

Fourth Respondent
R. S. Bingham
Exhibit: RSB1
Made: 19 September 2014
Filed: 19 September 2014
No 7942 of 2008

IN THE HIGH COURT OF JUSTICE
CHANCERY DIVISION
COMPANIES COURT

**IN THE MATTER OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN
ADMINISTRATION)**

AND IN THE MATTER OF THE INSOLVENCY ACT 1986

- (1) ANTHONY VICTOR LOMAS**
- (2) STEVEN ANTHONY PEARSON**
- (3) PAUL DAVID COPLEY**
- (4) RUSSELL DOWNS**
- (5) GUY JULIAN PARR**

(as the joint administrators of the above named company)

Applicants

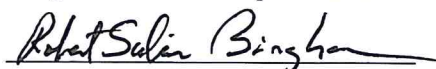
- AND -

- (1) BURLINGTON LOAN MANAGEMENT LIMITED**
- (2) CVI GVF (LUX) MASTER S.À R.L**
- (3) HUTCHINSON INVESTORS LLC**
- (4) WENTWORTH SONS SUB-DEBT S.À R.L**
- (5) YORK GLOBAL FINANCE BDH, LLC**

Respondents

**EXHIBIT "RSB1" TO THE FIRST WITNESS STATEMENT OF
ROBERT SABIN BINGHAM**

This is the exhibit marked "RSB1" referred to in the First Witness Statement of Robert Sabin Bingham dated 19 September 2014.



Robert Sabin Bingham

IN THE HIGH COURT OF JUSTICE
CHANCERY DIVISION
COMPANIES COURT

IN THE MATTER OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN
ADMINISTRATION)
AND IN THE MATTER OF THE INSOLVENCY ACT 1986

ZOLFO COOPER LLC'S REPORT

DATE: SEPTEMBER 19, 2014

DEFAULT RATE INFORMATION PERTAINING TO:

- (i). LBIE ISDA MASTER AGREEMENT GUARANTY CLAIMS FILED AGAINST
LEHMAN BROTHERS HOLDINGS INC.; AND**
- (ii). ISDA MASTER AGREEMENT CLAIMS FILED AGAINST
LEHMAN BROTHERS SPECIAL FINANCING, INC.**
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I. ZOLFO COOPER'S PROFESSIONAL QUALIFICATIONS

1. Zolfo Cooper LLC (“Zolfo Cooper”)¹ is a leading independent provider of restructuring, financial and corporate advisory solutions. Founded in 1985, Zolfo Cooper was one of the first to pioneer the specialized practice of restructuring advisory. With over 25 years of experience providing leadership in more than 1,000 client engagements, Zolfo Cooper’s expert teams provide the highest quality advice and support to companies and their stakeholders facing a wide range of financial, operational and strategic challenges. Zolfo Cooper’s Forensic and Litigation Consulting practice utilizes a multi-disciplinary team to provide independent financial analysis, negotiation assistance, settlement advisory, litigation support and expert testimony involving a wide variety of issues related to commercial and bankruptcy litigation, including from early case assessment through trial.
2. Zolfo Cooper’s team members working on this engagement have significant experience working on large complex bankruptcy/insolvency matters as well as high-stakes litigation consulting, bankruptcy/insolvency litigation and forensic accounting engagements. Robert S. Bingham and Richard A. Collura are Zolfo Cooper’s senior team leaders who are responsible for supervising this engagement and overseeing the work that has been performed by other Zolfo Cooper employees in connection with preparing this report. Messrs. Bingham and Collura’s biographies containing their relevant professional experience are included in the attached Exhibit A and Exhibit B, respectively.

II. SCOPE OF SERVICES

3. Zolfo Cooper has been retained by Kirkland & Ellis LLP (“Counsel”) in its capacity as counsel to Wentworth Sons Sub-Debt S.a.r.l, which is an offshore structure that was established to hold certain claims of Lehman Brothers Holdings, Inc. (“LBHI”), LB Holdings Intermediate 2 Limited, King Street Capital Management, L.P. and Elliott Management Corporation (collectively, the “Wentworth Group”) against Lehman

¹ The “Zolfo Cooper” trademark name is owned by ZC Holdings, LLC, Zolfo Cooper’s parent company, and it is used in the United States by Zolfo Cooper and its subsidiaries. The Zolfo Cooper trademark is used in Europe and in the British Virgin Islands (“BVI”) under license by Zolfo Cooper in Europe and BVI. ZC Holdings, LLC and its subsidiaries are not related to and do not share ownership interests with Zolfo Cooper in Europe and BVI.

Brothers International (Europe) (in administration) (“LBIE”) and to receive recoveries on those claims, in connection with the above-referenced Waterfall II Application (No. 7942 of 2008). Zolfo Cooper’s compensation is not dependent upon the nature of the information provided in this report or on the outcome of this legal proceeding.

4. Zolfo Cooper has been asked by Counsel to review and summarize certain publicly available information pertaining to the default interest rate (“Default Rate”)² and/or the amount of default interest (“Default Interest”) claimed by counterparties to the LBIE and Lehman Brothers Special Financing Inc. (“LBSF”) ISDA Master Agreements arising from LBHI, LBIE and/or LBSF’s events of default under those ISDA Master Agreements. In order to perform these tasks, Zolfo Cooper has reviewed the following publicly available proof of claims (“POCs”) filed by the counterparties to the LBIE and LBSF ISDA Master Agreements:

- (i) The LBIE ISDA Master Agreement guaranty claims filed against LBHI in connection with LBHI’s Chapter 11 bankruptcy proceeding filed in the United States Bankruptcy Court of the Southern District of New York (Case No. 08-1355(JMP)) (the “LBIE ISDA Guaranty Claims”);³ and

² According to the 1992 and 2002 versions of the ISDA Master Agreement, “‘Default Rate’ means a rate per annum equal to the cost (without proof or evidence of any actual cost) to the relevant payee (as certified by it) if it were to fund or of funding the relevant amount plus 1% per annum.” Refer to pages 149 through 172, at page 162, and pages 173 through 208, at page 196, of the Exhibits attached to the Ninth Witness Statement of Anthony Victor Lomas (“Exhibit: AVL9”), dated 11 June 2014, which contain a copy of the 1992 and 2002 versions of the ISDA Master Agreement, including the definition of Default Rate.

³ Zolfo Cooper accessed the POCs related to the LBIE ISDA Guaranty Claims directly from Epiq Systems’ publicly available website at <http://dm.epiq11.com/LBH/Claim>. Many of these POCs reference that the claimant was also going to submit a Derivatives Questionnaire as additional supporting documentation to their POC. Based on the information provided in the POCs, it appears that the Derivatives Questionnaires and their accompanying attachments submitted by the claimants may include additional information pertaining to the cost of funds, Default Rates and default interest claimed by the LBIE ISDA Master Agreement counterparties. It is Zolfo Cooper’s understanding that the Derivative Questionnaires are not publicly available, and therefore, Zolfo Cooper did not have access to the Derivative Questionnaires or the information contained therein, except in the few instances where the Derivative Questionnaires are included as part of the publicly available POCs. It is possible that additional or more accurate information is included in the claimants’ Derivative Questionnaires as compared to the information contained in the POCs that Zolfo Cooper had access to and reviewed in connection with preparing this report. In addition, Zolfo Cooper was not provided with nor did Zolfo Cooper have access to the direct claims filed in the LBIE Administration by LBIE’s ISDA Master Agreement counterparties whose claims arose from LBHI and/or LBIE’s events of default under ISDA Master Agreements. It is possible that additional or more accurate information is included in the ISDA Master Agreement counterparties’ direct claims filed in the LBIE Administration as compared to the information included in the claimants LBIE ISDA Guaranty Claims.

(ii) The ISDA Master Agreement claims filed against LBSF in connection with LBSF's Chapter 11 bankruptcy proceeding filed in the United States Bankruptcy Court of Southern District of New York (Case No. 08-1388 (JMP)) (the "LBSF ISDA Claims").⁴

5. In addition, at the request of Counsel and the Wentworth Group, Zolfo Cooper used the Default Rate information contained in the POCs to calculate an implied interest rate spread based upon the actual Three-month London Interbank Offered Rate ("LIBOR") in effect during the period over which Default Interest was claimed.

6. In connection with preparing this report, Zolfo Cooper has relied upon and assumed the accuracy and completeness of all of the information that was available to Zolfo Cooper either through publicly available sources, including the POCs described above, or provided to Zolfo Cooper by Counsel or the Wentworth Group and/or their representatives. Zolfo Cooper did not audit or otherwise verify the accuracy of this information, and accordingly, Zolfo Cooper does not express an opinion or any other form of assurance or accept any liability or responsibility for the accuracy or completeness of, nor make any representation, undertaking or warranty, express or implied, with respect to the information on which this report is based or that this information will remain unchanged after the issuance of this report, or for any errors, omissions and mistakes in this report. A listing of the documents and information that Zolfo Cooper has relied upon in connection with preparing this report is included the attached Exhibit C.

⁴ Zolfo Cooper accessed the POCs related to the LBSF ISDA Claims directly from Epiq Systems' publicly available website at <http://dm.epiq11.com/LBH/Claim>. Many of these POCs reference that the claimant was also going to submit a Derivatives Questionnaire as additional supporting documentation to their POC. Based on the information provided in the POCs, it appears that the Derivatives Questionnaires and their accompanying attachments submitted by the claimants may include additional information pertaining to the cost of funds, Default Rates and default interest claimed by the LBSF ISDA Master Agreement counterparties. It is Zolfo Cooper's understanding that the Derivative Questionnaires are not publicly available, and therefore, Zolfo Cooper did not have access to the Derivative Questionnaires or the information contained therein, except in the few instances where the Derivative Questionnaires are included as part of the publicly available POCs. It is possible that additional or more accurate information is included in the claimants' Derivative Questionnaires as compared to the information contained in the POCs that Zolfo Cooper had access to and reviewed in connection with preparing this report.

III. PROCESS, METHODOLOGY AND ASSUMPTIONS

7. At the request of Counsel and the Wentworth Group, LBHI provided Zolfo Cooper with the following information pertaining to the LBIE ISDA Guaranty Claims and LBSF ISDA Claims:⁵
 - A spreadsheet prepared by LBHI between July 28, 2014 and July 30, 2014 containing the POC numbers related to the LBIE ISDA Guaranty Claims. The POC numbers related to these LBIE ISDA Guaranty Claims are included in the attached Exhibit D.
 - A spreadsheet prepared by LBHI between August 20, 2014 and August 26, 2014 containing the POC numbers related to the LBSF ISDA Claims. The POC numbers related to these LBSF ISDA Claims are included in the attached Exhibit E.
 - These spreadsheets include the debtor name, the original creditor name that filed the POC, the total filed claim amount, the status of the POC (Active, Allowed or Expunged), whether the POC was amended or superseded and a hyperlink to each respective POC document available on Epiq Systems' publicly available website.⁶
8. Zolfo Cooper reviewed the POCs related to the LBIE ISDA Guaranty Claims and LBSF ISDA Claims that were included in the spreadsheets provided by LBHI and identified those claims that provided information pertaining to the Default Rates or Default Interest claimed by the counterparties to the LBIE and LBSF Master ISDA Agreements. For purposes of the analyses included in this report, Zolfo Cooper has included the LBIE ISDA Guaranty Claims and LBSF ISDA Claims whose POCs have disclosed at least one of the following types of information related to the Default Rates and/or Default Interest claimed by the counterparties to the LBIE and LBSF ISDA Master Agreements:

⁵ Zolfo Cooper has relied upon and assumed the accuracy and completeness of all of the information that Zolfo Cooper received from LBHI, including the information related to the LBIE ISDA Guaranty Claims and LBSF ISDA Claims provided in the spreadsheets described herein. Zolfo Cooper did not audit, test or otherwise verify the accuracy of this information. Therefore, it is possible that there were additional LBIE ISDA Guaranty Claims and LBSF ISDA Claims that Zolfo Cooper did not review or consider in connection with preparing this report.

⁶ Zolfo Cooper accessed the POCs related to the LBIE ISDA Guaranty Claims and the LBSF ISDA Claims directly from Epiq Systems' publicly available website at <http://dm.epiq11.com/LBH/Claim>.

- The cost of funds used to derive a Default Rate is disclosed in the POC as a benchmark index, such as Three-month LIBOR, plus or minus a spread. Zolfo Cooper has also identified certain POCs related to the LBIE ISDA Guaranty Claims and LBSF ISDA Claims which disclose that a claimant's cost of funds used to derive a Default Rate was based upon a benchmark index other than Three-month LIBOR. For example, certain POCs related to the LBIE ISDA Guaranty Claims and LBSF ISDA Claims disclose that a claimant's cost of funds used to derive a Default Rate was based upon the One-month or One-year LIBOR benchmark index, Federal Funds Rate ("Fed Funds"), Euro Interbank Offered Rate ("Euribor") or the Euro OverNight Index Average ("Eonia"), plus or minus a spread. A listing of the LBIE ISDA Guaranty Claims and LBSF ISDA Claims whose claimant's cost of funds used to derive a Default Rate is disclosed as a benchmark index plus or minus a spread is attached as Exhibit F.
- A Default Rate is disclosed in the POC as a specific rate of interest, such as 3.5%. For these Default Rates, the POC usually does not discuss whether the Default Rate represented a compounded interest rate, or whether the Default Rate was based on a fixed or floating interest rate. The period of time over which Default Interest was claimed is not always clear from the information contained in the POC. Therefore, given certain limited information contained in the POCs, Zolfo Cooper has made certain reasonable assumptions with respect to the period of time over which Default Interest was claimed in order to calculate an implied Three-month LIBOR spread for these Default Rates. For example, absent clear evidence to the contrary in the POC, Zolfo Cooper has assumed that the LBIE ISDA Guaranty Claims calculate Default Interest through the date the POC was signed by the claimant and the LBSF ISDA Claims calculate Default Interest through the LBSF petition date (October 3, 2008). For summarization and comparative purposes, Zolfo Cooper has calculated an implied interest rate spread based on Three-month LIBOR for these Default Rates using daily Three-month LIBOR and assuming daily compounding based on 365 days per year over the period upon which Default Interest was claimed. A listing of the LBIE ISDA Guaranty Claims and LBSF ISDA Claims whose POCs disclose a Default Rate as

a specific rate of interest is attached as Exhibit G (other than claims included in Exhibit F).

- Default Interest is expressed in or converted to U.S. dollars in the POC, which Zolfo Cooper used to impute a Default Rate. In order to calculate the Default Rates for the LBIE ISDA Guaranty Claims and LBSF ISDA Claims that provided a dollar amount of Default Interest, Zolfo Cooper used the principal or terminated amount claimed under the ISDA and the period of time over which Default Interest has been claimed. However, the principal or terminated amount upon which Default Interest has been calculated and/or the period of time over which Default Interest has been calculated are not always clear from the information contained in the POC. Therefore, given certain limited information contained in the POCs, Zolfo Cooper has made certain reasonable assumptions with respect to the principal or terminated amount and interest period upon which a Default Rate was imputed. For example, absent clear evidence to the contrary in the POC, Zolfo Cooper has assumed that the LBIE ISDA Guaranty Claims calculate Default Interest through the date the POC was signed by the claimant and the LBSF ISDA Claims calculate Default Interest through the LBSF petition date (October 3, 2008). For the LBIE ISDA Guaranty Claims and LBSF ISDA Claims in which sufficient information is included in the POC to impute a Default Rate, Zolfo Cooper has calculated a Default Rate using daily compounding of interest based on 365 days per year over the period upon which Default Interest was claimed.⁷ For summarization and comparative purposes, Zolfo Cooper has calculated an implied Three-month LIBOR interest rate spread for these POCs that disclose a dollar amount of Default Interest using daily Three-month LIBOR and assuming daily compounding based on 365 days per year over the period upon which Default Interest was claimed. A listing of the LBIE ISDA Guaranty Claims and LBSF ISDA Claims whose POCs express Default Interest in U.S.

⁷ According to the 1992 and 2002 versions of the ISDA Master Agreements, Default Interest “will be calculated on the basis of daily compounding and the actual number of days elapsed.” Refer to pages 149 through 172, at page 151, and pages 173 through 208, at page 190, of the Exhibits attached to the Ninth Witness Statement of Anthony Victor Lomas (“Exhibit: AVL9”), dated 11 June 2014, which contain a copy of the 1992 and 2002 versions of the ISDA Master Agreement.

dollars is attached as Exhibit H (other than claims included in Exhibit F and Exhibit G).

9. For the POCs related to the LBIE ISDA Guaranty Claims and LBSF ISDA Claims that do not include Default Rates or sufficient information, such as the Default Interest claimed, principal or terminated amount claimed under the ISDA and/or period of time upon which Default Interest was claimed, in order for Zolfo Cooper to calculate a Default Rate, Zolfo Cooper has not included those LBIE ISDA Guaranty Claims and LBSF ISDA Claims in the analyses included in this report.
10. During Zolfo Cooper's review of the information contained in the POCs included in the spreadsheets provided by LBHI, Zolfo Cooper identified certain LBIE and LBSF claims that did not appear to be related to ISDA Master Agreements. Therefore, at the request of Counsel and the Wentworth Group, Zolfo Cooper has not included those LBIE and LBSF claims in the analyses included in this report.

IV. SUMMARY OF THE INFORMATION PRESENTED

11. Based on Zolfo Cooper's review and analyses of the POCs that contain sufficient information pertaining to the Default Rates and/or Default Interest claimed by counterparties to the LBIE and LBSF ISDA Master Agreements arising from LBHI, LBIE and/or LBSF's events of default under those ISDA Master Agreements, Zolfo Cooper has identified:
 - 168 of the 1,475 LBIE ISDA Guaranty Claims reviewed that provide sufficient information in order to identify or impute the Default Rates claimed by counterparties to the LBIE ISDA Master Agreements arising from LBHI's and/or LBIE's events of default under those ISDA Master Agreements.⁸ Zolfo Cooper has included a listing of these LBIE ISDA Guaranty Claims, including the Default Rates that are either explicitly disclosed in or that Zolfo Cooper calculated based upon the information provided in the related POCs, in the attached Exhibit F through Exhibit I.

⁸ It is Zolfo Cooper's understanding from Counsel that an event of default was triggered under the LBIE ISDA Master Agreements as a result of the placement of LBIE into insolvency administration and/or the commencement of LBHI's Chapter 11 bankruptcy proceeding on September 15, 2008.

- 342 of 3,309 LBSF ISDA Claims reviewed that provide sufficient information in order to identify or impute the Default Rates claimed by counterparties to the LBSF ISDA Master Agreements arising from LBHI and/or LBSF's events of default under those ISDA Master Agreements.⁹ Zolfo Cooper has included a listing of these LBSF ISDA Claims, including the Default Rates that are either explicitly disclosed in or that Zolfo Cooper calculated based upon the information provided in the related POCs, in the attached Exhibit F through Exhibit I.

A. Cost of Funds Used to Derive a Default Rate Is Disclosed as a Benchmark Index Plus or Minus a Spread

12. Based upon the review and analysis of the POCs, Zolfo Cooper identified 35 LBIE ISDA Guaranty Claims and 43 LBSF ISDA Claims in which a claimant's cost of funds used to derive a Defaults Rate is disclosed as a benchmark index plus or minus a spread. Zolfo Cooper observed that the weighted average spread over the benchmark index for these LBIE ISDA Guaranty Claims and LBSF ISDA Claims is 1.21% and 2.43%, respectively. Zolfo Cooper also observed that the median benchmark spread for these LBIE ISDA Guaranty Claims and LBSF ISDA Claims is 1.00% and 1.00%, respectively. A summary of the benchmark indices disclosed as a claimant's cost of funds plus or minus a spread in these LBIE ISDA Guaranty Claims and LBSF ISDA Claims is presented in the following table. Zolfo Cooper has included a listing of these LBIE ISDA Guaranty Claims and LBSF ISDA Claims, including the benchmark indices and spreads associated with the Default Rates for each of these claims, in the attached Exhibit F.¹⁰

⁹ It is Zolfo Cooper's understanding from Counsel that an event of default was triggered under the LBSF ISDA Master Agreements as a result of the commencement of LBHI's chapter 11 bankruptcy proceeding on September 15, 2008 and/or the commencement of LBSF's Chapter 11 bankruptcy proceeding on October 3, 2008.

¹⁰ At the request of Counsel and the Wentworth Group, Zolfo Cooper has organized the Default Rate information for the LBIE and LBSF ISDA Master Agreement counterparties based on three business type categories: Bank, Fund and Corporate/Other. Zolfo Cooper has used the name of the original creditor that filed the POCs containing the LBIE ISDA Guaranty Claims and LBSF ISDA Claims in order to estimate which business type category each of the LBIE and LBSF ISDA Master Agreement counterparties are included in. Zolfo Cooper has not performed any research or investigative work in order to determine the actual business type of the LBIE and LBSF ISDA Master Agreement counterparties, and therefore, the categories selected for purposes of preparing this report may differ from the actual business type of certain LBIE and LBSF ISDA Master Agreement counterparties presented herein.

Cost of Funds Used to Derive a Default Rate is Disclosed as a Benchmark Index Plus or Minus a Spread							
ISDA Claim	Benchmark Curve	Institution Type	# of Claims	Weighted Average Spread Above Benchmark	Minimum Spread Above Benchmark	Maximum Spread Above Benchmark	Median Spread Above Benchmark
LBIE ISDA Guaranty Claims	1-Month LIBOR	Fund	1	1 00%	1 00%	1 00%	1 00%
	1-Week LIBOR	Fund	1	1 30%	1 30%	1 30%	1 30%
	1-Week STIBOR	Bank	1	1 00%	1 00%	1 00%	1 00%
	1-Year EURIBOR	Corporate/Other	1	1 00%	1 00%	1 00%	1 00%
	1-Year LIBOR	Corporate/Other	1	1 00%	1 00%	1 00%	1 00%
	3-Month LIBOR	Bank	2	1 92%	1 64%	2 00%	1 82%
		Fund	4	1 19%	1 00%	1 21%	1 00%
	6-Month EURIBOR	Corporate/Other	1	1 00%	1 00%	1 00%	1 00%
	6-Month LIBOR	Bank	1	1 00%	1 00%	1 00%	1 00%
	EONIA	Bank	1	4 11%	4 11%	4 11%	4 11%
		Fund	8	1 75%	1 75%	1 75%	1 75%
	Fed Funds	Fund	2	1 25%	1 00%	1 25%	1 13%
	LIBOR	Bank	1	3 00%	3 00%	3 00%	3 00%
		Corporate/Other	2	1 99%	1 00%	2 00%	1 50%
		Fund	3	1 00%	1 00%	1 00%	1 00%
	Overnight LIBOR	Bank	2	1 00%	1 00%	1 00%	1 00%
		Fund	1	1 50%	1 50%	1 50%	1 50%
Prime Rate	Bank	1	1 00%	1 00%	1 00%	1 00%	
SONIA	Fund	1	0 88%	0 88%	0 88%	0 88%	
Grand Total			35	1.21%	0.88%	4.11%	1.00%
Note: The Benchmark Spreads referenced above include a claimant's spread over its Cost of Funds plus a 1% Default Rate spread pursuant to the definition of Default Rate under the ISDA Master Agreement							

Cost of Funds Used to Derive a Default Rate is Disclosed as a Benchmark Index Plus or Minus a Spread							
ISDA Claim	Benchmark Curve	Institution Type	# of Claims	Weighted Average Spread Above Benchmark	Minimum Spread Above Benchmark	Maximum Spread Above Benchmark	Median Spread Above Benchmark
LBSF ISDA Claims	1-Month LIBOR	Corporate/Other	1	1 00%	1 00%	1 00%	1 00%
		Fund	1	2 50%	2 50%	2 50%	2 50%
	1-Year LIBOR	Corporate/Other	2	5 50%	1 00%	5 52%	3 26%
	3-Month EURIBOR	Bank	1	1 00%	1 00%	1 00%	1 00%
	3-Month LIBOR	Bank	1	1 00%	1 00%	1 00%	1 00%
		Corporate/Other	2	0 57%	0 50%	1 00%	0 75%
		Fund	2	1 28%	1 00%	1 50%	1 25%
	EONIA	Bank	3	1 00%	1 00%	1 00%	1 00%
	Fed Funds	Bank	9	1 59%	1 00%	2 00%	1 75%
		Corporate/Other	1	1 00%	1 00%	1 00%	1 00%
		Fund	13	1 53%	1 00%	2 00%	2 00%
	LIBOR	Fund	3	1 32%	1 00%	3 00%	1 53%
	Mutan Call Rate	Bank	1	1 00%	1 00%	1 00%	1 00%
	Prime Rate	Bank	1	1 00%	1 00%	1 00%	1 00%
		Fund	2	1 00%	1 00%	1 00%	1 00%
Grand Total			43	2.43%	0.50%	5.52%	1.00%
Note: The Benchmark Spreads referenced above include a claimant's spread over its Cost of Funds plus a 1% Default Rate spread pursuant to the definition of Default Rate under the ISDA Master Agreement							

B. Default Rates Disclosed as a Specific Rate of Interest and Their Implied Three-month Libor Spreads

13. Based upon the review and analysis of the POCs, Zolfo Cooper identified 29 LBIE ISDA Guaranty Claims and 56 LSBF ISDA Claims in which a claimant’s Default Rate is disclosed as a specific rate of interest. Zolfo Cooper observed that the weighted average Default Rate for these LBIE ISDA Guaranty Claims and LSBF ISDA Claims is 6.40% and 6.22%, respectively. Zolfo Cooper also observed that the median Default Rate for these LBIE ISDA Guaranty Claims and LSBF ISDA Claims is 5.50% and 6.01%, respectively. A summary of the Default Rate information disclosed in these LBIE ISDA Guaranty Claims and LSBF ISDA Claims is presented in the following table. Zolfo Cooper has included a listing of these LBIE ISDA Guaranty Claims and LSBF ISDA Claims, including the Default Rates included in the POCs, in the attached Exhibit G.¹¹

Default Rates Disclosed as a Specific Rate of Interest						
ISDA Claim	Institution Type	# of Claims	Weighted Average Annual Compounded Interest Rate	Minimum Compounded Interest Rate	Maximum Compounded Interest Rate	Median Compounded Interest Rate
LBIE ISDA Guaranty Claims	Bank	8	3.60%	2.59%	6.93%	5.50%
	Corporate/Other	8	6.74%	2.66%	15.92%	10.98%
	Fund	13	6.93%	0.17%	11.40%	3.50%
LBIE ISDA Guaranty Claims Total		29	6.40%	0.17%	15.92%	5.50%
LSBF ISDA Claims	Bank	6	5.83%	3.41%	6.01%	5.27%
	Corporate/Other	15	6.72%	3.00%	10.50%	6.65%
	Fund	35	5.59%	1.32%	18.00%	5.35%
LSBF ISDA Claims Total		56	6.22%	1.32%	18.00%	6.01%
Grand Total		85	6.24%	0.17%	18.00%	5.75%

Note: The weighted average Implied Three-Month LIBOR spread is calculated based upon the principal or terminated ISDA amount.

14. Based upon the Default Rate information contained in these LBIE ISDA Guaranty Claims and LSBF ISDA Claims, Zolfo Cooper has calculated the implied interest rate spreads for those Default Rates based upon the actual Three-month LIBOR in effect

¹¹ *Id.*

during the period over which Default Interest was claimed.¹² A summary of the implied interest rate spreads that Zolfo Cooper calculated using the Default Rate information disclosed in these LBIE ISDA Guaranty Claims and LBSF ISDA Claims is presented in the following table. Zolfo Cooper has included a listing of these LBIE ISDA Guaranty Claims and LBSF ISDA Claims, including the implied interest rate spreads calculated for these claims, in the attached Exhibit G.

Default Rates Disclosed as a Specific Rate of Interest						
ISDA Claim	Institution Type	# of Claims	Weighted Average Implied Three-Month LIBOR Spread	Minimum Implied Three-Month LIBOR Spread	Maximum Implied Three-Month LIBOR Spread	Median Implied 3-Month LIBOR Spread
LBIE ISDA Guaranty Claims	Bank	8	1.91%	1.14%	5.56%	3.72%
	Corporate/Other	8	4.40%	0.56%	14.75%	9.15%
	Fund	13	4.97%	-1.28%	10.25%	0.96%
LBIE ISDA Guaranty Claims Total		29	4.45%	-1.28%	14.75%	3.55%
LBSF ISDA Claims	Bank	6	2.44%	1.54%	2.63%	2.34%
	Corporate/Other	15	3.24%	-0.41%	8.81%	3.16%
	Fund	35	3.28%	-0.32%	14.35%	3.35%
LBSF ISDA Claims Total		56	2.90%	-0.41%	14.35%	2.63%
Grand Total		85	3.09%	-1.28%	14.75%	2.82%

Note: The weighted average Implied Three-Month LIBOR spread is calculated based upon the principal or terminated ISDA amount.

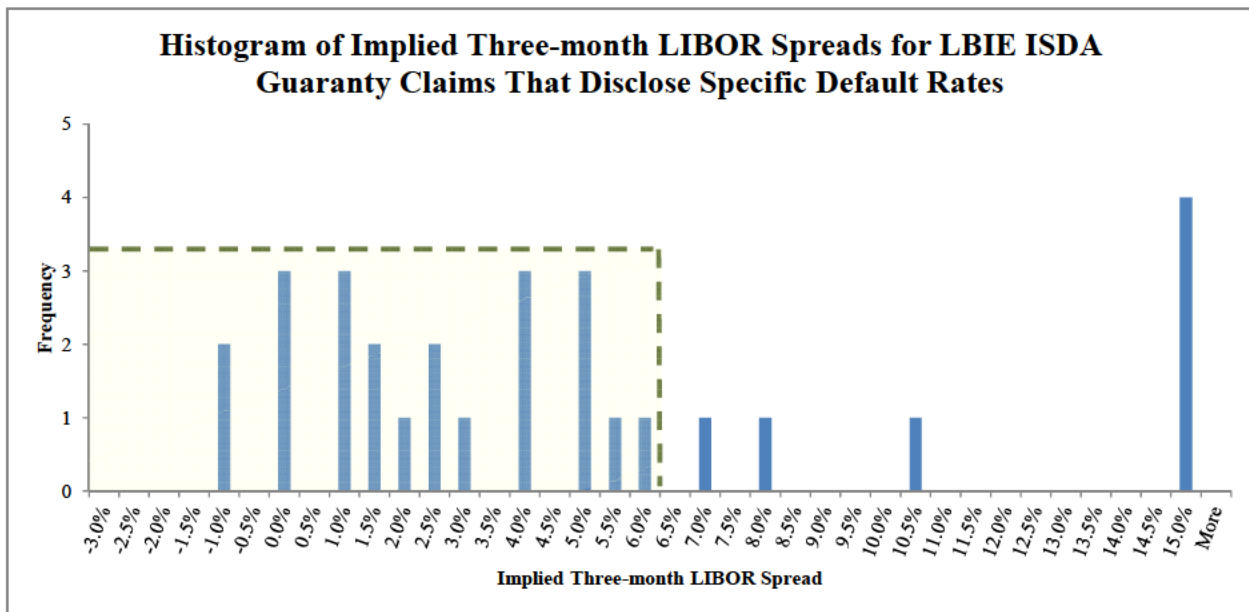
15. At the request of Counsel and the Wentworth Group, Zolfo Cooper has prepared an analysis of a hypothetical £10 million allowed LBIE ISDA Claim (allowed prior to November 30, 2012) entitled to interest at either 8% simple interest or Three-month LIBOR plus 5.75%, adjusted to the current rate daily and compounded daily from September 15, 2008 through April 30, 2014, reflecting the actual payments made of 25.2%, 43.3%, 23.7% and 7.8% of the hypothetical claim on November 30, 2012, June 28, 2013, November 29, 2013 and April 30, 2014, respectively.¹³ Based upon this analysis, such a claimant would be owed approximately £3,848,000 at April 30, 2014 under the 8% alternative and £3,722,000 under the LIBOR plus 5.75% alternative, in

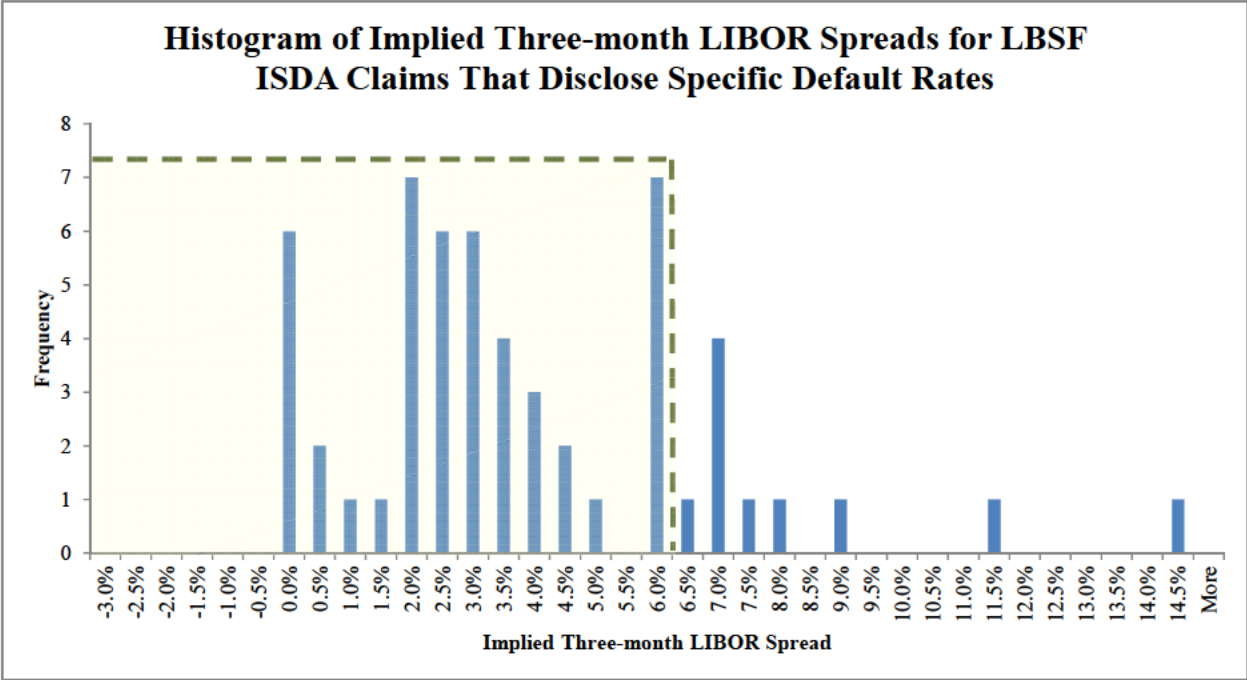
¹² For purposes of calculating the implied interest rates spreads, Zolfo Cooper used the daily Three-month LIBOR in effect during the period over which default interest was claimed and assumed daily compounding based on 365 days per year. Zolfo Cooper used the daily closing Three-month LIBOR published by Bloomberg.

¹³ The actual LBIE claim distribution dates and percentages were provided to Zolfo Cooper by Counsel and the Wentworth Group.

each case after reflecting the above payments against the hypothetical allowed claim. The calculation supporting these amounts is attached as Exhibit J. Accordingly, it appears that any claimant whose Default Rate is less than or equal to LIBOR + 5.75% would recover more at an 8% simple interest rate as compared to the applicable Default Rate with interest accruing on the unpaid “principal” amount in the 8% fixed rate alternative and on the unpaid “principal” and the accrued interest in the LIBOR plus 5.75% alternative through April 30, 2014.

16. The following histograms illustrate that approximately 76% and 82% of the implied interest rate spreads that Zolfo Cooper calculated using the Default Rate information disclosed in the LBIE ISDA Guaranty Claims and LBSF ISDA Claims, respectively, are less than or equal to 5.75%:





C. A Dollar Amount of Default Interest Is Disclosed, the Imputed Default Rates and Their Implied Three-month LIBOR Spreads

17. Based upon the review and analysis of the POCs, Zolfo Cooper identified 103 LBIE ISDA Guaranty Claims and 238 LBSF ISDA Claims in which a dollar amount of Default Interest is disclosed by a claimant in their POC. Zolfo Cooper used the information in these POCs to impute a Default Rate for these LBIE ISDA Guaranty Claims and LBSF ISDA Claims. Zolfo Cooper observed that the weighted average Default Rate for these LBIE ISDA Guaranty Claims and LBSF ISDA Claims is 2.12% and 3.95%, respectively. Zolfo Cooper also observed that the median Default Rate for these LBIE ISDA Guaranty Claims and LBSF ISDA Claims is 1.95% and 3.63%, respectively. A summary of the Default Rate information disclosed in these LBIE ISDA Guaranty Claims and LBSF ISDA Claims is presented in the following table. Zolfo Cooper has included a listing of these LBIE ISDA Guaranty Claims and LBSF ISDA Claims, including the Default Rates calculated based on the information contained in the related POCs, in the attached Exhibit H.¹⁴

¹⁴ See supra text accompanying note 10.

Dollar Amount of Default Interest Is Disclosed						
ISDA Claim	Institution Type	# of Claims	Weighted Average Annual Compounded Interest Rate	Minimum Compounded Interest Rate	Maximum Compounded Interest Rate	Median Compounded Interest Rate
LBIE ISDA Guaranty Claims	Bank	23	2.21%	0.07%	14.58%	2.63%
	Corporate/Other	14	2.81%	0.57%	7.10%	3.94%
	Fund	66	1.81%	0.15%	14.58%	1.71%
LBIE ISDA Guaranty Claims Total		103	2.12%	0.07%	14.58%	1.95%
LBSF ISDA Claims	Bank	60	3.82%	0.42%	16.07%	3.71%
	Corporate/Other	21	7.96%	0.86%	15.38%	5.79%
	Fund	157	4.36%	0.31%	18.61%	3.63%
LBSF ISDA Claims Total		238	3.95%	0.31%	18.61%	3.63%
Grand Total		341	3.71%	0.07%	18.61%	3.37%

Note: The weighted average annual compounded interest rate is calculated based upon the principal or terminated ISDA amount.

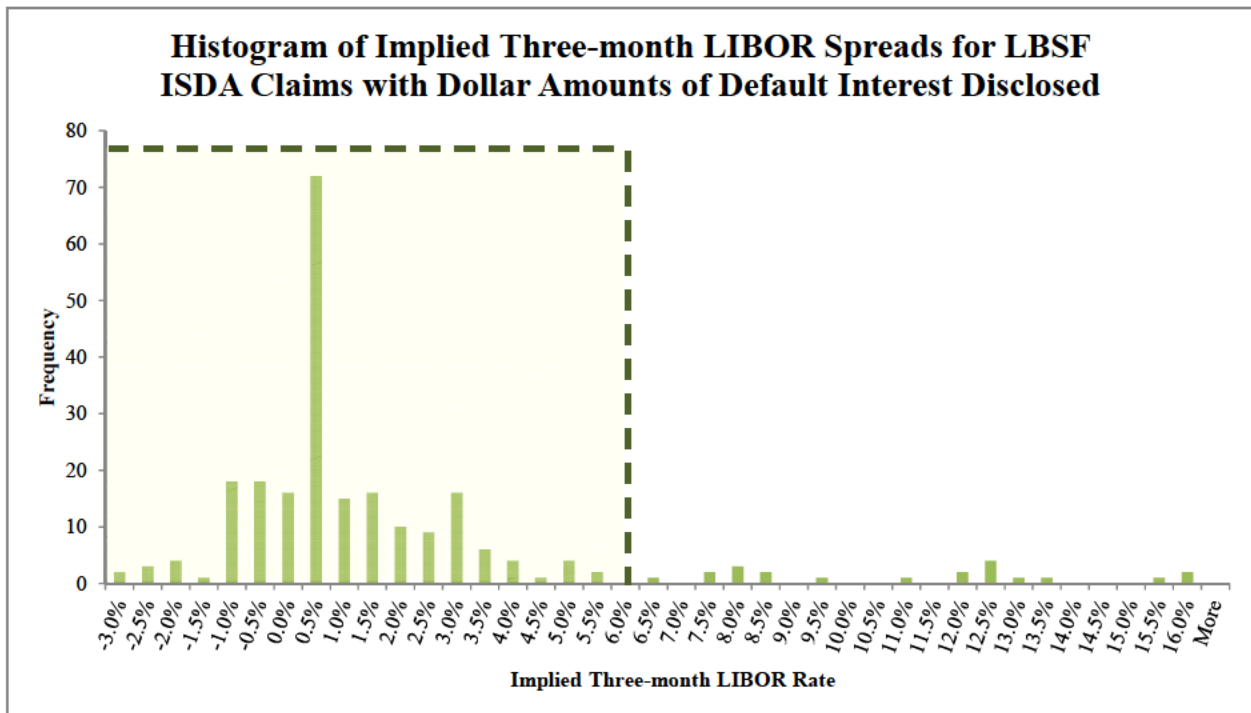
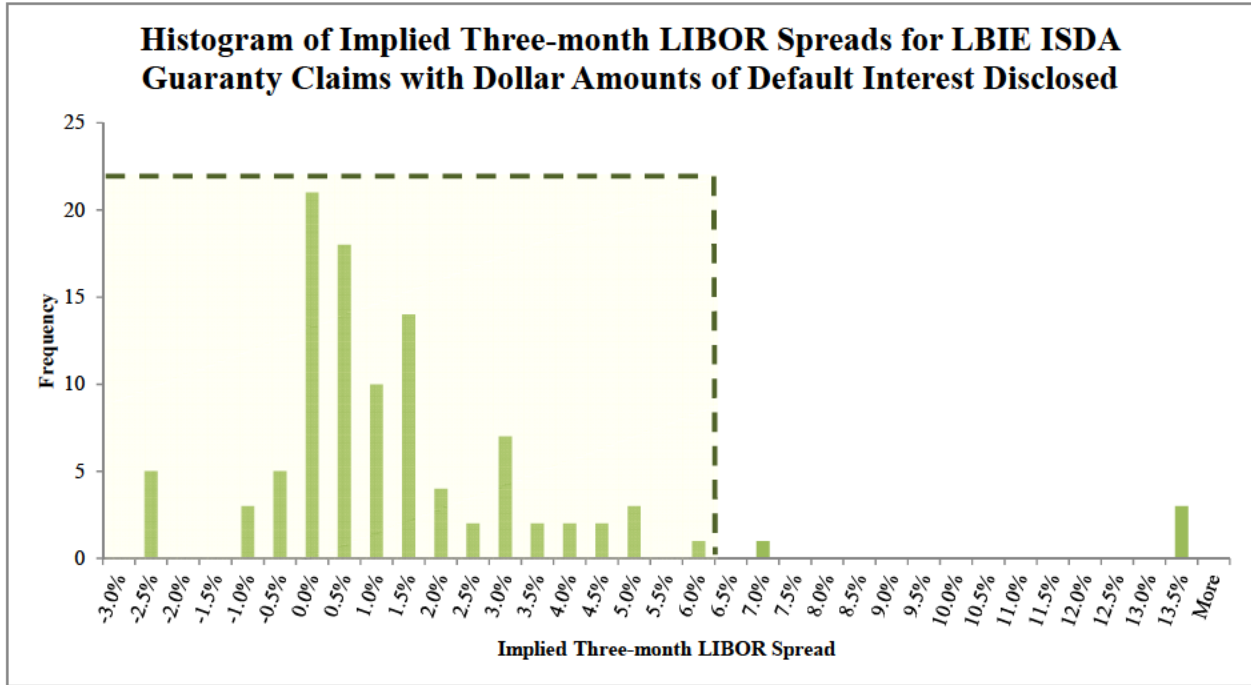
18. Based upon the Default Rates for these LBIE ISDA Guaranty Claims and LBSF ISDA Claims, Zolfo Cooper has calculated an implied Three-month LIBOR spread for these POCs that disclose a dollar amount of Default Interest.¹⁵ A summary of the implied interest rate spreads that Zolfo Cooper calculated using the information disclosed in these LBIE ISDA Guaranty Claims and LBSF ISDA Claims is presented in the following table. Zolfo Cooper has included a listing of these LBIE ISDA Guaranty Claims and LBSF ISDA Claims, including the implied interest rate spreads calculated for these claims, in the attached Exhibit H.

Dollar Amount of Default Interest Is Disclosed						
ISDA Claim	Institution Type	# of Claims	Weighted Average Implied Three-Month LIBOR Spread	Minimum Implied Three-Month LIBOR Spread	Maximum Implied Three-Month LIBOR Spread	Median Implied 3-Month LIBOR Spread
LBIE ISDA Guaranty Claims	Bank	23	0.67%	-2.54%	13.07%	0.89%
	Corporate/Other	14	1.31%	-0.85%	5.69%	1.46%
	Fund	66	0.30%	-2.79%	13.07%	0.25%
LBIE ISDA Guaranty Claims Total		103	0.59%	-2.79%	13.07%	0.50%
LBSF ISDA Claims	Bank	60	1.60%	-3.03%	12.66%	0.96%
	Corporate/Other	21	5.71%	-0.91%	11.93%	2.38%
	Fund	157	2.50%	-3.11%	15.70%	0.22%
LBSF ISDA Claims Total		238	1.76%	-3.11%	15.70%	0.29%
Grand Total		341	1.61%	-3.11%	15.70%	0.33%

Note: The weighted average Implied Three-Month LIBOR spread is calculated based upon the principal or terminated ISDA amount.

¹⁵ See supra text accompanying note 12.

19. The following histograms illustrate that approximately 96% and 91% of the implied interest rate spreads that Zolfo Cooper calculated using the Default Rate information disclosed in these LBIE ISDA Guaranty Claims and LBSF ISDA Claims, respectively, are less than or equal to 5.75%:



D. Summary of the Combined Default Rate Information for POCs That Disclose Either a Specific Default Rate of Interest or a Dollar Amount of Default Interest

20. The weighted average Default Rate for the combined LBIE ISDA Guaranty Claims and LBSF ISDA Claims that disclose either a Default Rate as a specific rate of interest or a dollar amount of Default Interest, which is used to derive a Default Rate, is 4.05%. The median Default Rate for the combined LBIE ISDA Guaranty Claims and LBSF ISDA Claims that disclose either a Default Rate as a specific rate of interest or a dollar amount of Default Interest, which is used to derive a Default Rate, is 3.63%. A summary of the Default Rate information for these combined LBIE ISDA Guaranty Claims and LBSF ISDA Claims is presented in the following table.

Default Rates Disclosed as a Specific Rate of Interest and Dollar Amount of Default Interest Is Disclosed (Combined)						
ISDA Claim	Institution Type	# of Claims	Weighted Average Annual Compounded Interest Rate	Median Compounded Interest Rate	Minimum Compounded Interest Rate	Maximum Compounded Interest Rate
LBIE ISDA Guaranty Claims	Bank	31	2.27%	4.16%	0.07%	14.58%
	Corporate/Other	22	3.37%	5.27%	0.57%	15.92%
	Fund	79	3.04%	1.72%	0.15%	14.58%
LBIE ISDA Guaranty Claims Total		132	2.68%	2.51%	0.07%	15.92%
LBSF ISDA Claims	Bank	66	3.97%	3.87%	0.42%	16.07%
	Corporate/Other	36	6.97%	6.17%	0.86%	15.38%
	Fund	192	4.54%	3.63%	0.31%	18.61%
LBSF ISDA Claims Total		294	4.26%	3.63%	0.31%	18.61%
Grand Total		426	4.05%	3.63%	0.07%	18.61%

Note: The weighted average annual compounded interest rate is calculated based upon the principal or terminated ISDA amount.

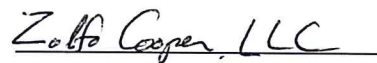
E. Default Rates Excluded from Zolfo Cooper's Analyses

21. Zolfo Cooper has identified 1 LBIE ISDA Guaranty Claim and 5 LBSF ISDA Claims that contain Default Interest information that does not appear to represent a reasonable Default Rate under an ISDA Master Agreement. More specifically, Zolfo Cooper has calculated a Default Rate related to 4 of these LBIE ISDA Guaranty Claims and LBSF ISDA Claims ranging from approximately 45% to 420%. A fifth claim

asserted a Default Rate equal to LIBOR plus 13.5% based upon LBSF's DIP financing borrowing. A sixth claim asserted a Default Rate of 26% without the POC providing any explanation as to how this claimant's Default Rate was calculated. At the request of Counsel and the Wentworth Group, Zolfo Cooper has excluded the Default Rates related to these 6 LBIE ISDA Guaranty Claims and LBSF ISDA Claims from the analyses included in this report. A listing of these 6 LBIE ISDA Guaranty Claims and LBSF ISDA Claims, including their calculated Default Rates that have been excluded from the analyses, is included in the attached Exhibit I.

V. **SIGNATURE AND RIGHT TO SUPPLEMENT AND/OR MODIFY**

22. Zolfo Cooper reserves the right to supplement and/or modify this report based on the production of and/or access to additional information or any other information or data that was not reviewed or available to Zolfo Cooper prior to the issuance of this report. In addition, Zolfo Cooper reserves the right to supplement and/or modify this report based on additional requests by Counsel or the Wentworth Group in connection with the subject legal proceeding.
23. This report has been prepared for use in the subject legal proceeding and may not be used or relied upon for any other purpose without the express written consent of Zolfo Cooper.

A handwritten signature in cursive script that reads "Zolfo Cooper, LLC" is written over a horizontal line.

Zolfo Cooper, LLC

September 19, 2014

VI. INDEX OF EXHIBITS

- A. Biography of Robert S. Bingham
- B. Biography of Richard A. Collura
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- D. LBIE ISDA Guaranty Claims (filed against LBHI) Reviewed by Zolfo Cooper
- E. LBSF ISDA Claims Reviewed by Zolfo Cooper
- F. Cost of Funds Used to Derive a Default Rate is Disclosed as a Benchmark Index Plus or Minus a Spread
- G. Default Rates Disclosed as a Specific Rate of Interest and Their Implied Three-Month LIBOR Spreads
- H. Dollar Amount of Default Interest Is Disclosed, The Imputed Default Rates and Their Implied Three-Month LIBOR Spreads
- I. Default Rates Excluded from Zolfo Cooper's Analyses
- J. Hypothetical Scenario: 8% Simple vs. LIBOR plus 5.75% Compounding with Interest Calculated through April 30, 2014

Biography of Robert S. Bingham, CIRA

I am a Senior Director with Zolfo Cooper LLC. I have 35 years of experience in a variety of auditing, financial and accounting management and consulting positions, including over 15,000 hours as an officer or advisor to companies either in preparing to file bankruptcy, in bankruptcy or recently emerged from bankruptcy. I have been an officer and/or advisor and confirmation hearing witness on several large bankruptcies involving multiple affiliated entities with large claims among the entities. I am a Certified Insolvency and Restructuring Advisor.

Representative Experience – Bankruptcies

- Enron Corp. – Associate Director of Restructuring; Interim Chief Financial Officer and Treasurer; 2002 through 2006

The Enron group included in excess of 2,000 entities and in excess of 26,000 intercompany accounts with pre-petition balances amounting to multiple tens of billions of dollars. My primary responsibilities included plan of reorganization development, claims classification, including evaluation and treatment of intercompany claims, plan explanation and negotiation with various constituencies, resolution of certain claims and supervision of treasury, insurance and tax departments. Additionally, I served as a member of the board of directors and chairman of the audit committee for Portland General Electric, an Enron subsidiary with public reporting requirements. At the confirmation hearing, I testified concerning specific asset dispositions and claims settlements related to the recovery model, treatment of claims, including intercompany claims, the mechanics of a very complicated plan of reorganization and best interest test. I testified at the final status conference concerning plan implementation and distribution status.

- The Loewen Group Inc. – Financial Advisor to the Company, 2000 and 2001

The Loewen Group Inc. was a holding company whose subsidiaries operated funeral homes throughout the United States and Canada. There were in excess of 1,500 legal entities in the group; over 800 of which filed for bankruptcy protection in the United States. Total intercompany claims amounted to several billion dollars. My

Biography of Robert S. Bingham, CIRA

responsibilities included plan development, recovery model preparation (including analysis and classification of intercompany claims). I testified at the confirmation hearing concerning the mechanics of a very complicated plan of reorganization, creditor recoveries under the plan at various debtors, intercompany claim treatment and best interest test.

- Prime Motor Inns, Inc. – Co-Chief Financial Officer, 1990 through 1993

Prime Motor Inns, Inc. was the holding company for a group of hotel-owning subsidiaries. My responsibilities included plan development, recovery model preparation, claims reconciliation (each of which involved analysis of the treatment of intercompany claims) and supervision of the treasury, budget, insurance and tax departments. I testified concerning certain assets sales and specific claims resolutions.

Expert Witness Testimony

- In October 2013, I issued an expert report and provided deposition and trial testimony in an adversarial proceeding (Adv. Pro. No. 13-01277 (MG)) related to the Residential Capital, LLC chapter 11 bankruptcy for the Southern District of New York (Case No. 12-12020, United State Bankruptcy Court, Southern District of New York; Adv Case No. 13-13-01343). My opinions and observations expressed in my report and testimony related to the treatment of intercompany claims in a Chapter 11 bankruptcy proceeding. Our work included analyzing the nature of the transactions that comprised the nine largest intercompany balances as of the Petition Date, which comprised \$8 billion of the total \$8.4 billion of intercompany balances scheduled by the Debtors.
- In August 2011, I issued an expert report in an adversarial proceeding (Adv. Pro. No. 2:10-CV-198-MHT) related to the Colonial Bancgroup, Inc. chapter 11 bankruptcy for the Middle District of Alabama Case No. 2:10-cv-00409-MHT-WC (Bankr. Case No. 09-32303 (DHW)). My opinions and observations expressed in this report related to the treatment of intercompany transactions pursuant to a corporate tax sharing agreement.

Biography of Robert S. Bingham, CIRA

Additional Experience – Bankruptcies and Public Accounting

- In addition to the above referenced bankruptcies, I have provided financial advisory services in bankruptcy matters including New Stream, New York Racing Association, Blue Bird, Sunbeam Corporation, and the Washington Group. I began my career in public accounting, serving as an auditor with Ernst & Young for 9 years.

Education & Certifications

- B.S. in mathematics from Trinity College, Hartford, Ct.
- M.B.A. from the Amos Tuck School at Dartmouth College
- Certified Insolvency and Restructuring Advisor (CIRA) program
- Numerous continuing education programs from 1976 forward to maintain CPA (now Inactive) and CIRA credentials

Professional Affiliations, Activities & Awards

- Member, Association of Insolvency & Restructuring Advisors; Board member for more than 6 years (AIRA)
- 2002 Gold Medal winner on CIRA Exam
- Frequent panelist at AIRA Annual Conference on topical issues, e.g., *Treatment of Intercompany Claims*, 2011; *Ethics for Financial Advisors*, 2009, 2008

Teaching Experience

- CIRA course Part II (Bankruptcy Plan Development): 2009, 2010 and 2011
- CIRA course Part III (Bankruptcy Accounting and Reporting Issues and Taxes): 2009 and 2010.

Biography of Richard A. Collura, CPA, CFF, CFE and CIRA

Professional Experience

I am a Senior Director in Zolfo Cooper's Forensic and Litigation Consulting practice. I have over 17 years of experience in providing forensic accounting, investigative, litigation consulting and auditing services. I have worked with counsel to represent and advise companies, boards of directors, audit and special committees, debtors, creditors' committees, lenders and trustees throughout all phases of investigations, litigation and dispute matters and bankruptcy cases. My experience includes working on matters covering numerous industries such as financial services, healthcare, real estate, manufacturing and others.

I have extensive, wide-ranging experience providing complex forensic accounting, investigative and litigation-related services in bankruptcy matters. This includes uncovering financial and accounting fraud schemes, performing complex flow of funds and cash tracing analyses and identifying and assisting in the pursuit of asset recoveries. I have assisted counsel and their clients in evaluating accounting malpractice claims, actions against the directors and officers of debtors, solvency and valuation issues and preference and fraudulent conveyance actions. My experience also includes investigating and analyzing the accounting for intercompany transactions and tracing the flow of funds among intercompany accounts and related party entities. I have assisted counsel and their clients in negotiating and evaluating settlement scenarios throughout all phases of the bankruptcy process.

Throughout my career, I have conducted many large-scale, high profile forensic accounting and fraud investigations. My experience in forensic accounting and investigative matters includes investigating allegations involving fraudulent financial reporting and accounting fraud, cash disbursements and fictitious vendor schemes, accounts receivable aging schemes, employee expense reimbursement schemes and misappropriation of assets. In addition, my experience includes uncovering sophisticated financial, accounting and fraud schemes that assisted in the identification and pursuit of significant claims against alleged wrongdoers, and many of which

Biography of Richard A. Collura, CPA, CFF, CFE and CIRA

ultimately resulted in substantial recoveries for interested parties. My experience includes working closely and effectively with law enforcement agencies, such as the Department of Justice, the Federal Bureau of Investigation and the Securities and Exchange Commission. I have also assisted companies and insurers investigate and evaluate fidelity bond and employee dishonesty claims.

In the course of my career, I have provided financial advisory services in litigation matters, including those involving contract disputes, breaches of fiduciary duty, purchase price disputes, partnership and shareholder disputes, fraudulent financial and accounting reporting, accounting malpractice, lender liability claims and business valuation. My experience in litigation and dispute matters includes quantifying damages, identifying misappropriated assets, performing complex flow of funds analyses, calculating cost allocations, evaluating compliance with contractual agreements and evaluating compliance with generally accepted accounting principles and generally accepted auditing standards.

Expert Report

- *National Century Financial Enterprises (NCFE) Chapter 11 Bankruptcy Case No. 02-65235 (United States Bankruptcy Court, For the Southern District of Ohio, Eastern District at Columbus. Adv. Pro. No. 02-02576, Amedisys, Inc., et al. v. JPMorgan Chase Bank, N.A., et al.)*

In January 2012, I issued an expert report including opinions and observations related to tracing the amount of funds that flowed through and remained on deposit in certain intercompany bank accounts pursuant to the Lowest Intermediate Balance Test.

Biography of Richard A. Collura, CPA, CFF, CFE and CIRA

Representative Experience

- **Global Financial Services Company.** My responsibilities include leading a forensic accounting investigation on behalf of a global financial institution in connection with responding to a DOJ and IRS investigation involving the bank's role in structuring various municipal bond offerings. I have assisted counsel investigate allegations of bid-rigging guaranteed investment contracts and interest rate arbitrage. I have prepared alternative damage scenario calculations in connection with various settlement negotiations.
- **The Consolidated Adversary Proceedings in the Residential Capital, LLC and affiliates bankruptcy cases** (Case No. 12-12020, United State Bankruptcy Court, Southern District of New York; Adv Case No. 13-13-01343; and Adv Pro. No. 13-01277). My responsibilities included assisting with the preparation of an expert report related to the treatment of intercompany claims in a Chapter 11 bankruptcy proceeding. Our work included analyzing the nature of the transactions that comprised the nine largest intercompany balances as of the Petition Date, which comprised \$8 billion of the total \$8.4 billion of intercompany balances scheduled by the Debtors. Our team also analyzed the presentation of the Debtors' intercompany balances as reflected in the Debtors' pre-petition accounting records and external reports.
- **MBIA Insurance Corporation vs. Countrywide Home Loans, Inc., Countrywide Securities Corp., Countrywide Financial Corp., Countrywide Home Loans Servicing, L.P., and Bank of America Corp.** (Supreme Court of the State of New York for New York County, Case No. 08/602825). My responsibilities included assisting with the preparation of an expert report related to evaluating solvency, evaluating contingency and/or unliquidated liabilities and analyzing Bank of America's acquisition of Countrywide Financial Corp. and various transactions consummated in connection with executing the merger and integration of business operations.

Biography of Richard A. Collura, CPA, CFF, CFE and CIRA

Additional Work Experience

Prior to working at Zolfo Cooper, I was a director in Protiviti's Litigation, Restructuring and Investigations practice. Prior to that, I was a director in FTI Consulting's Forensic and Litigation Consulting practice. I started my career working as an auditor at Ernst & Young.

Education, Certifications and Memberships in Professional Organization

I received a Bachelor of Science in accounting from Fordham University. I am a recipient of the New York State Society of CPAs Scholarship Award for Excellence in the field of accounting. I am a Certified Public Accountant (CPA) licensed in the state of New York. I am certified in Financial Forensics by the American Institute of Certified Public Accountants (AICPA). I am also a Certified Fraud Examiner and Certified Insolvency and Restructuring Advisor.

I am a member of the AICPA, the AICPA's Business Valuation and Forensic and Litigation Section, the New York State Society of CPAs, the Association of Certified Fraud Examiners, the Association of Insolvency and Restructuring Advisors and the American Bankruptcy Institute.

Teaching Experience

I have taught classes in forensic accounting, financial accounting and auditing concepts at Fordham University. I have also provided training sessions for publicly traded companies related to improving internal controls and employee fraud awareness.

Documents Relied Upon

- Spreadsheet containing the POCs related to the LBIE ISDA Guaranty Claims.
- Spreadsheet containing the POCs related to the LBSF ISDA Claims.
- Publicly available POCs filed by the counterparties to the LBIE ISDA Master Agreements. Zolfo Cooper accessed the POCs related to the LBIE ISDA Guaranty Claims directly from Epiq Systems' publicly available website at <http://dm.epiq11.com/LBH/Claim>.
- Publicly available POCs filed by the counterparties to the LBSF ISDA Master Agreements. Zolfo Cooper accessed the POCs related to the LBSF ISDA Claims directly from Epiq Systems' publicly available website at <http://dm.epiq11.com/LBH/Claim>.
- Ninth Witness Statement of Anthony Victor Lomas, one of the joint administrators of LBIE, dated 11, June 2014, and the accompanying exhibits (Exhibit: AVL9), prepared in relation to the application for directions to be issued on behalf of the Joint Administrators pursuant to paragraph 63 of Schedule B1 to the Insolvency Act 1986 (Party: Applicant, Witness: Anthony Victor Lomas, Statement No.: 9, "Exhibit: AVL9", Date: 11 June 2014, Case No. 7942 of 2008, In the High Court of Justice, Chancery Division. Companies Court, In the Matter of LBIE (In Administration) and In Matter of the Insolvency Act 1986).
- The 1992 and 2002 versions of the ISDA Master Agreement, which are included as exhibits to the above-referenced Ninth Witness Statement of Anthony Victor Lomas, dated 11, June 2014 (Exhibit: AVL9).
- Benchmark index interest rates obtained from Bloomberg.
- Distribution percentages by date for LBIE unsecured claims (provided by the Wentworth Group).

Claim Number	Claim Number	Claim Number	Claim Number	Claim Number	Claim Number	Claim Number	
3,121)	66765	3,181)	66949	3,241)	67322	3,301)	68090
3,122)	66766	3,182)	66952	3,242)	67323	3,302)	68091
3,123)	66767	3,183)	66964	3,243)	67337	3,303)	68092
3,124)	66768	3,184)	66966	3,244)	67339	3,304)	68094
3,125)	66769	3,185)	66968	3,245)	67352	3,305)	68095
3,126)	66770	3,186)	66969	3,246)	67440	3,306)	200001*
3,127)	66771	3,187)	66978	3,247)	67443	3,307)	200003*
3,128)	66772	3,188)	66982	3,248)	67444	3,308)	200007*
3,129)	66773	3,189)	66987	3,249)	67446	3,309)	D00022
3,130)	66774	3,190)	66989	3,250)	67448		
3,131)	66775	3,191)	66999	3,251)	67450		
3,132)	66794	3,192)	67001	3,252)	67463		
3,133)	66796	3,193)	67006	3,253)	67466		
3,134)	66800	3,194)	67010	3,254)	67490		
3,135)	66802	3,195)	67012	3,255)	67501		
3,136)	66808	3,196)	67013	3,256)	67507		
3,137)	66810	3,197)	67016	3,257)	67526		
3,138)	66814	3,198)	67019	3,258)	67527		
3,139)	66821	3,199)	67021	3,259)	67528		
3,140)	66823	3,200)	67075	3,260)	67539		
3,141)	66825	3,201)	67082	3,261)	67549		
3,142)	66830	3,202)	67084	3,262)	67551		
3,143)	66835	3,203)	67124	3,263)	67556		
3,144)	66837	3,204)	67125	3,264)	67561		
3,145)	66839	3,205)	67132	3,265)	67585		
3,146)	66841	3,206)	67136	3,266)	67598		
3,147)	66843	3,207)	67137	3,267)	67636		
3,148)	66845	3,208)	67138	3,268)	67646		
3,149)	66847	3,209)	67140	3,269)	67648		
3,150)	66849	3,210)	67141	3,270)	67650		
3,151)	66851	3,211)	67144	3,271)	67656		
3,152)	66853	3,212)	67145	3,272)	67663		
3,153)	66855	3,213)	67150	3,273)	67682		
3,154)	66857	3,214)	67152	3,274)	67684		
3,155)	66859	3,215)	67155	3,275)	67687		
3,156)	66860	3,216)	67157	3,276)	67692		
3,157)	66862	3,217)	67167	3,277)	67694		
3,158)	66864	3,218)	67170	3,278)	67705		
3,159)	66867	3,219)	67171	3,279)	67730		
3,160)	66871	3,220)	67187	3,280)	67733		
3,161)	66878	3,221)	67191	3,281)	67754		
3,162)	66889	3,222)	67216	3,282)	67761		
3,163)	66901	3,223)	67221	3,283)	67781		
3,164)	66902	3,224)	67226	3,284)	67782		
3,165)	66904	3,225)	67235	3,285)	67808		
3,166)	66907	3,226)	67248	3,286)	67809		
3,167)	66909	3,227)	67268	3,287)	67814		
3,168)	66911	3,228)	67273	3,288)	67845		
3,169)	66912	3,229)	67278	3,289)	67857		
3,170)	66913	3,230)	67280	3,290)	67859		
3,171)	66915	3,231)	67283	3,291)	67867		
3,172)	66917	3,232)	67285	3,292)	67869		
3,173)	66919	3,233)	67297	3,293)	67888		
3,174)	66927	3,234)	67300	3,294)	67896		
3,175)	66931	3,235)	67305	3,295)	68035		
3,176)	66933	3,236)	67307	3,296)	68076		
3,177)	66935	3,237)	67308	3,297)	68081		
3,178)	66937	3,238)	67312	3,298)	68082		
3,179)	66945	3,239)	67319	3,299)	68083		
3,180)	66946	3,240)	67320	3,300)	68085		

Cost of Funds Used to Derive a Default Rate is Disclosed as a Benchmark Index Plus or Minus a Spread												
#	ISDA Claim	Claim #	Summary Status	Original Creditor Name	Institution Type ¹	ISDA Claim Amounts in USD	Start Date	End Date	Benchmark Index and Spreads provided in the POC ²	Benchmark Index Rate as of Start Date ³	Median Benchmark Rate Plus Spreads ⁴	
72	LBSF ISDA Claims	16714	ALLOWED	VANGUARD FIDUCIARY TRUST COMPANY ASSET-BACKED SECURITIES TRUST	Fund	\$ 176,416	9/15/2008	10/2/2008	Fed Funds + 2.00%	2.64%	2.13%	
73	LBSF ISDA Claims	16729	ALLOWED	VANGUARD INTERMEDIATE-TERM INVESTMENT-GRADE FUND,	Fund	\$ 341,237	9/15/2008	9/22/2008	Fed Funds + 2.00%	2.64%	2.13%	
74	LBSF ISDA Claims	16732	ALLOWED	VANGUARD SHORT-TERM INVESTMENT-GRADE FUND,	Fund	\$ 2,448,453	9/15/2008	10/2/2008	Fed Funds + 2.00%	2.64%	2.13%	
75	LBSF ISDA Claims	16726	ALLOWED	VANGUARD SHORT-TERM INVESTMENT-GRADE PORTFOLIO,	Fund	\$ 318,896	9/15/2008	10/2/2008	Fed Funds + 2.00%	2.64%	2.13%	
76	LBSF ISDA Claims	16710	ALLOWED	VANGUARD U.S. FUTURES FUND, A SUB-FUND OF	Fund	\$ 300,275	9/15/2008	9/22/2008	Fed Funds + 2.00%	2.64%	2.13%	
77	LBSF ISDA Claims	16730	ALLOWED	VVIF TOTAL BOND MARKET INDEX PORTFOLIO,	Fund	\$ 9,787	9/15/2008	9/22/2008	Fed Funds + 2.00%	2.64%	2.13%	
78	LBSF ISDA Claims	15734	EXPUNGED	WILLOW RE LTD	Fund	\$ 76,332,337	9/15/2008	10/3/2008	Prime Rate + 1.00%	5.00%	4.25%	

Notes:

¹ At the request of Counsel and the Wentworth Group, Zolfo Cooper has organized the Default Rate information for the LBIE and LBSF ISDA Master Agreement counterparties based on three business type categories: Bank, Fund and Corporate/Other. Zolfo Cooper has used the name of the original creditor that filed the POCs containing the LBIE ISDA Guaranty Claims and LBSF ISDA Claims in order to estimate which business type category each of the LBIE and LBSF ISDA Master Agreement counterparties are included in. Zolfo Cooper has not performed any research or investigative work in order to determine the actual business type of the LBIE and LBSF ISDA Master Agreement counterparties, and therefore, the categories selected for purposes of preparing this report may differ from the actual business type of certain LBIE and LBSF ISDA Master Agreement counterparties presented herein.

² The Benchmark Spreads referenced above include a claimant's spread over its cost of funds plus a 1% Default Rate spread pursuant to the definition of Default Rate under the ISDA Master Agreement.

³ Benchmark Index Rates published by Bloomberg.

⁴ Spreads provided by claimants were added to the median of the respective Benchmark Rates, through the period 9/15/2008 to 8/15/2014.

Default Rates Disclosed as a Specific Rate of Interest and Their Implied Three-Month LIBOR Spreads

#	ISDA Claim	Claim #	Summary Status	Original Creditor Name	Institution Type ¹	ISDA Claim Amounts in USD	Start Date	End Date ²	Interest Rate Info Provided in the POC	Implied Three-Month LIBOR Spread ³
1	LBIE ISDA Guaranty Claims	67266	ACTIVE	ALLGEMEINE SPARKASSE OBEROSTERREICH BANKAKTIENGESELLSCHAFT	Bank	\$ 2,110,611	9/15/2008	9/28/2010	5.50%	4.61%
2	LBIE ISDA Guaranty Claims	12710	ACTIVE	ALLIANZ GLOBAL INVESTORS FRANCE SA / AGF VITA PLUS	Fund	\$ 2,170,873	9/24/2008	9/15/2009	6.00%	4.61%
3	LBIE ISDA Guaranty Claims	12707	ACTIVE	ALLIANZ GLOBAL INVESTORS FRANCE SA/AGF EFFICIO PLUS	Fund	\$ 2,018,096	9/24/2008	9/15/2009	6.00%	4.58%
4	LBIE ISDA Guaranty Claims	22008	EXPUNGED	BANCA PROFILO S.P.A.	Bank	\$ 6,639,155	9/12/2008	10/10/2008	6.20%	2.62%
5	LBIE ISDA Guaranty Claims	2291	EXPUNGED	CARMIGNAC GESTION	Fund	\$ 58,712,862	9/17/2008	9/24/2008	2.98%	-0.19%
6	LBIE ISDA Guaranty Claims	9290	EXPUNGED	CESKA SPORITELNA, A.S.	Bank	\$ 2,227,267	9/18/2008	8/19/2009	3.74%	2.21%
7	LBIE ISDA Guaranty Claims	10882	ACTIVE	CREDIT EUROPE BANK NV	Bank	\$ 307,888	9/15/2008	9/22/2009	5.24%	3.80%
8	LBIE ISDA Guaranty Claims	24652	EXPUNGED	CREDIT MUTUEL ARKEA	Bank	\$ 39,621,051	9/16/2008	9/15/2009	2.59%	1.14%
9	LBIE ISDA Guaranty Claims	24270	EXPUNGED	DARTA SAVINGS LIFE ASSURANCE LIMITED	Corporate/Other	\$ 1,842,885	12/1/2008	12/17/2008	2.66%	0.56%
10	LBIE ISDA Guaranty Claims	14200	ACTIVE	ERSTE BANK HUNGARY NYRT	Bank	\$ 888,207	9/17/2008	9/16/2009	6.81%	5.36%
11	LBIE ISDA Guaranty Claims	29114	ACTIVE	ERSTE GROUP BANK AG	Bank	\$ 2,980,455	9/16/2008	5/29/2009	5.50%	3.64%
12	LBIE ISDA Guaranty Claims	19304	ACTIVE	FEDERAL FINANCE GESTION	Fund	\$ 5,598,755	9/15/2008	9/15/2009	2.63%	1.17%
13	LBIE ISDA Guaranty Claims	20535	ACTIVE	GENERALI PERSONENVERSICHERUNGEN AG	Corporate/Other	\$ 11,231,995	9/15/2008	9/16/2009	5.00%	3.55%
14	LBIE ISDA Guaranty Claims	21749	ACTIVE	GMO EMERGING COUNTRY DEBT, L.P.	Fund	\$ 3,937,692	9/17/2008	9/21/2009	1.32%	-0.11%
15	LBIE ISDA Guaranty Claims	26015	ACTIVE	JULIUS BAER MULTIBOND SICAV- JULIUS BAER ABSOLUTE RETURN BOND FUND	Fund	\$ 4,403,795	9/17/2008	1/27/2009	3.50%	0.96%
16	LBIE ISDA Guaranty Claims	26016	ACTIVE	JULIUS BAER MULTIBOND SICAV- JULIUS BAER ABSOLUTE RETURN BOND FUND	Fund	\$ 56,398,199	9/17/2008	1/27/2009	3.50%	0.96%
17	LBIE ISDA Guaranty Claims	2072	ACTIVE	KOMMUNINVEST I SVERIGE AB	Corporate/Other	\$ 9,559,679	9/19/2008	1/23/2009	5.00%	2.43%
18	LBIE ISDA Guaranty Claims	12635	EXPUNGED	KRAUS PARTNER INVESTMENT SOLUTIONS AG	Fund	\$ 711,346	9/15/2008	9/22/2009	8.00%	6.56%
19	LBIE ISDA Guaranty Claims	29111	EXPUNGED	LBCCO-1, L.L.C. (Purchased from Arysta LifeScience on 6/1/09)	Fund	\$ 79,128,824	10/23/2008	9/21/2009	11.40%	10.25%
20	LBIE ISDA Guaranty Claims	17508	EXPUNGED	LEHWOOD HOLDING FRANCE SAS	Corporate/Other	\$ 5,013,471	10/22/2008	9/16/2009	15.92%	14.75%
21	LBIE ISDA Guaranty Claims	17510	EXPUNGED	LEHWOOD HOLDING FRANCE SAS	Corporate/Other	\$ 103,423	10/22/2008	9/16/2009	15.92%	14.75%
22	LBIE ISDA Guaranty Claims	17509	ACTIVE	LEHWOOD MONTPARNASSE SAS	Corporate/Other	\$ 192,223	10/22/2008	9/16/2009	15.92%	14.75%
23	LBIE ISDA Guaranty Claims	17507	EXPUNGED	LEHWOOD NICE SAS	Corporate/Other	\$ 73,694	10/22/2008	9/16/2009	15.92%	14.75%
24	LBIE ISDA Guaranty Claims	22297	ACTIVE	SPIRE MASTER FUND LTD.	Fund	\$ 203,436	9/15/2008	9/18/2009	0.17%	-1.28%
25	LBIE ISDA Guaranty Claims	25011	ACTIVE	STONE HARBOR INVESTMENT FUNDS PLC	Fund	\$ 1,345,928	9/16/2008	9/18/2009	1.00%	-0.44%
26	LBIE ISDA Guaranty Claims	25155	ACTIVE	TAIPEI FUBON COMMERCIAL BANK CO., LTD.	Bank	\$ 2,888,892	9/30/2008	9/17/2009	6.93%	5.56%
27	LBIE ISDA Guaranty Claims	15364	EXPUNGED	TELECOM ITALIA CAPITAL SOCIETE ANONYME	Fund	\$ 68,151,669	9/17/2008	9/17/2009	9.05%	7.61%
28	LBIE ISDA Guaranty Claims	18690	EXPUNGED	THREADNEEDLE ASSET MANAGEMENT LTD. ON BEHALF OF WEST LB HORIAZON FUND	Fund	\$ 81,328	9/16/2008	6/19/2009	0.55%	-1.22%
29	LBIE ISDA Guaranty Claims	22007	ACTIVE	UGF ASSICURAZIONI S.P.A.	Corporate/Other	\$ 7,967,073	9/29/2008	10/7/2008	6.03%	1.89%
30	LBFSF ISDA Claims	20785	EXPUNGED	AB SVENSK EXPORTKREDIT (PUBL) (SWEDISH EXPORT CREDIT CORP.)	Bank	\$ 54,979,108	10/3/2008	9/21/2009	3.41%	2.08%
31	LBFSF ISDA Claims	15635	ALLOWED	AURELIUS CAPITAL MASTER LTD	Fund	\$ 2,833,439	9/15/2008	10/3/2008	10.00%	6.59%
32	LBFSF ISDA Claims	15636	ALLOWED	AURELIUS CAPITAL PARTNERS, L.P.	Fund	\$ 3,349,733	9/15/2008	10/3/2008	10.00%	6.59%
33	LBFSF ISDA Claims	67845	ALLOWED	BGL BNP PARIBAS SA (FKA FORTIS BANQUE LUXEMBOURG SA, FKA	Bank	\$ 2,791,121	9/16/2008	10/3/2008	5.00%	1.54%
34	LBFSF ISDA Claims	4147	EXPUNGED	BOULTBEE (VASTERAS) AB	Fund	\$ 13,497,981	10/3/2008	5/4/2009	6.50%	4.61%
35	LBFSF ISDA Claims	29693	EXPUNGED	BRICKMAN GROUP HOLDINGS, INC	Fund	\$ 739,152	10/2/2008	10/3/2008	6.95%	2.75%
36	LBFSF ISDA Claims	22006	EXPUNGED	BRICKMAN GROUP HOLDINGS, INC	Fund	\$ 739,152	10/2/2008	10/3/2008	6.95%	2.75%
37	LBFSF ISDA Claims	905	ALLOWED	COX COMMUNICATIONS, INC.	Corporate/Other	\$ 574,388	9/17/2008	11/14/2008	5.75%	2.14%
38	LBFSF ISDA Claims	19183	ALLOWED	DARBY FINANCIAL PRODUCTS	Fund	\$ 3,063,040	9/15/2008	9/15/2009	5.00%	3.54%
39	LBFSF ISDA Claims	32400	ALLOWED	DEER PARK ROAD Corporate	Fund	\$ 31,750	9/23/2008	10/2/2008	18.00%	14.35%
40	LBFSF ISDA Claims	15367	ALLOWED	EUROPEAN AERONAUTIC DEFENCE & SPACE CO (EADS) N.V.	Fund	\$ 52,463,847	9/16/2008	9/22/2009	4.25%	2.82%
41	LBFSF ISDA Claims	7366	EXPUNGED	FINMECCANICA S.P.A.	Corporate/Other	\$ 462,854	9/15/2008	10/3/2008	3.00%	-0.41%
42	LBFSF ISDA Claims	21673	ALLOWED	FORT WASHINGTON ACTIVE FIXED INCOME LLC	Fund	\$ 37,809	9/18/2008	10/3/2008	3.22%	-0.32%
43	LBFSF ISDA Claims	219	EXPUNGED	GIANTS STADIUM LLC	Corporate/Other	\$ 301,025,197	9/18/2008	10/2/2008	6.65%	3.18%
44	LBFSF ISDA Claims	64070	ACTIVE	GIANTS STADIUM LLC	Corporate/Other	\$ 301,025,197	9/18/2008	10/2/2008	6.65%	3.16%
45	LBFSF ISDA Claims	67782	EXPUNGED	GIANTS STADIUM LLC	Corporate/Other	\$ 583,709,979	9/18/2008	10/2/2008	6.65%	3.16%
46	LBFSF ISDA Claims	21748	ALLOWED	GMO EMERGING COUNTRY DEBT, L.P.	Fund	\$ 5,108,437	9/17/2008	9/21/2009	1.32%	-0.11%
47	LBFSF ISDA Claims	21746	ALLOWED	GMO EMERGING COUNTRY LOCAL DEBT INVESTMENT FUND	Fund	\$ 324,640	9/19/2008	9/21/2009	1.32%	-0.10%
48	LBFSF ISDA Claims	1723	EXPUNGED	INTERNATIONAL BUSINESS MACHINES CORP.	Fund	\$ 43,287,376	9/17/2008	10/10/2008	4.80%	1.06%
49	LBFSF ISDA Claims	33430	ALLOWED	INTERWIND CORP. FKA SKYPOWER CORP.	Corporate/Other	\$ 5,398,931	9/15/2008	10/3/2008	10.50%	7.09%
50	LBFSF ISDA Claims	23427	ALLOWED	LEHMAN BROTHERS DIVERSIFIED PRIVATE EQUITY FUND 2004 PART.	Fund	\$ 298,741	10/31/2008	9/18/2009	4.76%	3.66%
51	LBFSF ISDA Claims	23419	EXPUNGED	LEHMAN BROTHERS EUROPEAN MEZZANINE 2004 SIVAC	Fund	\$ 1,005,445	1/16/2009	9/18/2009	5.11%	4.27%
52	LBFSF ISDA Claims	23418	ALLOWED	LEHMAN BROTHERS EUROPEAN MEZZANINE CAPITAL PARTNERS-A, L.P.	Fund	\$ 43,533	7/7/2009	9/18/2009	4.76%	4.33%
53	LBFSF ISDA Claims	23426	EXPUNGED	LEHMAN BROTHERS EUROPEAN MEZZANINE LEVERAGED PARTNERS 2003-A, L.P.	Fund	\$ 258,022	10/31/2008	9/18/2009	6.65%	5.60%
54	LBFSF ISDA Claims	23425	EXPUNGED	LEHMAN BROTHERS EUROPEAN MEZZANINE LEVERAGED PARTNERS 2003-B, L.P.	Fund	\$ 658,517	11/25/2008	9/18/2009	6.65%	5.66%
55	LBFSF ISDA Claims	23424	EXPUNGED	LEHMAN BROTHERS EUROPEAN MEZZANINE PARTNERS 2003-A, L.P.	Fund	\$ 1,625,369	11/25/2008	9/18/2009	6.65%	5.66%
56	LBFSF ISDA Claims	23421	EXPUNGED	LEHMAN BROTHERS EUROPEAN MEZZANINE PARTNERS 2003-C, L.P.	Fund	\$ 442,984	11/25/2008	9/18/2009	6.65%	5.66%
57	LBFSF ISDA Claims	1343	ALLOWED	LUTHERAN SOCIAL MINISTRIES AT CRANES	Corporate/Other	\$ 95,518	10/17/2008	12/15/2008	6.50%	3.75%
58	LBFSF ISDA Claims	44243	ALLOWED	MICROSOFT Corporate	Corporate/Other	\$ 12,960,770	9/18/2008	10/3/2008	10.25%	6.75%
59	LBFSF ISDA Claims	25694	ALLOWED	MICROSOFT GLOBAL FINANCE	Corporate/Other	\$ 521,398	9/17/2008	10/3/2008	10.25%	6.75%
60	LBFSF ISDA Claims	14808	ACTIVE	MONTREAL TRUST COMPANY OF CANADA	Fund	\$ 12,583,367	9/17/2008	10/3/2008	5.35%	1.92%
61	LBFSF ISDA Claims	3605	EXPUNGED	MTR Corporate LIMITED	Corporate/Other	\$ 800,000	9/18/2008	10/3/2008	5.70%	2.16%
62	LBFSF ISDA Claims	3631	EXPUNGED	MTR Corporate LIMITED	Corporate/Other	\$ 800,000	9/18/2008	10/3/2008	5.70%	2.16%
63	LBFSF ISDA Claims	14632	ALLOWED	MTR Corporate LIMITED	Corporate/Other	\$ 800,000	9/18/2008	10/3/2008	5.70%	2.16%
64	LBFSF ISDA Claims	28000	ALLOWED	NATIONAL RAILROAD RETIREMENT INVESTMENT TRUST	Fund	\$ 2,006,240	9/15/2008	10/3/2008	4.13%	0.71%
65	LBFSF ISDA Claims	23431	ALLOWED	NEOVARA EUROPEAN MEZZANINE FUND 2003-B, L.P.	Fund	\$ 9,424,068	11/25/2008	9/18/2009	6.65%	5.66%
66	LBFSF ISDA Claims	23416	ALLOWED	NEOVARA EUROPEAN MEZZANINE PARTNERS 2003-B, L.P.	Fund	\$ 9,779,193	11/25/2008	9/18/2009	6.65%	5.66%
67	LBFSF ISDA Claims	22906	EXPUNGED	NORDEA BANK FINLAND PLC (PUBL)	Bank	\$ 134,770,952	9/16/2008	10/20/2008	5.53%	1.54%
68	LBFSF ISDA Claims	3406	EXPUNGED	NYKREDIT BANK A/S	Fund	\$ 10,549	9/15/2008	10/3/2008	5.88%	2.47%
69	LBFSF ISDA Claims	1688	ALLOWED	RAI-RADIOTELEVISIONE ITALIANA SPA	Corporate/Other	\$ 363,895	10/1/2008	10/14/2008	6.00%	1.55%

Default Rates Disclosed as a Specific Rate of Interest and Their Implied Three-Month LIBOR Spreads										
#	ISDA Claim	Claim #	Summary Status	Original Creditor Name	Institution Type ¹	ISDA Claim Amounts in USD	Start Date	End Date ²	Interest Rate Info Provided in the POC	Implied Three-Month LIBOR Spread ³
70	LBSF ISDA Claims	21720	ALLOWED	REGIMENT CAPITAL LTD.	Fund	\$ 22,151,879	9/15/2008	10/3/2008	3.89%	0.48%
71	LBSF ISDA Claims	21701	EXPUNGED	ROYAL BANK OF SCOTLAND N.V.	Bank	\$ 144,227,500	9/15/2008	10/3/2008	6.01%	2.60%
72	LBSF ISDA Claims	37431	ALLOWED	ROYAL BANK OF SCOTLAND, PLC, THE	Bank	\$ 805,576,399	9/15/2008	10/3/2008	6.01%	2.60%
73	LBSF ISDA Claims	4878	EXPUNGED	SKYPOWER CORP.	Corporate/Other	\$ 5,398,931	10/3/2008	6/11/2009	10.50%	8.81%
74	LBSF ISDA Claims	19471	ALLOWED	SLM Corporate	Fund	\$ 1,868,716	9/17/2008	10/3/2008	14.54%	11.04%
75	LBSF ISDA Claims	20292	ALLOWED	SPCP GROUP LLC, AS AGENT FOR SILVER POINT CAPITAL FUND, LP	Fund	\$ 9,717,258	10/3/2008	9/21/2009	1.67%	0.34%
76	LBSF ISDA Claims	26185	EXPUNGED	SUNTRUST BANK	Bank	\$ 2,055,789	9/16/2008	9/16/2009	4.08%	2.63%
77	LBSF ISDA Claims	29119	ALLOWED	T.O. HOLDINGS, LLC	Fund	\$ 2,523,319	10/28/2008	9/21/2009	7.50%	6.39%
78	LBSF ISDA Claims	15366	ALLOWED	TELECOM ITALIA FINANCE SA	Fund	\$ 35,552,790	9/17/2008	9/17/2009	9.05%	7.61%
79	LBSF ISDA Claims	24542	ALLOWED	TENOR OPPORTUNITY MASTER FUND, LTD.	Fund	\$ 644,000	9/15/2008	10/3/2008	3.40%	-0.01%
80	LBSF ISDA Claims	22150	ALLOWED	THOMSON REUTERS GROUP LIMITED	Fund	\$ 5,907,865	9/18/2008	10/1/2008	5.13%	1.68%
81	LBSF ISDA Claims	43962	ALLOWED	VANGUARD 30-40 YEAR DURATION EURO INDEX FUND,	Fund	\$ 498,382	9/15/2008	10/3/2008	5.34%	1.90%
82	LBSF ISDA Claims	37354	ALLOWED	WAVE MASTER FUND LP	Fund	\$ 408,375	9/16/2008	10/2/2008	5.15%	1.74%
83	LBSF ISDA Claims	1099	EXPUNGED	WELLPOINT, INC.	Fund	\$ 6,582,138	9/19/2008	10/3/2008	6.91%	3.35%
84	LBSF ISDA Claims	31344	EXPUNGED	WEMBLEY NATIONAL STADIUM LTD	Corporate/Other	\$ 1,063,244	9/18/2008	9/19/2008	8.80%	5.59%
85	LBSF ISDA Claims	21676	ALLOWED	WESTERN & SOUTHERN FINANCIAL GROUP	Fund	\$ 1,502,774	9/18/2008	10/3/2008	3.22%	-0.29%

Notes:

- 1 At the request of Counsel and the Wentworth Group, Zolfo Cooper has organized the Default Rate information for the LBIE and LBSF ISDA Master Agreement counterparties based on three business type categories: Bank, Fund and Corporate/Other. Zolfo Cooper has used the name of the original creditor that filed the POCs containing the LBIE ISDA Guaranty Claims and LBSF ISDA Claims in order to estimate which business type category each of the LBIE and LBSF ISDA Master Agreement counterparties are included in. Zolfo Cooper has not performed any research or investigative work in order to determine the actual business type of the LBIE and LBSF ISDA Master Agreement counterparties, and therefore, the categories selected for purposes of preparing this report may differ from the actual business type of certain LBIE and LBSF ISDA Master Agreement counterparties presented herein.
- 2 Absent clear evidence to the contrary in the POC, Zolfo Cooper has assumed that the LBIE ISDA Guaranty Claims calculate Default Interest through the date the POC was signed by the claimant and the LBSF ISDA Claims calculate Default Interest through the LBSF petition date (October 3, 2008).
- 3 The Implied Interest Rate Spread has been calculated for these Default Rates based upon daily Three-Month LIBOR published by Bloomberg and assuming daily compounding based on 365 days per year over the period upon which Default Interest was claimed.

Dollar Amount of Default Interest Is Disclosed, The Imputed Default Rates and Their Implied Three-Month LIBOR Spreads											
#	ISDA Claim	Claim #	Summary Status	Original Creditor Name	Institution Type ¹	ISDA Claim Amounts in USD	ISDA Interest Amounts in USD	Start Date	End Date ²	Imputed Compound Interest Rate ³	Implied Three-Month LIBOR Spread ⁴
1	LBIE ISDA Guaranty Claims	16748	EXPUNGED	AB2 FUND	Fund	\$ 95,891,292	\$ 1,117,599	10/13/2008	9/8/2009	1.28%	0.00%
2	LBIE ISDA Guaranty Claims	22212	EXPUNGED	AKANATHOS ARBITRAGE MASTER FUND, LP	Fund	\$ 3,717,126	\$ 151,881	9/17/2008	9/17/2009	4.00%	2.56%
3	LBIE ISDA Guaranty Claims	29776	ACTIVE	AMUNDI SERENITE PEA	Corporate/Other	\$ 83,952,188	\$ 484,229	9/19/2008	9/21/2009	0.57%	-0.85%
4	LBIE ISDA Guaranty Claims	16749	EXPUNGED	ARTRADIS BARRACUDA FUND	Fund	\$ 45,979,850	\$ 535,888	10/13/2008	9/8/2009	1.28%	0.00%
5	LBIE ISDA Guaranty Claims	16746	EXPUNGED	ARTRADIS RUSSIAN OPPORTUNITIES FUND	Fund	\$ 276,000	\$ 3,217	10/14/2008	9/8/2009	1.29%	0.01%
6	LBIE ISDA Guaranty Claims	16747	EXPUNGED	ARTRADIS VOLATILITY OPPORTUNITIES FUND	Fund	\$ 3,813,128	\$ 44,441	10/13/2008	9/8/2009	1.28%	0.00%
7	LBIE ISDA Guaranty Claims	17517	ACTIVE	ASSICURAZIONI GENERALI S.P.A.	Corporate/Other	\$ 3,757,768	\$ 12,585	9/24/2008	10/16/2008	5.55%	1.32%
8	LBIE ISDA Guaranty Claims	21350	EXPUNGED	AUTONOMY MASTER FUND LIMITED	Fund	\$ 10,817,825	\$ 96,868	9/15/2008	9/22/2009	0.87%	-0.56%
9	LBIE ISDA Guaranty Claims	21346	EXPUNGED	AUTONOMY ROCHEVERA ONE LIMITED	Fund	\$ 15,125,785	\$ 135,444	9/15/2008	9/22/2009	0.87%	-0.56%
10	LBIE ISDA Guaranty Claims	64729	ACTIVE	BANCO CANARIAS	Bank	\$ 8,895,776	\$ 603,917	9/15/2008	10/20/2009	5.99%	4.64%
11	LBIE ISDA Guaranty Claims	30091	ACTIVE	BANCO POPULAR ESPANOL S.A.	Bank	\$ 690,446	\$ 1,497	9/25/2008	10/14/2008	4.16%	-0.07%
12	LBIE ISDA Guaranty Claims	20107	ACTIVE	BANK OF AMERICA, N.A.	Bank	\$ 16,055,585	\$ 786,838	9/15/2008	8/31/2009	4.99%	3.48%
13	LBIE ISDA Guaranty Claims	17719	EXPUNGED	BANK OF SCOTLAND PLC	Bank	\$ 335,137,371	\$ 4,425,245	9/16/2008	9/14/2009	1.32%	-0.14%
14	LBIE ISDA Guaranty Claims	18798	EXPUNGED	BANQUE FEDERATIVE DU CREDIT MUTUEL	Bank	\$ 436,219,680	\$ 11,006,825	9/15/2008	8/31/2009	2.60%	1.09%
15	LBIE ISDA Guaranty Claims	18074	ACTIVE	BARCLAYS BANK PLC	Bank	\$ 44,141,028	\$ 587,109	9/15/2008	9/8/2009	1.35%	-0.13%
16	LBIE ISDA Guaranty Claims	20186	EXPUNGED	BARCLAYS WEALTH MANAGERS FRANCE SA	Fund	\$ 21,719,043	\$ 285,088	9/18/2008	9/8/2009	1.34%	-0.13%
17	LBIE ISDA Guaranty Claims	17159	ACTIVE	BLACK ARBITRAGE OFFSHORE LTD	Fund	\$ 6,384	\$ 63	9/18/2008	9/16/2009	0.98%	-0.46%
18	LBIE ISDA Guaranty Claims	17162	ACTIVE	BLACK DIAMOND OFFSHORE LTD	Fund	\$ 25,896	\$ 255	9/18/2008	9/16/2009	0.98%	-0.46%
19	LBIE ISDA Guaranty Claims	67938	EXPUNGED	BNP PARIBAS	Bank	\$ 114,652,615	\$ 3,524,475	9/15/2008	9/14/2010	1.52%	0.62%
20	LBIE ISDA Guaranty Claims	66514	ACTIVE	BNP PARIBAS FINAMS	Fund	\$ 10,503,410	\$ 284,469	9/16/2008	10/7/2009	2.53%	1.14%
21	LBIE ISDA Guaranty Claims	66881	EXPUNGED	BNP PARIBAS GESTION CB-CDS	Fund	\$ 2,580,567	\$ 72,346	9/15/2008	9/15/2009	2.77%	1.31%
22	LBIE ISDA Guaranty Claims	22083	EXPUNGED	BNP PARIBAS INVESTMENT PARTNERS BELGIUM NV/SA	Fund	\$ 518,324	\$ 77,749	9/15/2008	8/31/2009	14.58%	13.07%
23	LBIE ISDA Guaranty Claims	22081	EXPUNGED	BNP PARIBAS INVESTMENT PARTNERS LUXEMBURG SA	Fund	\$ 9,731,265	\$ 1,459,690	9/15/2008	8/31/2009	14.58%	13.07%
24	LBIE ISDA Guaranty Claims	17269	ACTIVE	BPCE	Bank	\$ 91,804,402	\$ 2,103,097	9/15/2008	9/17/2009	2.25%	0.80%
25	LBIE ISDA Guaranty Claims	19489	ACTIVE	BRADFORD & BINGLEY PLC	Corporate/Other	\$ 12,605,778	\$ 522,329	9/16/2008	9/15/2009	4.07%	2.62%
26	LBIE ISDA Guaranty Claims	12025	EXPUNGED	BROAD PEAK MASTER FUND LTD.	Fund	\$ 1,037,393	\$ 15,833	9/17/2008	9/9/2009	1.55%	0.08%
27	LBIE ISDA Guaranty Claims	29784	ACTIVE	CAAM FUNDS LDI GILT PLUS GBP	Fund	\$ 588,629	\$ 3,395	9/19/2008	9/21/2009	0.57%	-0.85%
28	LBIE ISDA Guaranty Claims	29783	ACTIVE	CAAM FUNDS LDI INDEX LINKED PLUS GBP	Fund	\$ 588,629	\$ 3,395	9/19/2008	9/21/2009	0.57%	-0.85%
29	LBIE ISDA Guaranty Claims	23498	EXPUNGED	CANYON CAPITAL ARBITRAGE MASTER FUND, LTD.	Fund	\$ 1,294,952	\$ 25,133	9/17/2008	9/17/2009	1.92%	0.48%
30	LBIE ISDA Guaranty Claims	17437	EXPUNGED	CANYON VALUE REALIZATION FUND (CAYMAN), LTD., THE	Fund	\$ 1,466,675	\$ 28,944	9/17/2008	9/17/2009	1.95%	0.51%
31	LBIE ISDA Guaranty Claims	17883	ACTIVE	CANYON VALUE REALIZATION FUND, LP	Fund	\$ 536,494	\$ 10,524	9/17/2008	9/17/2009	1.94%	0.50%
32	LBIE ISDA Guaranty Claims	22094	ACTIVE	CAXTON INTERNATIONAL LIMITED	Corporate/Other	\$ 1,410,257	\$ 10,445	6/12/2009	8/31/2009	3.37%	2.86%
33	LBIE ISDA Guaranty Claims	18793	EXPUNGED	CFCM LOIRE-ATLANTIQUE & CENTRE-QUEST	Fund	\$ 97,073	\$ 2,490	9/15/2008	8/31/2009	2.64%	1.13%
34	LBIE ISDA Guaranty Claims	22208	ACTIVE	CHESAPEAKE PARTNERS LIMITED PARTNERSHIP	Fund	\$ 1,122,086	\$ 19,245	9/15/2008	9/15/2009	1.70%	0.24%
35	LBIE ISDA Guaranty Claims	22207	ACTIVE	CHESAPEAKE PARTNERS MASTER FUND, LTD.	Fund	\$ 1,077,596	\$ 18,667	9/15/2008	9/15/2009	1.72%	0.26%
36	LBIE ISDA Guaranty Claims	18791	EXPUNGED	CM-CIC ASSET MANAGEMENT	Fund	\$ 50,126,293	\$ 1,208,378	9/15/2008	8/31/2009	2.48%	0.98%
37	LBIE ISDA Guaranty Claims	14794	ACTIVE	COMMONWEALTH BANK OF AUSTRALIA	Bank	\$ 1,926,748	\$ 3,186	9/16/2008	11/20/2008	0.93%	-2.54%
38	LBIE ISDA Guaranty Claims	28173	EXPUNGED	CONFEDERACION ESPANOLA DE CAJAS DE AHORROS (CECA)	Bank	\$ 1,607,233	\$ 3,096	9/17/2008	10/3/2008	4.39%	0.89%
39	LBIE ISDA Guaranty Claims	17252	ACTIVE	CPV CAP COOP PERSONALVERSICHERUNG	Fund	\$ 2,291,716	\$ 23,119	9/16/2008	4/6/2009	1.81%	-0.28%
40	LBIE ISDA Guaranty Claims	18797	EXPUNGED	CREDIT INDUSTRIEL ET COMMERCIAL	Bank	\$ 54,763,564	\$ 1,044,571	9/15/2008	8/31/2009	1.97%	0.46%
41	LBIE ISDA Guaranty Claims	28960	ACTIVE	DAIW&SCHRODER SPECIAL FUND SERIES - SCHRODER INDEX LINKED CAPITAL	Fund	\$ 396,438	\$ 19,228	9/15/2008	7/31/2009	5.42%	3.81%
42	LBIE ISDA Guaranty Claims	22088	EXPUNGED	DAVIDSON KEMPNER DISTRESSED OPPORTUNITIES FUND LP	Fund	\$ 1,651,103	\$ 28,554	9/15/2008	9/15/2009	1.71%	0.26%
43	LBIE ISDA Guaranty Claims	22091	EXPUNGED	DAVIDSON KEMPNER DISTRESSED OPPORTUNITIES INTERNATIONAL LTD.	Fund	\$ 3,245,280	\$ 55,942	9/15/2008	9/15/2009	1.71%	0.25%
44	LBIE ISDA Guaranty Claims	22093	EXPUNGED	DAVIDSON KEMPNER INSTITUTIONAL PARTNERS, L.P.	Fund	\$ 5,019,057	\$ 86,415	9/15/2008	9/15/2009	1.71%	0.25%
45	LBIE ISDA Guaranty Claims	22092	EXPUNGED	DAVIDSON KEMPNER INTERNATIONAL, LTD.	Fund	\$ 9,255,470	\$ 159,195	9/15/2008	9/15/2009	1.71%	0.25%
46	LBIE ISDA Guaranty Claims	22090	EXPUNGED	DAVIDSON KEMPNER PARTNERS	Fund	\$ 5,749,287	\$ 98,960	9/15/2008	9/15/2009	1.71%	0.25%
47	LBIE ISDA Guaranty Claims	17158	ACTIVE	DOUBLE BLACK DIAMOND OFFSHORE LTD.	Fund	\$ 497,789	\$ 5,012	9/18/2008	9/16/2009	1.01%	-0.44%
48	LBIE ISDA Guaranty Claims	22101	ACTIVE	E.ON AG	Corporate/Other	\$ 57,390,858	\$ 2,132,305	9/15/2008	8/31/2009	3.80%	2.30%
49	LBIE ISDA Guaranty Claims	13770	ACTIVE	EBN BANCO DE NEGOCIOS S.A	Bank	\$ 670,422	\$ 10,216	9/19/2008	9/9/2009	1.55%	0.09%
50	LBIE ISDA Guaranty Claims	22168	ACTIVE	EFG EUROBANK ERGASIAS SA	Bank	\$ 22,241,650	\$ 258,196	9/16/2008	7/14/2009	1.40%	-0.27%
51	LBIE ISDA Guaranty Claims	29586	EXPUNGED	ELLINGTON EMERGING MARKETS FUND, LTD	Fund	\$ 6,721,537	\$ 384,292	9/16/2008	9/20/2009	5.50%	4.06%
52	LBIE ISDA Guaranty Claims	29585	EXPUNGED	ELLINGTON OVERSEAS PARTNERS LTD	Fund	\$ 6,685,251	\$ 382,217	9/15/2008	9/20/2009	5.49%	4.04%
53	LBIE ISDA Guaranty Claims	17521	ACTIVE	FATA ASSICURAZIONI DANNI S.P.A.	Corporate/Other	\$ 285,366	\$ 956	9/24/2008	10/16/2008	5.55%	1.32%
54	LBIE ISDA Guaranty Claims	17519	ACTIVE	GENERALI INVESTMENTS SICAV	Corporate/Other	\$ 212,670	\$ 712	9/24/2008	10/15/2008	5.81%	1.60%
55	LBIE ISDA Guaranty Claims	17520	ACTIVE	GENERTEL S.P.A.	Corporate/Other	\$ 283,088	\$ 948	9/24/2008	10/16/2008	5.55%	1.32%
56	LBIE ISDA Guaranty Claims	20580	ACTIVE	GMB PENSION TRUSTEE COMPANY LIMITED	Fund	\$ 7,157,172	\$ 578,686	9/26/2008	9/14/2009	8.04%	6.63%
57	LBIE ISDA Guaranty Claims	28097	ACTIVE	GOLDMAN SACHS INTERNATIONAL	Fund	\$ 86,222,945	\$ 62,937	9/15/2008	9/22/2009	0.07%	-1.36%
58	LBIE ISDA Guaranty Claims	17169	ACTIVE	GPS INCOME FUND (CAYMAN) LTD	Fund	\$ 518,013	\$ 13,288	9/30/2008	9/17/2009	2.63%	1.25%
59	LBIE ISDA Guaranty Claims	17170	ACTIVE	GPS NEW EQUITY FUND (CAYMAN) LTD	Fund	\$ 190,381	\$ 1,905	9/30/2008	9/17/2009	1.03%	-0.34%
60	LBIE ISDA Guaranty Claims	26680	EXPUNGED	GSW GRUNDBESITZ GMBH & CO. KG	Corporate/Other	\$ 22,913,188	\$ 1,651,291	9/25/2008	9/18/2009	7.10%	5.69%
61	LBIE ISDA Guaranty Claims	26703	EXPUNGED	HARPEN IMMOBILIEN GMBH & CO. KG	Corporate/Other	\$ 4,193,021	\$ 254,920	9/25/2008	9/18/2009	6.02%	4.61%
62	LBIE ISDA Guaranty Claims	66243	ACTIVE	HAWAII FUND	Fund	\$ 10,803,888	\$ 306,635	9/15/2008	9/15/2009	2.80%	1.34%
63	LBIE ISDA Guaranty Claims	20235	EXPUNGED	HSH NORDBANK AG	Bank	\$ 30,496,744	\$ 265,011	9/15/2008	11/13/2008	5.35%	1.75%
64	LBIE ISDA Guaranty Claims	30067	ACTIVE	HSH NORDBANK AG	Bank	\$ 30,496,744	\$ 265,011	9/15/2008	11/13/2008	5.35%	1.75%
65	LBIE ISDA Guaranty Claims	22220	EXPUNGED	JCAM GLOBAL FUND (MASTER) LP	Fund	\$ 29,863,261	\$ 752,403	9/15/2008	9/16/2009	2.48%	1.03%
66	LBIE ISDA Guaranty Claims	17515	EXPUNGED	KA FINANZ AG	Bank	\$ 2,959,683	\$ 88,702	9/19/2008	4/29/2009	4.86%	2.87%
67	LBIE ISDA Guaranty Claims	25428	ACTIVE	KRESGE FOUNDATION, THE	Fund	\$ 11,060,456	\$ 381,478	9/15/2008	9/18/2009	3.36%	1.92%
68	LBIE ISDA Guaranty Claims	17726	ACTIVE	LLOYDS TSB BANK PLC	Bank	\$ 37,002,352	\$ 1,798,724	9/16/2008	9/14/2009	4.77%	3.32%
69	LBIE ISDA Guaranty Claims	22089	EXPUNGED	M.H. DAVIDSON & CO.	Fund	\$ 1,002,726	\$ 17,415	9/15/2008	9/15/2009	1.72%	0.26%
70	LBIE ISDA Guaranty Claims	20130	ACTIVE	MERRILL LYNCH CAPITAL SERVICES, INC.	Fund	\$ 6,298,460	\$ 328,306	9/15/2008	8/31/2009	5.30%	3.79%
71	LBIE ISDA Guaranty Claims	20128	ACTIVE	MERRILL LYNCH INTERNATIONAL	Bank	\$ 35,693,590	\$ 1,506,216	9/15/2008	8/31/2009	4.31%	2.80%
72	LBIE ISDA Guaranty Claims	20129	ACTIVE	MERRILL LYNCH INTERNATIONAL BANK LIMITED	Bank	\$ 5,229,512	\$ 149,774	9/15/2008	8/31/2009	2.94%	1.44%
73	LBIE ISDA Guaranty Claims	17166	ACTIVE	NEXGEN CAPITAL LIMITED	Fund	\$ 20,555,830	\$ 553,173	9/16/2008	9/16/2009	2.66%	1.20%
74	LBIE ISDA Guaranty Claims	17195	ACTIVE	NMURA INTERNATIONAL PLC	Bank	\$ 6,188,872	\$ 141,570	9/15/2008	9/18/2009	2.24%	0.80%
75	LBIE ISDA Guaranty Claims	18884	ACTIVE	NRW BANK	Bank	\$ 1,190,393	\$ 30,432	9/15/2008	8/31/2009	2.63%	1.13%
76	LBIE ISDA Guaranty Claims	33240	ACTIVE	O'CONNOR GLOBAL CONVERTIBLE ARBITRAGE II MASTER LIMITED	Fund	\$ 689,282	\$ 14,731	9/15/2008	9/22/2009	2.07%	0.64%
77	LBIE ISDA Guaranty Claims	30586	ACTIVE	O'CONNOR GLOBAL CONVERTIBLE ARBITRAGE MASTER LIMITED	Fund	\$ 11,837,936	\$ 252,998	9/15/2008	9/22/2009	2.07%	0.64%

Dollar Amount of Default Interest Is Disclosed, The Imputed Default Rates and Their Implied Three-Month LIBOR Spreads											
#	ISDA Claim	Claim #	Summary Status	Original Creditor Name	Institution Type ¹	ISDA Claim Amounts in USD	ISDA Interest Amounts in USD	Start Date	End Date ²	Imputed Compound Interest Rate ³	Implied Three-Month LIBOR Spread ⁴
78	LBIE ISDA Guaranty Claims	30581	ACTIVE	O'CONNOR GLOBAL FUNDAMENTAL MARKET NEUTRAL LONG/SHORT MASTER LTD.	Fund	\$ 1,427,231	\$ 30,503	9/15/2008	9/22/2009	2.07%	0.64%
79	LBIE ISDA Guaranty Claims	32505	ACTIVE	O'CONNOR GLOBAL MULTI-STRATEGY ALPHA MASTER LIMITED	Fund	\$ 1,041,219	\$ 22,253	9/15/2008	9/22/2009	2.07%	0.64%
80	LBIE ISDA Guaranty Claims	12893	ACTIVE	PERRY PARTNERS INTERNATIONAL, INC.	Fund	\$ 16,677,335	\$ 8,544	9/16/2008	10/8/2008	0.85%	-2.79%
81	LBIE ISDA Guaranty Claims	12883	ACTIVE	PERRY PARTNERS, L.P.	Fund	\$ 5,463,249	\$ 2,803	9/16/2008	10/8/2008	0.85%	-2.79%
82	LBIE ISDA Guaranty Claims	16736	ACTIVE	QFR MASTER VICTORIA FUND, L.P.	Fund	\$ 2,210,254	\$ 28,334	9/23/2008	9/17/2009	1.30%	-0.12%
83	LBIE ISDA Guaranty Claims	28962	ACTIVE	SCHRODER INTERNATIONAL SELECTION FUND ABSOLUTE RETURN BOND	Fund	\$ 12,377	\$ 146	9/17/2008	7/31/2009	1.35%	-0.25%
84	LBIE ISDA Guaranty Claims	29046	ACTIVE	SCHRODER INTERNATIONAL SELECTION FUND STRATEGIC CREDIT	Fund	\$ 12,377	\$ 146	9/17/2008	7/31/2009	1.35%	-0.25%
85	LBIE ISDA Guaranty Claims	29047	ACTIVE	SCHRODER INTERNATIONAL SELECTION FUND STRATEGIC CREDIT	Fund	\$ 46,835	\$ 553	9/17/2008	7/31/2009	1.35%	-0.25%
86	LBIE ISDA Guaranty Claims	29048	ACTIVE	SCHRODER INTERNATIONAL SELECTION FUND STRATEGIC CREDIT	Fund	\$ 125,028	\$ 1,476	9/17/2008	7/31/2009	1.35%	-0.25%
87	LBIE ISDA Guaranty Claims	28961	ACTIVE	SCHRODER STRATEGIC BOND FUND	Fund	\$ 49,507	\$ 585	9/17/2008	7/31/2009	1.35%	-0.25%
88	LBIE ISDA Guaranty Claims	67789	ACTIVE	STICHTING CUSTODY ROBECO INSTITUTIONAL	Fund	\$ 1,107,419	\$ 34,662	9/15/2008	12/6/2011	0.96%	0.41%
89	LBIE ISDA Guaranty Claims	22079	EXPUNGED	TIB PORTFOY YONETEMI AS	Bank	\$ 363,767	\$ 54,565	9/15/2008	8/31/2009	14.58%	13.07%
90	LBIE ISDA Guaranty Claims	18689	EXPUNGED	THREADNEEDLE MANAGEMENT LUXEMBOURG SA ON BEHALF OF THREADNEEDLE (LUX)	Fund	\$ 94,753	\$ 337	9/19/2008	2/27/2009	0.81%	-1.47%
91	LBIE ISDA Guaranty Claims	14633	ACTIVE	TIGER ASIA FUND LP	Fund	\$ 240,057,786	\$ 3,086,995	9/15/2008	9/15/2009	1.28%	-0.18%
92	LBIE ISDA Guaranty Claims	14634	ACTIVE	TIGER ASIA OVERSEAS FUND LTD.	Fund	\$ 178,338,630	\$ 2,293,325	9/15/2008	9/15/2009	1.28%	-0.18%
93	LBIE ISDA Guaranty Claims	33262	EXPUNGED	TIGER GLOBAL, L.P.	Fund	\$ 13,221,303	\$ 7,181	9/16/2008	1/14/2009	0.17%	-2.53%
94	LBIE ISDA Guaranty Claims	33272	EXPUNGED	TIGER GLOBAL, LTD	Fund	\$ 7,663,493	\$ 3,865	9/16/2008	1/14/2009	0.15%	-2.54%
95	LBIE ISDA Guaranty Claims	19956	ACTIVE	TM-LB CLAIMS VEHICLE LTD	Corporate/Other	\$ 422,081	\$ 15,487	9/15/2008	9/21/2009	3.55%	2.11%
96	LBIE ISDA Guaranty Claims	19957	ACTIVE	TM-LB CLAIMS VEHICLE LTD	Corporate/Other	\$ 407,605	\$ 7,812	9/15/2008	9/21/2009	1.87%	0.43%
97	LBIE ISDA Guaranty Claims	19975	ACTIVE	TM-LB CLAIMS VEHICLE LTD	Corporate/Other	\$ 455,666	\$ 8,733	9/15/2008	9/21/2009	1.87%	0.43%
98	LBIE ISDA Guaranty Claims	27686	EXPUNGED	TUDOR FAMILY FUND II LLC	Fund	\$ 130,892	\$ 5,201	9/15/2008	8/31/2009	4.06%	2.56%
99	LBIE ISDA Guaranty Claims	66143	EXPUNGED	TUDOR GLOBAL EMERGING MARKETS PORTFOLIO L.P.	Fund	\$ 735,526	\$ 37,654	9/15/2008	1/19/2010	3.71%	2.56%
100	LBIE ISDA Guaranty Claims	27687	EXPUNGED	TUDOR PROPRIETARY TRADING, L.L.C.	Fund	\$ 325,000	\$ 1,117	9/15/2008	8/31/2009	0.36%	-1.15%
101	LBIE ISDA Guaranty Claims	19953	ACTIVE	TYKHE FUND LTD	Fund	\$ 806,477	\$ 15,457	9/15/2008	9/21/2009	1.87%	0.43%
102	LBIE ISDA Guaranty Claims	23553	EXPUNGED	VODAFONE GROUP PLC	Corporate/Other	\$ 26,620,281	\$ 672,800	9/15/2008	9/21/2009	2.46%	1.02%
103	LBIE ISDA Guaranty Claims	66104	ACTIVE	WH2005/NIAM III EAST HOLDING OY (FORMERLY KNOWN AS SPECIAL PURPOSE	Fund	\$ 6,310,330	\$ 384,016	9/29/2008	9/18/2009	6.09%	4.71%
104	LBSF ISDA Claims	22969	ALLOWED	ABRAMS CAPITAL PARTNERS II LP	Fund	\$ 476,363	\$ 261	9/18/2008	10/3/2008	1.33%	-2.20%
105	LBSF ISDA Claims	31628	ALLOWED	ACCESS GROUP, INC.	Fund	\$ 2,382,859	\$ 61,232	10/3/2008	8/31/2009	2.79%	1.39%
106	LBSF ISDA Claims	31629	ALLOWED	ACCESS GROUP, INC.	Fund	\$ 2,283,027	\$ 58,645	10/3/2008	8/31/2009	2.79%	1.38%
107	LBSF ISDA Claims	43919	EXPUNGED	ACM GLOBAL CREDIT - U.S. SUB-FUND	Fund	\$ 1,370,093	\$ 1,370	9/15/2008	10/3/2008	2.03%	-1.39%
108	LBSF ISDA Claims	43952	ALLOWED	ACM GLOBAL CREDIT - U.S. SUB-FUND	Fund	\$ 1,370,093	\$ 1,370	9/15/2008	10/3/2008	2.03%	-1.39%
109	LBSF ISDA Claims	18880	EXPUNGED	AETERNO MASTER FUND LP	Fund	\$ 13,997,642	\$ 2,355,334	10/3/2008	8/31/2009	17.10%	15.70%
110	LBSF ISDA Claims	22211	ALLOWED	AKANTHOS ARBITRAGE MASTER FUND, LP	Fund	\$ 5,562,500	\$ 79,934	1/26/2009	9/17/2009	2.23%	1.40%
111	LBSF ISDA Claims	43949	ALLOWED	ALLIANCE BERNSTEIN ALTERNATIVE INVESTMENTS (MASTER)-	Fund	\$ 582,671	\$ 583	9/15/2008	10/3/2008	2.03%	-1.38%
112	LBSF ISDA Claims	43945	ALLOWED	ALLIANCE BERNSTEIN BOND FUND, INC.	Fund	\$ 743,058	\$ 743	9/15/2008	10/3/2008	2.03%	-1.39%
113	LBSF ISDA Claims	43943	ALLOWED	ALLIANCE BERNSTEIN POOLING PORTFOLIOS, THE -	Fund	\$ 2,015,574	\$ 2,016	9/15/2008	10/3/2008	2.03%	-1.39%
114	LBSF ISDA Claims	43939	ALLOWED	ALLIANCE BERNSTEIN VARIABLE PRODUCTS SERIES FUND INC. -	Fund	\$ 920,116	\$ 920	9/15/2008	10/3/2008	2.03%	-1.39%
115	LBSF ISDA Claims	43937	ALLOWED	ALLIANCEBERNSTEIN COLLECTIVE INVESTMENT TRUST SERIES	Fund	\$ 41,539	\$ 42	9/15/2008	10/3/2008	2.05%	-1.36%
116	LBSF ISDA Claims	43936	ALLOWED	ALLIANCEBERNSTEIN COLLECTIVE INVESTMENT TRUST SERIES	Fund	\$ 67,749	\$ 68	9/15/2008	10/3/2008	2.03%	-1.38%
117	LBSF ISDA Claims	20732	ALLOWED	ALPHA BANK AE	Bank	\$ 2,556,106	\$ 6,390	9/18/2008	10/3/2008	6.08%	2.54%
118	LBSF ISDA Claims	23688	EXPUNGED	AMP CAPITAL INVESTORS LTD - EFM INTERNATIONAL SHARE FUND 4	Fund	\$ 908,794	\$ 1,630	9/15/2008	10/3/2008	3.63%	0.22%
119	LBSF ISDA Claims	23545	ALLOWED	ASA CALIFORNIA TAX ADVANTAGED FUND L.P.	Fund	\$ 1,241,588	\$ 47,830	10/3/2008	9/21/2009	3.91%	2.57%
120	LBSF ISDA Claims	23543	ALLOWED	ASA NEW YORK TAX ADVANTAGED FUND L.P.	Fund	\$ 2,134,286	\$ 82,199	10/3/2008	9/21/2009	3.91%	2.57%
121	LBSF ISDA Claims	23547	ALLOWED	ASA TAX ADVANTAGED RELATIVE VALUE FUND L.P.	Fund	\$ 3,524,824	\$ 136,505	10/3/2008	9/21/2009	3.93%	2.59%
122	LBSF ISDA Claims	23549	ALLOWED	ASA TAXABLE RELATIVE VALUE FUND LTD	Fund	\$ 4,256,258	\$ 164,922	10/3/2008	9/21/2009	3.93%	2.59%
123	LBSF ISDA Claims	33022	ALLOWED	ASBL FONDS DE PENSION ET DE PREVOYANCE DE LA S.A IBM BELGIUM	Fund	\$ 433,633	\$ 875	9/17/2008	10/3/2008	4.60%	1.10%
124	LBSF ISDA Claims	12569	ALLOWED	AXIS BANK LTD, TREASURY	Bank	\$ 2,262,000	\$ 3,962	9/23/2008	10/3/2008	6.39%	2.68%
125	LBSF ISDA Claims	14290	ALLOWED	BANCA MONTE DEI PASCHI DI SIENA S.P.A.	Bank	\$ 5,312,410	\$ 33,408	9/15/2008	10/3/2008	12.71%	9.30%
126	LBSF ISDA Claims	67339	ALLOWED	BANCO ITAU BBA S.A. - NASSAU BRANCH	Bank	\$ 2,300,685	\$ 134,511	10/3/2008	8/31/2009	6.25%	4.84%
127	LBSF ISDA Claims	20137	ALLOWED	BANK OF AMERICA, N.A.	Bank	\$ 2,808,639,796	\$ 48,966,244	10/3/2008	8/31/2009	1.90%	0.50%
128	LBSF ISDA Claims	12881	EXPUNGED	BANK OF CHINA, NEW YORK BRANCH	Bank	\$ 102,633,005	\$ 22,590	10/7/2008	10/9/2008	4.02%	-0.30%
129	LBSF ISDA Claims	42540	ALLOWED	BANK OF NOVA SCOTIA, THE	Bank	\$ 51,154,079	\$ 137,021	9/15/2008	10/3/2008	5.42%	2.01%
130	LBSF ISDA Claims	17720	ALLOWED	BANK OF SCOTLAND PLC	Bank	\$ 122,869,213	\$ 2,924,538	9/16/2008	9/14/2009	2.37%	0.91%
131	LBSF ISDA Claims	15313	ALLOWED	BANK OF TOKYO-MITSUBISHI UFJ, LTD	Bank	\$ 24,673,162	\$ 21,774	9/18/2008	9/29/2008	2.93%	-0.46%
132	LBSF ISDA Claims	18076	ALLOWED	BARCLAYS BANK PLC	Bank	\$ 1,111,029,051	\$ 14,777,514	9/15/2008	9/8/2009	1.35%	-0.13%
133	LBSF ISDA Claims	18068	ALLOWED	BARCLAYS BANK, S.A.	Bank	\$ 917,097	\$ 12,104	9/16/2008	9/8/2009	1.34%	-0.14%
134	LBSF ISDA Claims	19949	ALLOWED	BAYERISCHE LANDESBANK	Bank	\$ 50,890,832	\$ 111,838	9/19/2008	10/3/2008	5.72%	2.16%
135	LBSF ISDA Claims	29995	ALLOWED	BEAL BANK S.S.B.	Fund	\$ 355,863	\$ 610	9/19/2008	10/3/2008	4.47%	0.90%
136	LBSF ISDA Claims	17164	ALLOWED	BLACK DIAMOND OFFSHORE LTD	Fund	\$ 1,250,902	\$ 12,313	9/18/2008	9/16/2009	0.98%	-0.46%
137	LBSF ISDA Claims	23646	ALLOWED	BLUE CHIP MULTI-STRATEGY MASTER FUND LP	Fund	\$ 1,199,705	\$ 2,841	9/19/2008	10/3/2008	6.17%	2.61%
138	LBSF ISDA Claims	67138	ALLOWED	BNP PARIBAS	Bank	\$ 362,217,883	\$ 807,699	9/15/2008	10/3/2008	4.52%	1.10%
139	LBSF ISDA Claims	19448	EXPUNGED	BUSINESS DEVELOPMENT BANK OF CANADA - CURRENCY OVERLAY	Bank	\$ 1,088,918	\$ 1,953	9/15/2008	10/3/2008	3.63%	0.22%
140	LBSF ISDA Claims	44613	ALLOWED	C.V.I. G.V.F. (LUX) MASTER S.A.R.L.	Fund	\$ 24,815,142	\$ 59,690	9/15/2008	10/3/2008	4.87%	1.46%
141	LBSF ISDA Claims	17438	ALLOWED	CANYON BALANCED MASTER FUND, LTD.	Fund	\$ 2,259,180	\$ 204,641	9/15/2008	9/17/2009	8.62%	7.17%
142	LBSF ISDA Claims	17884	ALLOWED	CANYON CAPITAL ARBITRAGE MASTER FUND, LTD.	Fund	\$ 1,763	\$ 31	9/15/2008	9/17/2009	1.73%	0.28%
143	LBSF ISDA Claims	17886	ALLOWED	CANYON VALUE REALIZATION FUND (CAYMAN), LTD., THE	Fund	\$ 22,824,584	\$ 1,203,564	9/15/2008	9/17/2009	5.11%	3.66%
144	LBSF ISDA Claims	17881	ALLOWED	CANYON VALUE REALIZATION FUND, LP	Fund	\$ 7,667,303	\$ 413,227	9/15/2008	9/17/2009	5.22%	3.77%
145	LBSF ISDA Claims	27587	ALLOWED	CARLYLE CREDIT PARTNERS MASTER FUND	Fund	\$ 1,388,704	\$ 4,413	9/16/2008	10/3/2008	6.81%	3.36%
146	LBSF ISDA Claims	17533	ALLOWED	CFIP MASTER FUND, LTD.	Fund	\$ 6,683,920	\$ 15,462	9/15/2008	10/3/2008	4.69%	1.27%
147	LBSF ISDA Claims	65580	EXPUNGED	CHINA DEVELOPMENT BANK Corporate	Bank	\$ 13,359,712	\$ 11,898	9/25/2008	10/3/2008	4.06%	0.20%
148	LBSF ISDA Claims	19445	EXPUNGED	CITY OF ZURICH PENSION FUND	Fund	\$ 4,982,981	\$ 8,938	9/15/2008	10/3/2008	3.63%	0.22%
149	LBSF ISDA Claims	20110	ALLOWED	COLUMBIA CORE BOND FUND	Fund	\$ 12,227	\$ 238	10/3/2008	8/30/2009	2.12%	0.72%
150	LBSF ISDA Claims	20103	ALLOWED	COLUMBIA INCOME FUND	Fund	\$ 577,990	\$ 11,243	10/3/2008	8/30/2009	2.12%	0.72%
151	LBSF ISDA Claims	20101	ALLOWED	COLUMBIA INTERMEDIATE BOND FUND	Fund	\$ 2,158,574	\$ 41,899	10/3/2008	8/30/2009	2.12%	0.72%
152	LBSF ISDA Claims	20142	ALLOWED	COLUMBIA TOTAL RETURN BOND FUND	Fund	\$ 24,453	\$ 476	10/3/2008	8/30/2009	2.12%	0.72%
153	LBSF ISDA Claims	18996	ACTIVE	COMMERZBANK AG - GROUP INTENSIVE CARE	Bank	\$ 112,020,504	\$ 425,786	9/15/2008	10/3/2008	7.69%	4.28%
154	LBSF ISDA Claims	67663	ACTIVE	COMMERZBANK AG - GROUP INTENSIVE CARE	Bank	\$ 276,457,657	\$ 616,483	9/15/2008	10/3/2008	4.52%	1.10%

Dollar Amount of Default Interest Is Disclosed, The Imputed Default Rates and Their Implied Three-Month LIBOR Spreads												
#	ISDA Claim	Claim #	Summary Status	Original Creditor Name	Institution Type ¹	ISDA Claim Amounts in USD	ISDA Interest Amounts in USD	Start Date	End Date ²	Imputed Compound Interest Rate ³	Implied Three-Month LIBOR Spread ⁴	
155	LBSF ISDA Claims	26915	ALLOWED	COMPASS HTV LLC	Fund	\$ 1,098,168	\$ 12,665	9/16/2008	10/15/2008	14.44%	10.54%	
156	LBSF ISDA Claims	26912	ALLOWED	COMPASS OFFSHORE HTV PCC LIMITED	Fund	\$ 1,366,046	\$ 18,997	9/16/2008	10/15/2008	17.39%	13.49%	
157	LBSF ISDA Claims	66515	ALLOWED	COOPERNEFF MASTER FUND I SEGREGATED PORTFOLIO COMPANY SPC.	Fund	\$ 2,387,928	\$ 170,037	9/30/2008	10/22/2009	6.49%	5.21%	
158	LBSF ISDA Claims	20109	ALLOWED	CORPORATE BOND PORTFOLIO	Fund	\$ 12,227	\$ 238	10/3/2008	8/30/2009	2.12%	0.72%	
159	LBSF ISDA Claims	19462	EXPUNGED	CPV/CAP COOP PERSONAL VERSICHERUNG	Fund	\$ 3,672,763	\$ 6,788	9/15/2008	10/3/2008	3.74%	0.33%	
160	LBSF ISDA Claims	15192	ALLOWED	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	Bank	\$ 16,050,026	\$ 158,040	9/18/2008	1/29/2009	2.69%	0.17%	
161	LBSF ISDA Claims	18795	ALLOWED	CREDIT INDUSTRIEL ET COMMERCIAL	Bank	\$ 198,908,150	\$ 3,794,017	10/3/2008	8/31/2009	2.08%	0.67%	
162	LBSF ISDA Claims	8164	ALLOWED	CRESCENT I, L.P.	Fund	\$ 6,209,956	\$ 11,384	9/15/2008	10/3/2008	3.71%	0.30%	
163	LBSF ISDA Claims	8162	ALLOWED	CRS FUND, LTD	Fund	\$ 8,438,606	\$ 15,477	9/15/2008	10/3/2008	3.72%	0.30%	
164	LBSF ISDA Claims	8161	ALLOWED	CYRUS OPPORTUNITIES MASTER FUND II, LTD.	Fund	\$ 48,309,990	\$ 88,602	9/15/2008	10/3/2008	3.72%	0.30%	
165	LBSF ISDA Claims	12886	ACTIVE	DBS BANK LTD FKA THE DEVELOPMENT BANK OF SINGAPORE LTD.	Bank	\$ 7,911,166	\$ 15,820	9/17/2008	10/3/2008	4.56%	1.06%	
166	LBSF ISDA Claims	14865	ALLOWED	DEUTSCHE BANK AG	Bank	\$ 77,153,618	\$ 139,365	9/16/2008	10/3/2008	3.88%	0.42%	
167	LBSF ISDA Claims	26969	ALLOWED	DEUTSCHE BANK AG	Bank	\$ 2,085,401,254	\$ 7,297,226	9/15/2008	10/3/2008	7.08%	3.67%	
168	LBSF ISDA Claims	15612	ALLOWED	DEUTSCHE BANK AG, LONDON BRANCH (UK)	Bank	\$ 205,850,854	\$ 371,354	9/16/2008	10/3/2008	3.87%	0.42%	
169	LBSF ISDA Claims	19455	ALLOWED	DIVERSIFIED INFLATION STRATEGIES LP	Corporate/Other	\$ 10,706	\$ 13	9/15/2008	10/3/2008	2.50%	-0.91%	
170	LBSF ISDA Claims	17161	ALLOWED	DOUBLE BLACK DIAMOND OFFSHORE LTD.	Fund	\$ 14,374,050	\$ 141,485	9/18/2008	9/16/2009	0.98%	-0.46%	
171	LBSF ISDA Claims	28393	ALLOWED	ECO MASTER FUND LIMITED	Fund	\$ 201,594	\$ 1,858	9/15/2008	10/3/2008	18.61%	15.19%	
172	LBSF ISDA Claims	20355	ALLOWED	EIDESIS CAPITAL MASTER FUND LTD.	Fund	\$ 1,695,459	\$ 245,725	9/17/2008	9/17/2009	13.54%	12.09%	
173	LBSF ISDA Claims	20352	ALLOWED	EIDESIS SYNTHETIC MARKET OPPORTUNITIES LTD	Fund	\$ 2,022,968	\$ 293,192	9/17/2008	9/17/2009	13.54%	12.09%	
174	LBSF ISDA Claims	20354	ALLOWED	EIDESIS SYNTHETIC OPPORTUNITIES FUND II LTD	Fund	\$ 5,401,968	\$ 782,915	9/17/2008	9/17/2009	13.54%	12.09%	
175	LBSF ISDA Claims	20359	ALLOWED	EIDESIS SYNTHETIC OPPORTUNITIES FUND, LTD.	Fund	\$ 6,747,157	\$ 977,876	9/17/2008	9/17/2009	13.54%	12.09%	
176	LBSF ISDA Claims	23595	ALLOWED	ENEL S.P.A.	Corporate/Other	\$ 21,958,032	\$ 30,854	9/24/2008	10/3/2008	5.70%	1.91%	
177	LBSF ISDA Claims	23895	ACTIVE	FEDERAL HOME LOAN BANK OF DES MOINES	Bank	\$ 7,260,945	\$ 12,609	9/15/2008	10/3/2008	3.37%	-0.04%	
178	LBSF ISDA Claims	8868	ALLOWED	FEDERAL HOME LOAN BANK OF SEATTLE	Bank	\$ 10,423,940	\$ 5,375	9/18/2008	9/25/2008	2.69%	-0.52%	
179	LBSF ISDA Claims	66325	EXPUNGED	FORD MOTOR COMPANY DEFINED BENEFIT MASTER TRUST	Fund	\$ 744,417	\$ 31,913	10/3/2008	3/15/2009	9.40%	7.33%	
180	LBSF ISDA Claims	27420	EXPUNGED	GLITNIR BANKI HF.	Bank	\$ 5,516,254	\$ 1,726	9/18/2008	10/3/2008	0.76%	-2.78%	
181	LBSF ISDA Claims	67705	ALLOWED	GLITNIR BANKI HF.	Bank	\$ 4,910,285	\$ 1,726	9/18/2008	10/3/2008	0.86%	-2.68%	
182	LBSF ISDA Claims	28104	ALLOWED	GOLDMAN SACHS INTERNATIONAL	Bank	\$ 997,165,410	\$ 1,859,167	9/15/2008	10/3/2008	3.78%	0.36%	
183	LBSF ISDA Claims	7369	ALLOWED	GOVERNOR AND COMPANY OF THE BANK OF IRELAND, THE	Bank	\$ 14,369,962	\$ 327,668	9/16/2008	7/31/2009	2.59%	0.98%	
184	LBSF ISDA Claims	11376	ALLOWED	GREENBRIER YUGEN KAISHA	Corporate/Other	\$ 113,863	\$ 813	11/5/2008	2/19/2009	2.45%	0.80%	
185	LBSF ISDA Claims	23648	ALLOWED	HAKONE FUND II LLC	Fund	\$ 362,922	\$ 860	9/19/2008	10/3/2008	6.17%	2.61%	
186	LBSF ISDA Claims	12897	ALLOWED	HALBIS US CREDIT ALPHA MASTER FUND, LTD	Fund	\$ 1,197,751	\$ 2,517	9/16/2008	10/3/2008	4.51%	1.06%	
187	LBSF ISDA Claims	26702	EXPUNGED	HARPEN IMMOBILIEN GMBH & CO. KG	Fund	\$ 4,193,021	\$ 254,920	9/25/2008	9/18/2009	6.02%	4.61%	
188	LBSF ISDA Claims	13203	ALLOWED	HIGHLAND CDO OPPORTUNITY MASTER FUND, L.P.	Fund	\$ 12,646	\$ 15	9/22/2008	10/9/2008	2.62%	-1.27%	
189	LBSF ISDA Claims	13206	ALLOWED	HIGHLAND CREDIT STRATEGIES MASTER FUND, L.P.	Fund	\$ 12,514,320	\$ 15,270	9/22/2008	10/9/2008	2.62%	-1.27%	
190	LBSF ISDA Claims	13201	ALLOWED	HIGHLAND CRUSADER OFFSHORE PARTNERS LP	Fund	\$ 17,836,455	\$ 21,756	9/22/2008	10/9/2008	2.62%	-1.27%	
191	LBSF ISDA Claims	18868	ACTIVE	HONGKONG AND SHANGHAI BANKING Corporate LIMITED, THE	Bank	\$ 10,000,000	\$ 79,558	9/15/2008	10/3/2008	16.07%	12.66%	
192	LBSF ISDA Claims	10935	ACTIVE	HSBC BANK USA NATIONAL ASSOCIATION	Bank	\$ 50,420,868	\$ 374,638	9/15/2008	10/3/2008	15.01%	11.60%	
193	LBSF ISDA Claims	45922	EXPUNGED	HSH NORDBANK AG	Bank	\$ 21,544,979	\$ 331,347	9/15/2008	1/29/2009	4.10%	1.57%	
194	LBSF ISDA Claims	12106	ALLOWED	ICAHN PARTNERS LP	Fund	\$ 15,826,318	\$ 19,303	9/18/2008	10/3/2008	2.97%	-0.57%	
195	LBSF ISDA Claims	12107	ALLOWED	ICAHN PARTNERS LP	Fund	\$ 6,418,124	\$ 7,828	9/18/2008	10/3/2008	2.97%	-0.57%	
196	LBSF ISDA Claims	12108	ALLOWED	ICAHN PARTNERS LP	Fund	\$ 2,845,193	\$ 3,470	9/18/2008	10/3/2008	2.97%	-0.57%	
197	LBSF ISDA Claims	12109	ALLOWED	ICAHN PARTNERS MASTER FUND LP	Fund	\$ 18,323,478	\$ 22,349	9/18/2008	10/3/2008	2.97%	-0.57%	
198	LBSF ISDA Claims	14172	ALLOWED	ICM BUSINESS TRUST	Fund	\$ 1,750,017	\$ 2,625	9/16/2008	10/3/2008	3.22%	-0.23%	
199	LBSF ISDA Claims	28541	EXPUNGED	IKANO FUNDS-EUROPEAN HIGH YIELD	Fund	\$ 66,539	\$ 120	9/15/2008	10/3/2008	3.64%	0.23%	
200	LBSF ISDA Claims	12118	EXPUNGED	INTERNATIONAL INVESTMENT FUNDS- PUTNAM GLOBAL VALUE EQUITY FUND, THE	Fund	\$ 102,349	\$ 184	9/15/2008	10/3/2008	3.63%	0.22%	
201	LBSF ISDA Claims	12313	EXPUNGED	INTERNATIONAL INVESTMENT FUNDS, THE - PUTNAM EUROPEAN EQUITY FUND	Fund	\$ 208,486	\$ 374	9/15/2008	10/3/2008	3.63%	0.22%	
202	LBSF ISDA Claims	15857	EXPUNGED	INTERPOLIS PENSIOENEN HIGH YIELD POOL	Fund	\$ 4,365	\$ 8	9/15/2008	10/3/2008	3.63%	0.22%	
203	LBSF ISDA Claims	14171	EXPUNGED	IONIC CAPITAL MASTER FUND LTD C/O IONIC CAPITAL MANAGEMENT LLC	Fund	\$ 1,017,645	\$ 1,526	9/16/2008	10/3/2008	3.22%	-0.23%	
204	LBSF ISDA Claims	19460	ALLOWED	IVY FIXED INCOME ALPHA TRANSPORT FUND, LTD.	Fund	\$ 44,131	\$ 112	9/15/2008	10/3/2008	5.14%	1.73%	
205	LBSF ISDA Claims	25167	ALLOWED	JANA MASTER FUND, LTD	Fund	\$ 10,847,395	\$ 145,841	10/3/2008	7/24/2009	1.66%	0.13%	
206	LBSF ISDA Claims	20250	ALLOWED	KAUPTHING BANK HF.	Bank	\$ 3,445,798	\$ 40,111	9/16/2008	11/25/2008	6.04%	2.66%	
207	LBSF ISDA Claims	18889	EXPUNGED	LANDESBANK BADEN-WURTEMBERG	Bank	\$ 1,048,188	\$ 13,470	10/3/2008	8/31/2009	1.40%	0.00%	
208	LBSF ISDA Claims	67466	EXPUNGED	LANDESBANK BADEN-WURTEMBERG	Bank	\$ 26,223,125	\$ 1,272,605	10/3/2008	2/25/2011	1.98%	1.24%	
209	LBSF ISDA Claims	12880	ALLOWED	LANDESBANK BERLIN AG (FKA BANKGESELLSCHAFT BERLIN AG)	Bank	\$ 41,035,135	\$ 80,962	9/15/2008	10/3/2008	4.00%	0.58%	
210	LBSF ISDA Claims	33612	ALLOWED	LEHMAN BROTHERS CDO OPPORTUNITY PARTNERS 2004-4 LLC	Fund	\$ 5,032,314	\$ 434	9/15/2008	9/16/2008	3.15%	0.33%	
211	LBSF ISDA Claims	28544	EXPUNGED	LGT MULTI MANAGER BOND HIGH YIELD (USD)	Fund	\$ 13,875	\$ 25	9/15/2008	10/3/2008	3.63%	0.22%	
212	LBSF ISDA Claims	17727	ALLOWED	LLOYDS TSB BANK PLC	Bank	\$ 82,474,839	\$ 4,020,468	9/15/2008	9/14/2009	4.77%	3.31%	
213	LBSF ISDA Claims	18800	ALLOWED	LYONNAISE DE BANQUE	Bank	\$ 1,531,032	\$ 33,421	10/3/2008	8/31/2009	2.37%	0.97%	
214	LBSF ISDA Claims	22966	EXPUNGED	MACKAY SHIELDS CREDIT STRATEGY PARTNERS LP	Fund	\$ 362,462	\$ 565	9/16/2008	10/3/2008	3.35%	-0.11%	
215	LBSF ISDA Claims	18858	ALLOWED	MACQUARIE BANK LIMITED	Bank	\$ 8,613,479	\$ 14,188	9/16/2008	10/3/2008	3.53%	0.08%	
216	LBSF ISDA Claims	66358	ALLOWED	MARATHON MASTER FUND LTD	Fund	\$ 81,413	\$ 435	9/16/2008	10/3/2008	11.44%	7.99%	
217	LBSF ISDA Claims	23673	ALLOWED	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD.	Fund	\$ 642,898	\$ 1,641	9/16/2008	10/3/2008	5.47%	2.02%	
218	LBSF ISDA Claims	11415	EXPUNGED	MARSH & MCLENNAN COMPANIES INC U.S. RETIREMENT PLAN - LONG DURATION	Fund	\$ 17,467,800	\$ 31,331	9/15/2008	10/3/2008	3.63%	0.22%	
219	LBSF ISDA Claims	11414	EXPUNGED	MARSH & MCLENNAN COMPANIES INC U.S. RETIREMENT PLAN - HIGH YIELD	Fund	\$ 547,462	\$ 982	9/15/2008	10/3/2008	3.63%	0.22%	
220	LBSF ISDA Claims	12115	ALLOWED	MASS MUTUAL LIFE INSURANCE	Corporate/Other	\$ 9,849,969	\$ 24,625	9/17/2008	10/3/2008	5.70%	2.20%	
221	LBSF ISDA Claims	23642	EXPUNGED	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	Corporate/Other	\$ 9,192,195	\$ 21,770	9/19/2008	10/3/2008	6.17%	2.61%	
222	LBSF ISDA Claims	42899	EXPUNGED	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	Corporate/Other	\$ 42,244	\$ 129	9/15/2008	10/3/2008	6.18%	2.77%	
223	LBSF ISDA Claims	42901	EXPUNGED	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY OBO	Corporate/Other	\$ 3,866,258	\$ 11,773	9/15/2008	10/3/2008	6.17%	2.75%	
224	LBSF ISDA Claims	23636	EXPUNGED	MASSMUTUAL ASIA LIMITED	Corporate/Other	\$ 50,000	\$ 143	9/15/2008	10/3/2008	5.79%	2.38%	
225	LBSF ISDA Claims	26905	ALLOWED	MBA INC.	Corporate/Other	\$ 116,292,782	\$ 10,672,933	9/30/2008	9/18/2009	9.08%	7.71%	
226	LBSF ISDA Claims	20148	ALLOWED	MERRILL LYNCH CAPITAL SERVICES, INC.	Fund	\$ 946,846,956	\$ 40,055,285	10/3/2008	8/31/2009	4.56%	3.15%	
227	LBSF ISDA Claims	17450	ALLOWED	MERRILL LYNCH CREDIT PRODUCTS, LLC	Fund	\$ 2,891,939	\$ 436	9/15/2008	10/3/2008	0.31%	-3.11%	
228	LBSF ISDA Claims	20149	ALLOWED	MERRILL LYNCH INTERNATIONAL	Bank	\$ 1,490,145,578	\$ 45,440,862	10/3/2008	8/31/2009	3.30%	1.90%	
229	LBSF ISDA Claims	20118	ALLOWED	MERRILL LYNCH INTERNATIONAL BANK LIMITED	Bank	\$ 47,628,515	\$ 1,364,092	10/3/2008	8/31/2009	3.10%	1.70%	
230	LBSF ISDA Claims	26962	EXPUNGED	METROPOLITAN LIFE INSURANCE COMPANY	Corporate/Other	\$ 33,712,412	\$ 186,445	9/15/2008	10/3/2008	11.19%	7.77%	
231	LBSF ISDA Claims	26961	EXPUNGED	METROPOLITAN LIFE INSURANCE COMPANY,	Corporate/Other	\$ 9,690,046	\$ 55,084	9/15/2008	10/3/2008	11.50%	8.08%	

Dollar Amount of Default Interest Is Disclosed, The Imputed Default Rates and Their Implied Three-Month LIBOR Spreads											
#	ISDA Claim	Claim #	Summary Status	Original Creditor Name	Institution Type ¹	ISDA Claim Amounts in USD	ISDA Interest Amounts in USD	Start Date	End Date ²	Imputed Compound Interest Rate ³	Implied Three-Month LIBOR Spread ⁴
309	LBSF ISDA Claims	33016	ALLOWED	SHROPSHIRE COUNTY PENSION FUND	Fund	\$ 640,228	\$ 1,741	9/15/2008	10/3/2008	5.51%	2.09%
310	LBSF ISDA Claims	11420	ALLOWED	SIEMENS AG	Corporate/Other	\$ 12,150,006	\$ 26,961	9/17/2008	10/3/2008	5.06%	1.56%
311	LBSF ISDA Claims	18879	EXPUNGED	SOLOMER FUND, LLC	Fund	\$ 301,303	\$ 50,699	10/3/2008	8/31/2009	17.10%	15.70%
312	LBSF ISDA Claims	11418	ALLOWED	STANDARD GENERAL MASTER FUND LP	Fund	\$ 3,968,404	\$ 3,669	9/16/2008	10/3/2008	1.98%	-1.47%
313	LBSF ISDA Claims	15323	EXPUNGED	STRATEGIC GLOBAL FUND MORTGAGE SECURITIES PUTNAM FUND	Fund	\$ 1,195,827	\$ 2,145	9/15/2008	10/3/2008	3.63%	0.22%
314	LBSF ISDA Claims	26238	EXPUNGED	SUMITOMO MITSUI BANKING Corporate	Bank	\$ 14,801,625	\$ 37,619	9/15/2008	10/3/2008	5.15%	1.73%
315	LBSF ISDA Claims	67859	EXPUNGED	SUMITOMO MITSUI BANKING Corporate	Bank	\$ 14,801,625	\$ 37,619	9/15/2008	10/3/2008	5.15%	1.73%
316	LBSF ISDA Claims	12800	EXPUNGED	SUN AMERICA SERIES TRUST - INTL GROWTH AND INCOME PORTFOLIO	Fund	\$ 995,340	\$ 1,785	9/15/2008	10/3/2008	3.63%	0.22%
317	LBSF ISDA Claims	12120	EXPUNGED	THE INTERNATIONAL INVESTMENT FUNDS- PUTNAM GLOBAL VALUE EQUITY FUND	Fund	\$ 144,910	\$ 260	9/15/2008	10/3/2008	3.63%	0.22%
318	LBSF ISDA Claims	12123	EXPUNGED	THE INTERNATIONAL INVESTMENT FUNDS- PUTNAM GLOBAL VALUE EQUITY FUND	Fund	\$ 380,211	\$ 682	9/15/2008	10/3/2008	3.63%	0.22%
319	LBSF ISDA Claims	27671	ALLOWED	TUDOR BVI GLOBAL PORTFOLIO L.P., THE	Fund	\$ 286,569	\$ 11,386	10/3/2008	8/31/2009	4.28%	2.88%
320	LBSF ISDA Claims	24592	EXPUNGED	U.S. BANK NATIONAL ASSOCIATION	Bank	\$ 11,172,233	\$ 446,467	9/16/2008	9/18/2009	3.90%	2.45%
321	LBSF ISDA Claims	15325	ALLOWED	UBS AG	Bank	\$ 459,805,749	\$ 1,468,485	9/15/2008	10/3/2008	6.47%	3.05%
322	LBSF ISDA Claims	16733	ALLOWED	WATERFALL EDEN MASTER FUND, LTD.	Fund	\$ 15,306,860	\$ 275,986	12/15/2008	9/15/2009	2.38%	1.47%
323	LBSF ISDA Claims	15859	ALLOWED	WELLINGTON MANAGEMENT PORTFOLIOS	Fund	\$ 17,519	\$ 22	9/15/2008	10/3/2008	2.50%	-0.91%
324	LBSF ISDA Claims	15832	EXPUNGED	WELLINGTON TRUST COMPANY, N.A.	Fund	\$ 6,283	\$ 8	9/15/2008	10/3/2008	2.50%	-0.91%
325	LBSF ISDA Claims	15834	EXPUNGED	WELLINGTON TRUST COMPANY, N.A.	Fund	\$ 316	\$ 0	9/15/2008	10/3/2008	2.50%	-0.91%
326	LBSF ISDA Claims	15836	EXPUNGED	WELLINGTON TRUST COMPANY, N.A.	Fund	\$ 6,337	\$ 8	9/15/2008	10/3/2008	2.50%	-0.91%
327	LBSF ISDA Claims	15838	EXPUNGED	WELLINGTON TRUST COMPANY, N.A.	Fund	\$ 10,541	\$ 13	9/15/2008	10/3/2008	2.50%	-0.91%
328	LBSF ISDA Claims	15840	ALLOWED	WELLINGTON TRUST COMPANY, N.A.	Fund	\$ 282,939	\$ 349	9/15/2008	10/3/2008	2.50%	-0.91%
329	LBSF ISDA Claims	66987	ALLOWED	WELLS FARGO & COMPANY	Fund	\$ 31,295,797	\$ 538,961	9/15/2008	10/20/2009	1.56%	0.20%
330	LBSF ISDA Claims	66989	ALLOWED	WELLS FARGO BANK, NATIONAL ASSOCIATION	Bank	\$ 33,320,608	\$ 573,832	9/15/2008	10/20/2009	1.56%	0.20%
331	LBSF ISDA Claims	43791	ALLOWED	WEMBLEY NATIONAL STADIUM LTD	Corporate/Other	\$ 1,289,033	\$ 4,452	9/18/2008	10/3/2008	8.39%	4.85%
332	LBSF ISDA Claims	4121	EXPUNGED	WESTERNBANK PUERTO RICO	Bank	\$ 2,004,225	\$ 12,720	9/19/2008	3/26/2009	1.23%	-0.91%
333	LBSF ISDA Claims	66103	EXPUNGED	WH2005/NIAM III EAST HOLDING OY (FORMERLY KNOWN AS SPECIAL PURPOSE	Fund	\$ 6,310,330	\$ 384,016	9/29/2008	9/18/2009	6.09%	4.71%
334	LBSF ISDA Claims	22967	ALLOWED	WHITECREST PARTNERS, L.P.	Fund	\$ 18,094	\$ 10	9/18/2008	10/3/2008	1.33%	-2.20%
335	LBSF ISDA Claims	33645	ALLOWED	ZEPHYR RECOVERY 2004-1 LP	Fund	\$ 9,041,402	\$ 780	9/15/2008	9/16/2008	3.15%	0.33%
336	LBSF ISDA Claims	33643	ALLOWED	ZEPHYR RECOVERY 2004-2 LP	Fund	\$ 9,256,212	\$ 799	9/15/2008	9/16/2008	3.15%	0.33%
337	LBSF ISDA Claims	33641	ALLOWED	ZEPHYR RECOVERY 2004-3 LP	Fund	\$ 1,468,704	\$ 127	9/15/2008	9/16/2008	3.16%	0.34%
338	LBSF ISDA Claims	33655	ALLOWED	ZEPHYR RECOVERY II-A LP	Fund	\$ 16,235,462	\$ 1,401	9/15/2008	9/16/2008	3.15%	0.33%
339	LBSF ISDA Claims	34317	ALLOWED	ZEPHYR RECOVERY II-B LP	Fund	\$ 1,467,052	\$ 127	9/15/2008	9/16/2008	3.16%	0.34%
340	LBSF ISDA Claims	33649	ALLOWED	ZEPHYR RECOVERY II-C	Fund	\$ 6,879,698	\$ 594	9/15/2008	9/16/2008	3.15%	0.34%
341	LBSF ISDA Claims	26701	ALLOWED	ZWINGER OPCO 6BV	Fund	\$ 1,202,766	\$ 59,294	12/15/2008	9/18/2009	6.34%	5.44%

Notes:
1 At the request of Counsel and the Wentworth Group, Zolfo Cooper has organized the Default Rate information for the LBIE and LBSF ISDA Master Agreement counterparties based on three business type categories Bank, Fund and Corporate/Other. Zolfo Cooper has used the name of the original creditor that filed the POCs containing the LBIE ISDA Guaranty Claims and LBSF ISDA Claims in order to estimate which business type category each of the LBIE and LBSF ISDA Master Agreement counterparties are included in. Zolfo Cooper has not performed any research or investigative work in order to determine the actual business type of the LBIE and LBSF ISDA Master Agreement counterparties, and therefore, the categories selected for purposes of preparing this report may differ from the actual business type of certain LBIE and LBSF ISDA Master Agreement counterparties presented herein.
2 Absent clear evidence to the contrary in the POC, Zolfo Cooper has assumed that the LBIE ISDA Guaranty Claims calculate Default Interest through the date the POC was signed by the claimant and the LBSF ISDA Claims calculate Default Interest through the LBSF petition date (October 3, 2008).
3 The Imputed Compounded Interest Rate has been calculated based upon the principal or terminated ISDA amount. The interest rate calculation assumed daily compounding based on 365 days per year over the period upon which Default Interest was claimed.
4 The Implied Interest Rate Spread has been calculated for these Default Rates based upon daily Three-Month LIBOR published by Bloomberg and assuming daily compounding based on 365 days per year over the period upon which Default Interest was claimed.

Default Rates Excluded from Zolfo Cooper's Analyses												
#	ISDA Claim	Claim #	Summary Status	Original Creditor Name	Institution Type ¹	ISDA Claim Amounts in USD	ISDA Interest Amounts in USD	Start Date	End Date	Benchmark Index and Spreads provided in the POC	Imputed Compound Interest Rate ²	Implied Three-Month LIBOR Spread ³
1	LBIE ISDA Guaranty Claims	26498	EXPUNGED	GLAXOSMITHKLINE FINANCE PLC	Corporate	\$ 1,001,820	\$ 71,140	9/16/2008	9/22/2008	n/a	419.73%	416.66%
2	LBSF ISDA Claims	14213	EXPUNGED	HARBINGER CAPITAL PARTNERS MASTER FUND I LTD	Fund	\$ 266,808,463	\$ 5,600,366	9/16/2008	10/3/2008	n/a	44.63%	41.18%
3	LBSF ISDA Claims	14214	EXPUNGED	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND, L.P.	Fund	\$ 2,242,881	\$ 47,079	9/16/2008	10/3/2008	n/a	44.63%	41.18%
4	LBSF ISDA Claims	68083	ALLOWED	DIAMOND FINANCE PUBLIC LIMITED COMPANY SERIES 2007-4	Fund	\$ 166,989,205	\$ 2,802,077	3/6/2012	4/18/2012	LIBOR + 12.5% + 1%		
5	LBSF ISDA Claims	26250	ALLOWED	NEKTAR ASSET MANAGEMENT AB FOR THE NEKTAR FUND	Fund	\$ 5,306,273	\$ 40,575	9/15/2008	9/17/2008	n/a	139.28%	136.47%
6	LBSF ISDA Claims	19652	EXPUNGED	ROSSLYN INVESTORS I, LLC	Corporate	\$ 5,251,776	n/a	10/3/2008	9/16/2009	26.00%	N/A	24.65%

Notes:

¹ At the request of Counsel and the Wentworth Group, Zolfo Cooper has organized the Default Rate information for the LBIE and LBSF ISDA Master Agreement counterparties based on three business type categories: Bank, Fund and Corporate/Other. Zolfo Cooper has used the name of the original creditor that filed the POCs containing the LBIE ISDA Guaranty Claims and LBSF ISDA Claims in order to estimate which business type category each of the LBIE and LBSF ISDA Master Agreement counterparties are included in. Zolfo Cooper has not performed any research or investigative work in order to determine the actual business type of the LBIE and LBSF ISDA Master Agreement counterparties, and therefore, the categories selected for purposes of preparing this report may differ from the actual business type of certain LBIE and LBSF ISDA Master

² The Imputed Compounded Interest Rate has been calculated based upon the principal or terminated ISDA amount. The interest rate calculation assumed daily compounding based on 365 days per year over the period upon which Default Interest was claimed.

³ The Implied Interest Rate Spread has been calculated for these Default Rates based upon daily Three-Month LIBOR published by Bloomberg and assuming daily compounding based on 365 days per year over the period upon which Default Interest was claimed.

Hypothetical Scenario: 8% Simple vs. LIBOR plus 5.75% Compounding with Interest Calculated through April 30, 2014

SIMPLE INTEREST																													
Hypothetical Claim Amount	£ 10,000,000																												
Start Date	9/15/2008																												
End Date	4/30/2014																												
Days of Interest	2,053																												
<table border="1"> <thead> <tr> <th>Repayments</th> <th>Date</th> <th>%</th> <th>Amount</th> </tr> </thead> <tbody> <tr> <td></td> <td>11/30/2012</td> <td>25 20%</td> <td>£2,520,000</td> </tr> <tr> <td></td> <td>6/28/2013</td> <td>43 30%</td> <td>£4,330,000</td> </tr> <tr> <td></td> <td>11/29/2013</td> <td>23 70%</td> <td>£2,370,000</td> </tr> <tr> <td></td> <td>4/30/2014</td> <td>7 80%</td> <td>£780,000</td> </tr> <tr> <td colspan="3"></td> <td>100.00%</td> </tr> <tr> <td colspan="3"></td> <td>£10,000,000</td> </tr> </tbody> </table>		Repayments	Date	%	Amount		11/30/2012	25 20%	£2,520,000		6/28/2013	43 30%	£4,330,000		11/29/2013	23 70%	£2,370,000		4/30/2014	7 80%	£780,000				100.00%				£10,000,000
Repayments	Date	%	Amount																										
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			100.00%																										
			£10,000,000																										
Simple Interest Rate	8.00%																												

COMPOUNDING INTEREST																													
Hypothetical Claim Amount	£ 10,000,000																												
Start Date	9/15/2008																												
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			£10,000,000																										
Implied 3-Month LIBOR Spread	5.75%																												

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance
9/15/2008		£10,000,000	-	£2,192	£10,002,192
9/16/2008		£10,000,000	-	£2,192	£10,004,384
9/17/2008		£10,000,000	-	£2,192	£10,006,575
9/18/2008		£10,000,000	-	£2,192	£10,008,767
9/19/2008		£10,000,000	-	£2,192	£10,010,959
9/20/2008		£10,000,000	-	£2,192	£10,013,151
9/21/2008		£10,000,000	-	£2,192	£10,015,342
9/22/2008		£10,000,000	-	£2,192	£10,017,534
9/23/2008		£10,000,000	-	£2,192	£10,019,726
9/24/2008		£10,000,000	-	£2,192	£10,021,918
9/25/2008		£10,000,000	-	£2,192	£10,024,110
9/26/2008		£10,000,000	-	£2,192	£10,026,301
9/27/2008		£10,000,000	-	£2,192	£10,028,493
9/28/2008		£10,000,000	-	£2,192	£10,030,685
9/29/2008		£10,000,000	-	£2,192	£10,032,877
9/30/2008		£10,000,000	-	£2,192	£10,035,068
10/1/2008		£10,000,000	-	£2,192	£10,037,260
10/2/2008		£10,000,000	-	£2,192	£10,039,452
10/3/2008		£10,000,000	-	£2,192	£10,041,644
10/4/2008		£10,000,000	-	£2,192	£10,043,836
10/5/2008		£10,000,000	-	£2,192	£10,046,027
10/6/2008		£10,000,000	-	£2,192	£10,048,219
10/7/2008		£10,000,000	-	£2,192	£10,050,411
10/8/2008		£10,000,000	-	£2,192	£10,052,603
10/9/2008		£10,000,000	-	£2,192	£10,054,795
10/10/2008		£10,000,000	-	£2,192	£10,056,986
10/11/2008		£10,000,000	-	£2,192	£10,059,178
10/12/2008		£10,000,000	-	£2,192	£10,061,370
10/13/2008		£10,000,000	-	£2,192	£10,063,562
10/14/2008		£10,000,000	-	£2,192	£10,065,753
10/15/2008		£10,000,000	-	£2,192	£10,067,945
10/16/2008		£10,000,000	-	£2,192	£10,070,137
10/17/2008		£10,000,000	-	£2,192	£10,072,329
10/18/2008		£10,000,000	-	£2,192	£10,074,521
10/19/2008		£10,000,000	-	£2,192	£10,076,712
10/20/2008		£10,000,000	-	£2,192	£10,078,904
10/21/2008		£10,000,000	-	£2,192	£10,081,096
10/22/2008		£10,000,000	-	£2,192	£10,083,288
10/23/2008		£10,000,000	-	£2,192	£10,085,479
10/24/2008		£10,000,000	-	£2,192	£10,087,671
10/25/2008		£10,000,000	-	£2,192	£10,089,863
10/26/2008		£10,000,000	-	£2,192	£10,092,055
10/27/2008		£10,000,000	-	£2,192	£10,094,247
10/28/2008		£10,000,000	-	£2,192	£10,096,438
10/29/2008		£10,000,000	-	£2,192	£10,098,630
10/30/2008		£10,000,000	-	£2,192	£10,100,822
10/31/2008		£10,000,000	-	£2,192	£10,103,014
11/1/2008		£10,000,000	-	£2,192	£10,105,205
11/2/2008		£10,000,000	-	£2,192	£10,107,397
11/3/2008		£10,000,000	-	£2,192	£10,109,589

Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
9/15/2008	2 82%	£10,000,000	£2,347	£10,002,347
9/16/2008	2 82%	£10,002,347	£2,347	£10,004,694
9/17/2008	2 88%	£10,004,694	£2,364	£10,007,059
9/18/2008	3 06%	£10,007,059	£2,416	£10,009,475
9/19/2008	3 20%	£10,009,475	£2,455	£10,011,930
9/20/2008	3 21%	£10,011,930	£2,458	£10,014,388
9/21/2008	3 21%	£10,014,388	£2,458	£10,016,846
9/22/2008	3 21%	£10,016,846	£2,459	£10,019,305
9/23/2008	3 20%	£10,019,305	£2,456	£10,021,761
9/24/2008	3 21%	£10,021,761	£2,460	£10,024,222
9/25/2008	3 48%	£10,024,222	£2,534	£10,026,756
9/26/2008	3 77%	£10,026,756	£2,615	£10,029,371
9/27/2008	3 76%	£10,029,371	£2,614	£10,031,984
9/28/2008	3 76%	£10,031,984	£2,614	£10,034,599
9/29/2008	3 76%	£10,034,599	£2,615	£10,037,214
9/30/2008	3 88%	£10,037,214	£2,649	£10,039,862
10/1/2008	4 05%	£10,039,862	£2,696	£10,042,559
10/2/2008	4 15%	£10,042,559	£2,724	£10,045,283
10/3/2008	4 21%	£10,045,283	£2,740	£10,048,023
10/4/2008	4 33%	£10,048,023	£2,776	£10,050,799
10/5/2008	4 33%	£10,050,799	£2,777	£10,053,576
10/6/2008	4 33%	£10,053,576	£2,777	£10,056,353
10/7/2008	4 29%	£10,056,353	£2,766	£10,059,119
10/8/2008	4 32%	£10,059,119	£2,775	£10,061,894
10/9/2008	4 52%	£10,061,894	£2,832	£10,064,726
10/10/2008	4 75%	£10,064,726	£2,895	£10,067,622
10/11/2008	4 82%	£10,067,622	£2,915	£10,070,537
10/12/2008	4 82%	£10,070,537	£2,916	£10,073,453
10/13/2008	4 82%	£10,073,453	£2,917	£10,076,370
10/14/2008	4 75%	£10,076,370	£2,899	£10,079,269
10/15/2008	4 64%	£10,079,269	£2,868	£10,082,137
10/16/2008	4 55%	£10,082,137	£2,845	£10,084,982
10/17/2008	4 50%	£10,084,982	£2,833	£10,087,815
10/18/2008	4 42%	£10,087,815	£2,810	£10,090,625
10/19/2008	4 42%	£10,090,625	£2,811	£10,093,436
10/20/2008	4 42%	£10,093,436	£2,812	£10,096,248
10/21/2008	4 06%	£10,096,248	£2,713	£10,098,961
10/22/2008	3 83%	£10,098,961	£2,652	£10,101,613
10/23/2008	3 54%	£10,101,613	£2,571	£10,104,185
10/24/2008	3 54%	£10,104,185	£2,570	£10,106,755
10/25/2008	3 52%	£10,106,755	£2,566	£10,109,321
10/26/2008	3 52%	£10,109,321	£2,566	£10,111,887
10/27/2008	3 52%	£10,111,887	£2,567	£10,114,454
10/28/2008	3 51%	£10,114,454	£2,565	£10,117,020
10/29/2008	3 46%	£10,117,020	£2,554	£10,119,574
10/30/2008	3 42%	£10,119,574	£2,542	£10,122,116
10/31/2008	3 19%	£10,122,116	£2,480	£10,124,596
11/1/2008	3 03%	£10,124,596	£2,434	£10,127,030
11/2/2008	3 03%	£10,127,030	£2,435	£10,129,465
11/3/2008	3 03%	£10,129,465	£2,436	£10,131,901

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
11/4/2008		£10,000,000	-	£2,192	£10,111,781	11/4/2008	2.86%	£10,131,901	£2,390	£10,134,291
11/5/2008		£10,000,000	-	£2,192	£10,113,973	11/5/2008	2.71%	£10,134,291	£2,348	£10,136,639
11/6/2008		£10,000,000	-	£2,192	£10,116,164	11/6/2008	2.51%	£10,136,639	£2,293	£10,138,932
11/7/2008		£10,000,000	-	£2,192	£10,118,356	11/7/2008	2.39%	£10,138,932	£2,260	£10,141,192
11/8/2008		£10,000,000	-	£2,192	£10,120,548	11/8/2008	2.29%	£10,141,192	£2,234	£10,143,426
11/9/2008		£10,000,000	-	£2,192	£10,122,740	11/9/2008	2.29%	£10,143,426	£2,234	£10,145,660
11/10/2008		£10,000,000	-	£2,192	£10,124,932	11/10/2008	2.29%	£10,145,660	£2,235	£10,147,895
11/11/2008		£10,000,000	-	£2,192	£10,127,123	11/11/2008	2.23%	£10,147,895	£2,220	£10,150,115
11/12/2008		£10,000,000	-	£2,192	£10,129,315	11/12/2008	2.17%	£10,150,115	£2,204	£10,152,319
11/13/2008		£10,000,000	-	£2,192	£10,131,507	11/13/2008	2.13%	£10,152,319	£2,192	£10,154,511
11/14/2008		£10,000,000	-	£2,192	£10,133,699	11/14/2008	2.15%	£10,154,511	£2,197	£10,156,709
11/15/2008		£10,000,000	-	£2,192	£10,135,890	11/15/2008	2.24%	£10,156,709	£2,222	£10,158,931
11/16/2008		£10,000,000	-	£2,192	£10,138,082	11/16/2008	2.24%	£10,158,931	£2,223	£10,161,154
11/17/2008		£10,000,000	-	£2,192	£10,140,274	11/17/2008	2.24%	£10,161,154	£2,223	£10,163,377
11/18/2008		£10,000,000	-	£2,192	£10,142,466	11/18/2008	2.24%	£10,163,377	£2,224	£10,165,602
11/19/2008		£10,000,000	-	£2,192	£10,144,658	11/19/2008	2.22%	£10,165,602	£2,219	£10,167,821
11/20/2008		£10,000,000	-	£2,192	£10,146,849	11/20/2008	2.17%	£10,167,821	£2,207	£10,170,028
11/21/2008		£10,000,000	-	£2,192	£10,149,041	11/21/2008	2.15%	£10,170,028	£2,202	£10,172,230
11/22/2008		£10,000,000	-	£2,192	£10,151,233	11/22/2008	2.16%	£10,172,230	£2,204	£10,174,433
11/23/2008		£10,000,000	-	£2,192	£10,153,425	11/23/2008	2.16%	£10,174,433	£2,204	£10,176,638
11/24/2008		£10,000,000	-	£2,192	£10,155,616	11/24/2008	2.16%	£10,176,638	£2,205	£10,178,842
11/25/2008		£10,000,000	-	£2,192	£10,157,808	11/25/2008	2.17%	£10,178,842	£2,208	£10,181,051
11/26/2008		£10,000,000	-	£2,192	£10,160,000	11/26/2008	2.20%	£10,181,051	£2,216	£10,183,267
11/27/2008		£10,000,000	-	£2,192	£10,162,192	11/27/2008	2.18%	£10,183,267	£2,213	£10,185,480
11/28/2008		£10,000,000	-	£2,192	£10,164,384	11/28/2008	2.20%	£10,185,480	£2,219	£10,187,699
11/29/2008		£10,000,000	-	£2,192	£10,166,575	11/29/2008	2.22%	£10,187,699	£2,224	£10,189,923
11/30/2008		£10,000,000	-	£2,192	£10,168,767	11/30/2008	2.22%	£10,189,923	£2,224	£10,192,147
12/1/2008		£10,000,000	-	£2,192	£10,170,959	12/1/2008	2.22%	£10,192,147	£2,225	£10,194,372
12/2/2008		£10,000,000	-	£2,192	£10,173,151	12/2/2008	2.22%	£10,194,372	£2,226	£10,196,598
12/3/2008		£10,000,000	-	£2,192	£10,175,342	12/3/2008	2.21%	£10,196,598	£2,224	£10,198,821
12/4/2008		£10,000,000	-	£2,192	£10,177,534	12/4/2008	2.20%	£10,198,821	£2,222	£10,201,043
12/5/2008		£10,000,000	-	£2,192	£10,179,726	12/5/2008	2.19%	£10,201,043	£2,220	£10,203,263
12/6/2008		£10,000,000	-	£2,192	£10,181,918	12/6/2008	2.19%	£10,203,263	£2,218	£10,205,481
12/7/2008		£10,000,000	-	£2,192	£10,184,110	12/7/2008	2.19%	£10,205,481	£2,219	£10,207,700
12/8/2008		£10,000,000	-	£2,192	£10,186,301	12/8/2008	2.19%	£10,207,700	£2,219	£10,209,919
12/9/2008		£10,000,000	-	£2,192	£10,188,493	12/9/2008	2.19%	£10,209,919	£2,221	£10,212,140
12/10/2008		£10,000,000	-	£2,192	£10,190,685	12/10/2008	2.16%	£10,212,140	£2,214	£10,214,354
12/11/2008		£10,000,000	-	£2,192	£10,192,877	12/11/2008	2.10%	£10,214,354	£2,196	£10,216,551
12/12/2008		£10,000,000	-	£2,192	£10,195,068	12/12/2008	2.00%	£10,216,551	£2,168	£10,218,719
12/13/2008		£10,000,000	-	£2,192	£10,197,260	12/13/2008	1.92%	£10,218,719	£2,148	£10,220,867
12/14/2008		£10,000,000	-	£2,192	£10,199,452	12/14/2008	1.92%	£10,220,867	£2,148	£10,223,015
12/15/2008		£10,000,000	-	£2,192	£10,201,644	12/15/2008	1.92%	£10,223,015	£2,149	£10,225,163
12/16/2008		£10,000,000	-	£2,192	£10,203,836	12/16/2008	1.87%	£10,225,163	£2,135	£10,227,298
12/17/2008		£10,000,000	-	£2,192	£10,206,027	12/17/2008	1.85%	£10,227,298	£2,129	£10,229,427
12/18/2008		£10,000,000	-	£2,192	£10,208,219	12/18/2008	1.58%	£10,229,427	£2,054	£10,231,481
12/19/2008		£10,000,000	-	£2,192	£10,210,411	12/19/2008	1.52%	£10,231,481	£2,039	£10,233,520
12/20/2008		£10,000,000	-	£2,192	£10,212,603	12/20/2008	1.50%	£10,233,520	£2,032	£10,235,552
12/21/2008		£10,000,000	-	£2,192	£10,214,795	12/21/2008	1.50%	£10,235,552	£2,032	£10,237,584
12/22/2008		£10,000,000	-	£2,192	£10,216,986	12/22/2008	1.50%	£10,237,584	£2,033	£10,239,617
12/23/2008		£10,000,000	-	£2,192	£10,219,178	12/23/2008	1.47%	£10,239,617	£2,024	£10,241,642
12/24/2008		£10,000,000	-	£2,192	£10,221,370	12/24/2008	1.47%	£10,241,642	£2,025	£10,243,666
12/25/2008		£10,000,000	-	£2,192	£10,223,562	12/25/2008	1.47%	£10,243,666	£2,026	£10,245,692
12/26/2008		£10,000,000	-	£2,192	£10,225,753	12/26/2008	0.00%	£10,245,692	£1,614	£10,247,306
12/27/2008		£10,000,000	-	£2,192	£10,227,945	12/27/2008	0.00%	£10,247,306	£1,614	£10,248,920
12/28/2008		£10,000,000	-	£2,192	£10,230,137	12/28/2008	0.00%	£10,248,920	£1,615	£10,250,535
12/29/2008		£10,000,000	-	£2,192	£10,232,329	12/29/2008	0.00%	£10,250,535	£1,615	£10,252,150
12/30/2008		£10,000,000	-	£2,192	£10,234,521	12/30/2008	1.46%	£10,252,150	£2,025	£10,254,175
12/31/2008		£10,000,000	-	£2,192	£10,236,712	12/31/2008	1.43%	£10,254,175	£2,019	£10,256,193
1/1/2009		£10,000,000	-	£2,192	£10,238,904	1/1/2009	1.42%	£10,256,193	£2,016	£10,258,209
1/2/2009		£10,000,000	-	£2,192	£10,241,096	1/2/2009	0.00%	£10,258,209	£1,616	£10,259,825
1/3/2009		£10,000,000	-	£2,192	£10,243,288	1/3/2009	1.41%	£10,259,825	£2,013	£10,261,838
1/4/2009		£10,000,000	-	£2,192	£10,245,479	1/4/2009	1.41%	£10,261,838	£2,014	£10,263,852
1/5/2009		£10,000,000	-	£2,192	£10,247,671	1/5/2009	1.41%	£10,263,852	£2,014	£10,265,866
1/6/2009		£10,000,000	-	£2,192	£10,249,863	1/6/2009	1.42%	£10,265,866	£2,017	£10,267,883
1/7/2009		£10,000,000	-	£2,192	£10,252,055	1/7/2009	1.41%	£10,267,883	£2,015	£10,269,898
1/8/2009		£10,000,000	-	£2,192	£10,254,247	1/8/2009	1.40%	£10,269,898	£2,011	£10,271,909
1/9/2009		£10,000,000	-	£2,192	£10,256,438	1/9/2009	1.35%	£10,271,909	£1,999	£10,273,908
1/10/2009		£10,000,000	-	£2,192	£10,258,630	1/10/2009	1.26%	£10,273,908	£1,973	£10,275,881
1/11/2009		£10,000,000	-	£2,192	£10,260,822	1/11/2009	1.26%	£10,275,881	£1,974	£10,277,855
1/12/2009		£10,000,000	-	£2,192	£10,263,014	1/12/2009	1.26%	£10,277,855	£1,974	£10,279,829
1/13/2009		£10,000,000	-	£2,192	£10,265,205	1/13/2009	1.16%	£10,279,829	£1,946	£10,281,775

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
3/26/2009		£10,000,000	-	£2,192	£10,423,014	3/26/2009	1 23%	£10,422,303	-	£1,992	£10,424,296
3/27/2009		£10,000,000	-	£2,192	£10,425,205	3/27/2009	1 23%	£10,424,296	-	£1,994	£10,426,290
3/28/2009		£10,000,000	-	£2,192	£10,427,397	3/28/2009	1 22%	£10,426,290	-	£1,991	£10,428,281
3/29/2009		£10,000,000	-	£2,192	£10,429,589	3/29/2009	1 22%	£10,428,281	-	£1,991	£10,430,272
3/30/2009		£10,000,000	-	£2,192	£10,431,781	3/30/2009	1 22%	£10,430,272	-	£1,992	£10,432,264
3/31/2009		£10,000,000	-	£2,192	£10,433,973	3/31/2009	1 21%	£10,432,264	-	£1,989	£10,434,252
4/1/2009		£10,000,000	-	£2,192	£10,436,164	4/1/2009	1 19%	£10,434,252	-	£1,984	£10,436,237
4/2/2009		£10,000,000	-	£2,192	£10,438,356	4/2/2009	1 18%	£10,436,237	-	£1,981	£10,438,217
4/3/2009		£10,000,000	-	£2,192	£10,440,548	4/3/2009	1 17%	£10,438,217	-	£1,978	£10,440,195
4/4/2009		£10,000,000	-	£2,192	£10,442,740	4/4/2009	1 16%	£10,440,195	-	£1,977	£10,442,172
4/5/2009		£10,000,000	-	£2,192	£10,444,932	4/5/2009	1 16%	£10,442,172	-	£1,977	£10,444,149
4/6/2009		£10,000,000	-	£2,192	£10,447,123	4/6/2009	1 16%	£10,444,149	-	£1,978	£10,446,126
4/7/2009		£10,000,000	-	£2,192	£10,449,315	4/7/2009	1 16%	£10,446,126	-	£1,977	£10,448,103
4/8/2009		£10,000,000	-	£2,192	£10,451,507	4/8/2009	1 15%	£10,448,103	-	£1,975	£10,450,078
4/9/2009		£10,000,000	-	£2,192	£10,453,699	4/9/2009	1 14%	£10,450,078	-	£1,972	£10,452,050
4/10/2009		£10,000,000	-	£2,192	£10,455,890	4/10/2009	1 13%	£10,452,050	-	£1,970	£10,454,021
4/11/2009		£10,000,000	-	£2,192	£10,458,082	4/11/2009	0 00%	£10,454,021	-	£1,647	£10,455,668
4/12/2009		£10,000,000	-	£2,192	£10,460,274	4/12/2009	0 00%	£10,455,668	-	£1,647	£10,457,315
4/13/2009		£10,000,000	-	£2,192	£10,462,466	4/13/2009	0 00%	£10,457,315	-	£1,647	£10,458,962
4/14/2009		£10,000,000	-	£2,192	£10,464,658	4/14/2009	0 00%	£10,458,962	-	£1,648	£10,460,610
4/15/2009		£10,000,000	-	£2,192	£10,466,849	4/15/2009	1 12%	£10,460,610	-	£1,969	£10,462,579
4/16/2009		£10,000,000	-	£2,192	£10,469,041	4/16/2009	1 11%	£10,462,579	-	£1,967	£10,464,546
4/17/2009		£10,000,000	-	£2,192	£10,471,233	4/17/2009	1 11%	£10,464,546	-	£1,966	£10,466,512
4/18/2009		£10,000,000	-	£2,192	£10,473,425	4/18/2009	1 10%	£10,466,512	-	£1,965	£10,468,477
4/19/2009		£10,000,000	-	£2,192	£10,475,616	4/19/2009	1 10%	£10,468,477	-	£1,965	£10,470,442
4/20/2009		£10,000,000	-	£2,192	£10,477,808	4/20/2009	1 10%	£10,470,442	-	£1,966	£10,472,408
4/21/2009		£10,000,000	-	£2,192	£10,480,000	4/21/2009	1 10%	£10,472,408	-	£1,966	£10,474,373
4/22/2009		£10,000,000	-	£2,192	£10,482,192	4/22/2009	1 10%	£10,474,373	-	£1,966	£10,476,339
4/23/2009		£10,000,000	-	£2,192	£10,484,384	4/23/2009	1 10%	£10,476,339	-	£1,966	£10,478,305
4/24/2009		£10,000,000	-	£2,192	£10,486,575	4/24/2009	1 09%	£10,478,305	-	£1,964	£10,480,269
4/25/2009		£10,000,000	-	£2,192	£10,488,767	4/25/2009	1 07%	£10,480,269	-	£1,959	£10,482,228
4/26/2009		£10,000,000	-	£2,192	£10,490,959	4/26/2009	1 07%	£10,482,228	-	£1,959	£10,484,187
4/27/2009		£10,000,000	-	£2,192	£10,493,151	4/27/2009	1 07%	£10,484,187	-	£1,960	£10,486,147
4/28/2009		£10,000,000	-	£2,192	£10,495,342	4/28/2009	1 05%	£10,486,147	-	£1,955	£10,488,102
4/29/2009		£10,000,000	-	£2,192	£10,497,534	4/29/2009	1 04%	£10,488,102	-	£1,951	£10,490,053
4/30/2009		£10,000,000	-	£2,192	£10,499,726	4/30/2009	1 03%	£10,490,053	-	£1,948	£10,492,001
5/1/2009		£10,000,000	-	£2,192	£10,501,918	5/1/2009	1 02%	£10,492,001	-	£1,945	£10,493,946
5/2/2009		£10,000,000	-	£2,192	£10,504,110	5/2/2009	1 01%	£10,493,946	-	£1,943	£10,495,888
5/3/2009		£10,000,000	-	£2,192	£10,506,301	5/3/2009	1 01%	£10,495,888	-	£1,943	£10,497,831
5/4/2009		£10,000,000	-	£2,192	£10,508,493	5/4/2009	1 01%	£10,497,831	-	£1,943	£10,499,775
5/5/2009		£10,000,000	-	£2,192	£10,510,685	5/5/2009	0 00%	£10,499,775	-	£1,654	£10,501,429
5/6/2009		£10,000,000	-	£2,192	£10,512,877	5/6/2009	0 99%	£10,501,429	-	£1,938	£10,503,367
5/7/2009		£10,000,000	-	£2,192	£10,515,068	5/7/2009	0 97%	£10,503,367	-	£1,935	£10,505,302
5/8/2009		£10,000,000	-	£2,192	£10,517,260	5/8/2009	0 96%	£10,505,302	-	£1,930	£10,507,232
5/9/2009		£10,000,000	-	£2,192	£10,519,452	5/9/2009	0 94%	£10,507,232	-	£1,925	£10,509,157
5/10/2009		£10,000,000	-	£2,192	£10,521,644	5/10/2009	0 94%	£10,509,157	-	£1,925	£10,511,082
5/11/2009		£10,000,000	-	£2,192	£10,523,836	5/11/2009	0 94%	£10,511,082	-	£1,926	£10,513,008
5/12/2009		£10,000,000	-	£2,192	£10,526,027	5/12/2009	0 92%	£10,513,008	-	£1,921	£10,514,929
5/13/2009		£10,000,000	-	£2,192	£10,528,219	5/13/2009	0 91%	£10,514,929	-	£1,917	£10,516,847
5/14/2009		£10,000,000	-	£2,192	£10,530,411	5/14/2009	0 88%	£10,516,847	-	£1,911	£10,518,758
5/15/2009		£10,000,000	-	£2,192	£10,532,603	5/15/2009	0 85%	£10,518,758	-	£1,903	£10,520,661
5/16/2009		£10,000,000	-	£2,192	£10,534,795	5/16/2009	0 83%	£10,520,661	-	£1,895	£10,522,557
5/17/2009		£10,000,000	-	£2,192	£10,536,986	5/17/2009	0 83%	£10,522,557	-	£1,896	£10,524,452
5/18/2009		£10,000,000	-	£2,192	£10,539,178	5/18/2009	0 83%	£10,524,452	-	£1,896	£10,526,348
5/19/2009		£10,000,000	-	£2,192	£10,541,370	5/19/2009	0 79%	£10,526,348	-	£1,885	£10,528,233
5/20/2009		£10,000,000	-	£2,192	£10,543,562	5/20/2009	0 75%	£10,528,233	-	£1,876	£10,530,108
5/21/2009		£10,000,000	-	£2,192	£10,545,753	5/21/2009	0 72%	£10,530,108	-	£1,865	£10,531,974
5/22/2009		£10,000,000	-	£2,192	£10,547,945	5/22/2009	0 66%	£10,531,974	-	£1,850	£10,533,824
5/23/2009		£10,000,000	-	£2,192	£10,550,137	5/23/2009	0 66%	£10,533,824	-	£1,850	£10,535,674
5/24/2009		£10,000,000	-	£2,192	£10,552,329	5/24/2009	0 66%	£10,535,674	-	£1,850	£10,537,524
5/25/2009		£10,000,000	-	£2,192	£10,554,521	5/25/2009	0 66%	£10,537,524	-	£1,851	£10,539,375
5/26/2009		£10,000,000	-	£2,192	£10,556,712	5/26/2009	0 00%	£10,539,375	-	£1,660	£10,541,035
5/27/2009		£10,000,000	-	£2,192	£10,558,904	5/27/2009	0 66%	£10,541,035	-	£1,852	£10,542,887
5/28/2009		£10,000,000	-	£2,192	£10,561,096	5/28/2009	0 67%	£10,542,887	-	£1,855	£10,544,743
5/29/2009		£10,000,000	-	£2,192	£10,563,288	5/29/2009	0 67%	£10,544,743	-	£1,854	£10,546,597
5/30/2009		£10,000,000	-	£2,192	£10,565,479	5/30/2009	0 66%	£10,546,597	-	£1,851	£10,548,448
5/31/2009		£10,000,000	-	£2,192	£10,567,671	5/31/2009	0 66%	£10,548,448	-	£1,851	£10,550,299
6/1/2009		£10,000,000	-	£2,192	£10,569,863	6/1/2009	0 66%	£10,550,299	-	£1,852	£10,552,151
6/2/2009		£10,000,000	-	£2,192	£10,572,055	6/2/2009	0 65%	£10,552,151	-	£1,850	£10,554,001
6/3/2009		£10,000,000	-	£2,192	£10,574,247	6/3/2009	0 65%	£10,554,001	-	£1,849	£10,555,851
6/4/2009		£10,000,000	-	£2,192	£10,576,438	6/4/2009	0 64%	£10,555,851	-	£1,847	£10,557,698

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
8/15/2009		£10,000,000	-	£2,192	£10,734,247	8/15/2009	0.43%	£10,687,753	-	£1,809	£10,689,562
8/16/2009		£10,000,000	-	£2,192	£10,736,438	8/16/2009	0.43%	£10,689,562	-	£1,810	£10,691,372
8/17/2009		£10,000,000	-	£2,192	£10,738,630	8/17/2009	0.43%	£10,691,372	-	£1,810	£10,693,182
8/18/2009		£10,000,000	-	£2,192	£10,740,822	8/18/2009	0.43%	£10,693,182	-	£1,811	£10,694,993
8/19/2009		£10,000,000	-	£2,192	£10,743,014	8/19/2009	0.43%	£10,694,993	-	£1,809	£10,696,802
8/20/2009		£10,000,000	-	£2,192	£10,745,205	8/20/2009	0.42%	£10,696,802	-	£1,808	£10,698,610
8/21/2009		£10,000,000	-	£2,192	£10,747,397	8/21/2009	0.41%	£10,698,610	-	£1,805	£10,700,415
8/22/2009		£10,000,000	-	£2,192	£10,749,589	8/22/2009	0.39%	£10,700,415	-	£1,801	£10,702,215
8/23/2009		£10,000,000	-	£2,192	£10,751,781	8/23/2009	0.39%	£10,702,215	-	£1,801	£10,704,017
8/24/2009		£10,000,000	-	£2,192	£10,753,973	8/24/2009	0.39%	£10,704,017	-	£1,802	£10,705,818
8/25/2009		£10,000,000	-	£2,192	£10,756,164	8/25/2009	0.39%	£10,705,818	-	£1,800	£10,707,618
8/26/2009		£10,000,000	-	£2,192	£10,758,356	8/26/2009	0.38%	£10,707,618	-	£1,798	£10,709,417
8/27/2009		£10,000,000	-	£2,192	£10,760,548	8/27/2009	0.37%	£10,709,417	-	£1,796	£10,711,213
8/28/2009		£10,000,000	-	£2,192	£10,762,740	8/28/2009	0.36%	£10,711,213	-	£1,793	£10,713,006
8/29/2009		£10,000,000	-	£2,192	£10,764,932	8/29/2009	0.35%	£10,713,006	-	£1,790	£10,714,796
8/30/2009		£10,000,000	-	£2,192	£10,767,123	8/30/2009	0.35%	£10,714,796	-	£1,790	£10,716,586
8/31/2009		£10,000,000	-	£2,192	£10,769,315	8/31/2009	0.35%	£10,716,586	-	£1,790	£10,718,376
9/1/2009		£10,000,000	-	£2,192	£10,771,507	9/1/2009	0.00%	£10,718,376	-	£1,689	£10,720,064
9/2/2009		£10,000,000	-	£2,192	£10,773,699	9/2/2009	0.33%	£10,720,064	-	£1,787	£10,721,851
9/3/2009		£10,000,000	-	£2,192	£10,775,890	9/3/2009	0.33%	£10,721,851	-	£1,786	£10,723,637
9/4/2009		£10,000,000	-	£2,192	£10,778,082	9/4/2009	0.32%	£10,723,637	-	£1,784	£10,725,421
9/5/2009		£10,000,000	-	£2,192	£10,780,274	9/5/2009	0.31%	£10,725,421	-	£1,782	£10,727,203
9/6/2009		£10,000,000	-	£2,192	£10,782,466	9/6/2009	0.31%	£10,727,203	-	£1,782	£10,728,986
9/7/2009		£10,000,000	-	£2,192	£10,784,658	9/7/2009	0.31%	£10,728,986	-	£1,783	£10,730,768
9/8/2009		£10,000,000	-	£2,192	£10,786,849	9/8/2009	0.31%	£10,730,768	-	£1,781	£10,732,549
9/9/2009		£10,000,000	-	£2,192	£10,789,041	9/9/2009	0.30%	£10,732,549	-	£1,780	£10,734,329
9/10/2009		£10,000,000	-	£2,192	£10,791,233	9/10/2009	0.30%	£10,734,329	-	£1,779	£10,736,108
9/11/2009		£10,000,000	-	£2,192	£10,793,425	9/11/2009	0.30%	£10,736,108	-	£1,779	£10,737,887
9/12/2009		£10,000,000	-	£2,192	£10,795,616	9/12/2009	0.30%	£10,737,887	-	£1,780	£10,739,667
9/13/2009		£10,000,000	-	£2,192	£10,797,808	9/13/2009	0.30%	£10,739,667	-	£1,780	£10,741,447
9/14/2009		£10,000,000	-	£2,192	£10,800,000	9/14/2009	0.30%	£10,741,447	-	£1,780	£10,743,227
9/15/2009		£10,000,000	-	£2,192	£10,802,192	9/15/2009	0.29%	£10,743,227	-	£1,779	£10,745,006
9/16/2009		£10,000,000	-	£2,192	£10,804,384	9/16/2009	0.29%	£10,745,006	-	£1,779	£10,746,785
9/17/2009		£10,000,000	-	£2,192	£10,806,575	9/17/2009	0.29%	£10,746,785	-	£1,779	£10,748,564
9/18/2009		£10,000,000	-	£2,192	£10,808,767	9/18/2009	0.29%	£10,748,564	-	£1,779	£10,750,343
9/19/2009		£10,000,000	-	£2,192	£10,810,959	9/19/2009	0.29%	£10,750,343	-	£1,779	£10,752,122
9/20/2009		£10,000,000	-	£2,192	£10,813,151	9/20/2009	0.29%	£10,752,122	-	£1,779	£10,753,901
9/21/2009		£10,000,000	-	£2,192	£10,815,342	9/21/2009	0.29%	£10,753,901	-	£1,779	£10,755,680
9/22/2009		£10,000,000	-	£2,192	£10,817,534	9/22/2009	0.29%	£10,755,680	-	£1,780	£10,757,460
9/23/2009		£10,000,000	-	£2,192	£10,819,726	9/23/2009	0.29%	£10,757,460	-	£1,779	£10,759,239
9/24/2009		£10,000,000	-	£2,192	£10,821,918	9/24/2009	0.28%	£10,759,239	-	£1,779	£10,761,018
9/25/2009		£10,000,000	-	£2,192	£10,824,110	9/25/2009	0.28%	£10,761,018	-	£1,779	£10,762,797
9/26/2009		£10,000,000	-	£2,192	£10,826,301	9/26/2009	0.28%	£10,762,797	-	£1,779	£10,764,575
9/27/2009		£10,000,000	-	£2,192	£10,828,493	9/27/2009	0.28%	£10,764,575	-	£1,779	£10,766,354
9/28/2009		£10,000,000	-	£2,192	£10,830,685	9/28/2009	0.28%	£10,766,354	-	£1,779	£10,768,134
9/29/2009		£10,000,000	-	£2,192	£10,832,877	9/29/2009	0.28%	£10,768,134	-	£1,780	£10,769,914
9/30/2009		£10,000,000	-	£2,192	£10,835,068	9/30/2009	0.29%	£10,769,914	-	£1,782	£10,771,696
10/1/2009		£10,000,000	-	£2,192	£10,837,260	10/1/2009	0.29%	£10,771,696	-	£1,782	£10,773,477
10/2/2009		£10,000,000	-	£2,192	£10,839,452	10/2/2009	0.28%	£10,773,477	-	£1,781	£10,775,258
10/3/2009		£10,000,000	-	£2,192	£10,841,644	10/3/2009	0.28%	£10,775,258	-	£1,781	£10,777,040
10/4/2009		£10,000,000	-	£2,192	£10,843,836	10/4/2009	0.28%	£10,777,040	-	£1,782	£10,778,821
10/5/2009		£10,000,000	-	£2,192	£10,846,027	10/5/2009	0.28%	£10,778,821	-	£1,782	£10,780,603
10/6/2009		£10,000,000	-	£2,192	£10,848,219	10/6/2009	0.28%	£10,780,603	-	£1,782	£10,782,385
10/7/2009		£10,000,000	-	£2,192	£10,850,411	10/7/2009	0.28%	£10,782,385	-	£1,783	£10,784,168
10/8/2009		£10,000,000	-	£2,192	£10,852,603	10/8/2009	0.28%	£10,784,168	-	£1,783	£10,785,951
10/9/2009		£10,000,000	-	£2,192	£10,854,795	10/9/2009	0.28%	£10,785,951	-	£1,783	£10,787,734
10/10/2009		£10,000,000	-	£2,192	£10,856,986	10/10/2009	0.28%	£10,787,734	-	£1,783	£10,789,518
10/11/2009		£10,000,000	-	£2,192	£10,859,178	10/11/2009	0.28%	£10,789,518	-	£1,784	£10,791,301
10/12/2009		£10,000,000	-	£2,192	£10,861,370	10/12/2009	0.28%	£10,791,301	-	£1,784	£10,793,085
10/13/2009		£10,000,000	-	£2,192	£10,863,562	10/13/2009	0.28%	£10,793,085	-	£1,784	£10,794,870
10/14/2009		£10,000,000	-	£2,192	£10,865,753	10/14/2009	0.28%	£10,794,870	-	£1,785	£10,796,654
10/15/2009		£10,000,000	-	£2,192	£10,867,945	10/15/2009	0.28%	£10,796,654	-	£1,785	£10,798,439
10/16/2009		£10,000,000	-	£2,192	£10,870,137	10/16/2009	0.28%	£10,798,439	-	£1,785	£10,800,224
10/17/2009		£10,000,000	-	£2,192	£10,872,329	10/17/2009	0.28%	£10,800,224	-	£1,785	£10,802,010
10/18/2009		£10,000,000	-	£2,192	£10,874,521	10/18/2009	0.28%	£10,802,010	-	£1,786	£10,803,796
10/19/2009		£10,000,000	-	£2,192	£10,876,712	10/19/2009	0.28%	£10,803,796	-	£1,786	£10,805,582
10/20/2009		£10,000,000	-	£2,192	£10,878,904	10/20/2009	0.28%	£10,805,582	-	£1,786	£10,807,368
10/21/2009		£10,000,000	-	£2,192	£10,881,096	10/21/2009	0.28%	£10,807,368	-	£1,786	£10,809,154
10/22/2009		£10,000,000	-	£2,192	£10,883,288	10/22/2009	0.28%	£10,809,154	-	£1,787	£10,810,941
10/23/2009		£10,000,000	-	£2,192	£10,885,479	10/23/2009	0.28%	£10,810,941	-	£1,787	£10,812,728
10/24/2009		£10,000,000	-	£2,192	£10,887,671	10/24/2009	0.28%	£10,812,728	-	£1,787	£10,814,515

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
1/4/2010		£10,000,000	-	£2,192	£11,045,479	1/4/2010	0 00%	£10,941,275	-	£1,724	£10,942,998
1/5/2010		£10,000,000	-	£2,192	£11,047,671	1/5/2010	0 25%	£10,942,998	-	£1,800	£10,944,799
1/6/2010		£10,000,000	-	£2,192	£11,049,863	1/6/2010	0 25%	£10,944,799	-	£1,800	£10,946,598
1/7/2010		£10,000,000	-	£2,192	£11,052,055	1/7/2010	0 25%	£10,946,598	-	£1,799	£10,948,398
1/8/2010		£10,000,000	-	£2,192	£11,054,247	1/8/2010	0 25%	£10,948,398	-	£1,800	£10,950,197
1/9/2010		£10,000,000	-	£2,192	£11,056,438	1/9/2010	0 25%	£10,950,197	-	£1,800	£10,951,998
1/10/2010		£10,000,000	-	£2,192	£11,058,630	1/10/2010	0 25%	£10,951,998	-	£1,801	£10,953,799
1/11/2010		£10,000,000	-	£2,192	£11,060,822	1/11/2010	0 25%	£10,953,799	-	£1,801	£10,955,600
1/12/2010		£10,000,000	-	£2,192	£11,063,014	1/12/2010	0 25%	£10,955,600	-	£1,801	£10,957,401
1/13/2010		£10,000,000	-	£2,192	£11,065,205	1/13/2010	0 25%	£10,957,401	-	£1,802	£10,959,202
1/14/2010		£10,000,000	-	£2,192	£11,067,397	1/14/2010	0 25%	£10,959,202	-	£1,802	£10,961,004
1/15/2010		£10,000,000	-	£2,192	£11,069,589	1/15/2010	0 25%	£10,961,004	-	£1,802	£10,962,807
1/16/2010		£10,000,000	-	£2,192	£11,071,781	1/16/2010	0 25%	£10,962,807	-	£1,802	£10,964,609
1/17/2010		£10,000,000	-	£2,192	£11,073,973	1/17/2010	0 25%	£10,964,609	-	£1,803	£10,966,412
1/18/2010		£10,000,000	-	£2,192	£11,076,164	1/18/2010	0 25%	£10,966,412	-	£1,803	£10,968,215
1/19/2010		£10,000,000	-	£2,192	£11,078,356	1/19/2010	0 25%	£10,968,215	-	£1,803	£10,970,018
1/20/2010		£10,000,000	-	£2,192	£11,080,548	1/20/2010	0 25%	£10,970,018	-	£1,803	£10,971,820
1/21/2010		£10,000,000	-	£2,192	£11,082,740	1/21/2010	0 25%	£10,971,820	-	£1,803	£10,973,624
1/22/2010		£10,000,000	-	£2,192	£11,084,932	1/22/2010	0 25%	£10,973,624	-	£1,804	£10,975,427
1/23/2010		£10,000,000	-	£2,192	£11,087,123	1/23/2010	0 25%	£10,975,427	-	£1,804	£10,977,231
1/24/2010		£10,000,000	-	£2,192	£11,089,315	1/24/2010	0 25%	£10,977,231	-	£1,804	£10,979,035
1/25/2010		£10,000,000	-	£2,192	£11,091,507	1/25/2010	0 25%	£10,979,035	-	£1,804	£10,980,840
1/26/2010		£10,000,000	-	£2,192	£11,093,699	1/26/2010	0 25%	£10,980,840	-	£1,805	£10,982,645
1/27/2010		£10,000,000	-	£2,192	£11,095,890	1/27/2010	0 25%	£10,982,645	-	£1,805	£10,984,450
1/28/2010		£10,000,000	-	£2,192	£11,098,082	1/28/2010	0 25%	£10,984,450	-	£1,805	£10,986,255
1/29/2010		£10,000,000	-	£2,192	£11,100,274	1/29/2010	0 25%	£10,986,255	-	£1,806	£10,988,060
1/30/2010		£10,000,000	-	£2,192	£11,102,466	1/30/2010	0 25%	£10,988,060	-	£1,806	£10,989,866
1/31/2010		£10,000,000	-	£2,192	£11,104,658	1/31/2010	0 25%	£10,989,866	-	£1,806	£10,991,673
2/1/2010		£10,000,000	-	£2,192	£11,106,849	2/1/2010	0 25%	£10,991,673	-	£1,807	£10,993,479
2/2/2010		£10,000,000	-	£2,192	£11,109,041	2/2/2010	0 25%	£10,993,479	-	£1,807	£10,995,286
2/3/2010		£10,000,000	-	£2,192	£11,111,233	2/3/2010	0 25%	£10,995,286	-	£1,808	£10,997,094
2/4/2010		£10,000,000	-	£2,192	£11,113,425	2/4/2010	0 25%	£10,997,094	-	£1,807	£10,998,901
2/5/2010		£10,000,000	-	£2,192	£11,115,616	2/5/2010	0 25%	£10,998,901	-	£1,808	£11,000,709
2/6/2010		£10,000,000	-	£2,192	£11,117,808	2/6/2010	0 25%	£11,000,709	-	£1,808	£11,002,517
2/7/2010		£10,000,000	-	£2,192	£11,120,000	2/7/2010	0 25%	£11,002,517	-	£1,809	£11,004,326
2/8/2010		£10,000,000	-	£2,192	£11,122,192	2/8/2010	0 25%	£11,004,326	-	£1,809	£11,006,134
2/9/2010		£10,000,000	-	£2,192	£11,124,384	2/9/2010	0 25%	£11,006,134	-	£1,809	£11,007,944
2/10/2010		£10,000,000	-	£2,192	£11,126,575	2/10/2010	0 25%	£11,007,944	-	£1,810	£11,009,753
2/11/2010		£10,000,000	-	£2,192	£11,128,767	2/11/2010	0 25%	£11,009,753	-	£1,810	£11,011,563
2/12/2010		£10,000,000	-	£2,192	£11,130,959	2/12/2010	0 25%	£11,011,563	-	£1,810	£11,013,373
2/13/2010		£10,000,000	-	£2,192	£11,133,151	2/13/2010	0 25%	£11,013,373	-	£1,810	£11,015,183
2/14/2010		£10,000,000	-	£2,192	£11,135,342	2/14/2010	0 25%	£11,015,183	-	£1,811	£11,016,994
2/15/2010		£10,000,000	-	£2,192	£11,137,534	2/15/2010	0 25%	£11,016,994	-	£1,811	£11,018,805
2/16/2010		£10,000,000	-	£2,192	£11,139,726	2/16/2010	0 25%	£11,018,805	-	£1,811	£11,020,617
2/17/2010		£10,000,000	-	£2,192	£11,141,918	2/17/2010	0 25%	£11,020,617	-	£1,812	£11,022,428
2/18/2010		£10,000,000	-	£2,192	£11,144,110	2/18/2010	0 25%	£11,022,428	-	£1,812	£11,024,240
2/19/2010		£10,000,000	-	£2,192	£11,146,301	2/19/2010	0 25%	£11,024,240	-	£1,813	£11,026,053
2/20/2010		£10,000,000	-	£2,192	£11,148,493	2/20/2010	0 25%	£11,026,053	-	£1,813	£11,027,866
2/21/2010		£10,000,000	-	£2,192	£11,150,685	2/21/2010	0 25%	£11,027,866	-	£1,813	£11,029,679
2/22/2010		£10,000,000	-	£2,192	£11,152,877	2/22/2010	0 25%	£11,029,679	-	£1,814	£11,031,493
2/23/2010		£10,000,000	-	£2,192	£11,155,068	2/23/2010	0 25%	£11,031,493	-	£1,814	£11,033,307
2/24/2010		£10,000,000	-	£2,192	£11,157,260	2/24/2010	0 25%	£11,033,307	-	£1,814	£11,035,121
2/25/2010		£10,000,000	-	£2,192	£11,159,452	2/25/2010	0 25%	£11,035,121	-	£1,815	£11,036,936
2/26/2010		£10,000,000	-	£2,192	£11,161,644	2/26/2010	0 25%	£11,036,936	-	£1,815	£11,038,751
2/27/2010		£10,000,000	-	£2,192	£11,163,836	2/27/2010	0 25%	£11,038,751	-	£1,815	£11,040,566
2/28/2010		£10,000,000	-	£2,192	£11,166,027	2/28/2010	0 25%	£11,040,566	-	£1,815	£11,042,381
3/1/2010		£10,000,000	-	£2,192	£11,168,219	3/1/2010	0 25%	£11,042,381	-	£1,816	£11,044,197
3/2/2010		£10,000,000	-	£2,192	£11,170,411	3/2/2010	0 25%	£11,044,197	-	£1,816	£11,046,013
3/3/2010		£10,000,000	-	£2,192	£11,172,603	3/3/2010	0 25%	£11,046,013	-	£1,816	£11,047,829
3/4/2010		£10,000,000	-	£2,192	£11,174,795	3/4/2010	0 25%	£11,047,829	-	£1,817	£11,049,646
3/5/2010		£10,000,000	-	£2,192	£11,176,986	3/5/2010	0 25%	£11,049,646	-	£1,817	£11,051,463
3/6/2010		£10,000,000	-	£2,192	£11,179,178	3/6/2010	0 25%	£11,051,463	-	£1,818	£11,053,281
3/7/2010		£10,000,000	-	£2,192	£11,181,370	3/7/2010	0 25%	£11,053,281	-	£1,818	£11,055,099
3/8/2010		£10,000,000	-	£2,192	£11,183,562	3/8/2010	0 25%	£11,055,099	-	£1,818	£11,056,917
3/9/2010		£10,000,000	-	£2,192	£11,185,753	3/9/2010	0 25%	£11,056,917	-	£1,819	£11,058,736
3/10/2010		£10,000,000	-	£2,192	£11,187,945	3/10/2010	0 26%	£11,058,736	-	£1,820	£11,060,556
3/11/2010		£10,000,000	-	£2,192	£11,190,137	3/11/2010	0 26%	£11,060,556	-	£1,820	£11,062,376
3/12/2010		£10,000,000	-	£2,192	£11,192,329	3/12/2010	0 26%	£11,062,376	-	£1,821	£11,064,196
3/13/2010		£10,000,000	-	£2,192	£11,194,521	3/13/2010	0 26%	£11,064,196	-	£1,821	£11,066,017
3/14/2010		£10,000,000	-	£2,192	£11,196,712	3/14/2010	0 26%	£11,066,017	-	£1,821	£11,067,838
3/15/2010		£10,000,000	-	£2,192	£11,198,904	3/15/2010	0 26%	£11,067,838	-	£1,822	£11,069,660

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance
5/26/2010		£10,000,000	-	£2,192	£11,356,712
5/27/2010		£10,000,000	-	£2,192	£11,358,904
5/28/2010		£10,000,000	-	£2,192	£11,361,096
5/29/2010		£10,000,000	-	£2,192	£11,363,288
5/30/2010		£10,000,000	-	£2,192	£11,365,479
5/31/2010		£10,000,000	-	£2,192	£11,367,671
6/1/2010		£10,000,000	-	£2,192	£11,369,863
6/2/2010		£10,000,000	-	£2,192	£11,372,055
6/3/2010		£10,000,000	-	£2,192	£11,374,247
6/4/2010		£10,000,000	-	£2,192	£11,376,438
6/5/2010		£10,000,000	-	£2,192	£11,378,630
6/6/2010		£10,000,000	-	£2,192	£11,380,822
6/7/2010		£10,000,000	-	£2,192	£11,383,014
6/8/2010		£10,000,000	-	£2,192	£11,385,205
6/9/2010		£10,000,000	-	£2,192	£11,387,397
6/10/2010		£10,000,000	-	£2,192	£11,389,589
6/11/2010		£10,000,000	-	£2,192	£11,391,781
6/12/2010		£10,000,000	-	£2,192	£11,393,973
6/13/2010		£10,000,000	-	£2,192	£11,396,164
6/14/2010		£10,000,000	-	£2,192	£11,398,356
6/15/2010		£10,000,000	-	£2,192	£11,400,548
6/16/2010		£10,000,000	-	£2,192	£11,402,740
6/17/2010		£10,000,000	-	£2,192	£11,404,932
6/18/2010		£10,000,000	-	£2,192	£11,407,123
6/19/2010		£10,000,000	-	£2,192	£11,409,315
6/20/2010		£10,000,000	-	£2,192	£11,411,507
6/21/2010		£10,000,000	-	£2,192	£11,413,699
6/22/2010		£10,000,000	-	£2,192	£11,415,890
6/23/2010		£10,000,000	-	£2,192	£11,418,082
6/24/2010		£10,000,000	-	£2,192	£11,420,274
6/25/2010		£10,000,000	-	£2,192	£11,422,466
6/26/2010		£10,000,000	-	£2,192	£11,424,658
6/27/2010		£10,000,000	-	£2,192	£11,426,849
6/28/2010		£10,000,000	-	£2,192	£11,429,041
6/29/2010		£10,000,000	-	£2,192	£11,431,233
6/30/2010		£10,000,000	-	£2,192	£11,433,425
7/1/2010		£10,000,000	-	£2,192	£11,435,616
7/2/2010		£10,000,000	-	£2,192	£11,437,808
7/3/2010		£10,000,000	-	£2,192	£11,440,000
7/4/2010		£10,000,000	-	£2,192	£11,442,192
7/5/2010		£10,000,000	-	£2,192	£11,444,384
7/6/2010		£10,000,000	-	£2,192	£11,446,575
7/7/2010		£10,000,000	-	£2,192	£11,448,767
7/8/2010		£10,000,000	-	£2,192	£11,450,959
7/9/2010		£10,000,000	-	£2,192	£11,453,151
7/10/2010		£10,000,000	-	£2,192	£11,455,342
7/11/2010		£10,000,000	-	£2,192	£11,457,534
7/12/2010		£10,000,000	-	£2,192	£11,459,726
7/13/2010		£10,000,000	-	£2,192	£11,461,918
7/14/2010		£10,000,000	-	£2,192	£11,464,110
7/15/2010		£10,000,000	-	£2,192	£11,466,301
7/16/2010		£10,000,000	-	£2,192	£11,468,493
7/17/2010		£10,000,000	-	£2,192	£11,470,685
7/18/2010		£10,000,000	-	£2,192	£11,472,877
7/19/2010		£10,000,000	-	£2,192	£11,475,068
7/20/2010		£10,000,000	-	£2,192	£11,477,260
7/21/2010		£10,000,000	-	£2,192	£11,479,452
7/22/2010		£10,000,000	-	£2,192	£11,481,644
7/23/2010		£10,000,000	-	£2,192	£11,483,836
7/24/2010		£10,000,000	-	£2,192	£11,486,027
7/25/2010		£10,000,000	-	£2,192	£11,488,219
7/26/2010		£10,000,000	-	£2,192	£11,490,411
7/27/2010		£10,000,000	-	£2,192	£11,492,603
7/28/2010		£10,000,000	-	£2,192	£11,494,795
7/29/2010		£10,000,000	-	£2,192	£11,496,986
7/30/2010		£10,000,000	-	£2,192	£11,499,178
7/31/2010		£10,000,000	-	£2,192	£11,501,370
8/1/2010		£10,000,000	-	£2,192	£11,503,562
8/2/2010		£10,000,000	-	£2,192	£11,505,753
8/3/2010		£10,000,000	-	£2,192	£11,507,945
8/4/2010		£10,000,000	-	£2,192	£11,510,137

Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
5/26/2010	0.54%	£11,201,165	£1,929	£11,203,094
5/27/2010	0.54%	£11,203,094	£1,930	£11,205,024
5/28/2010	0.54%	£11,205,024	£1,930	£11,206,954
5/29/2010	0.54%	£11,206,954	£1,930	£11,208,884
5/30/2010	0.54%	£11,208,884	£1,930	£11,210,815
5/31/2010	0.54%	£11,210,815	£1,931	£11,212,746
6/1/2010	0.00%	£11,212,746	£1,766	£11,214,512
6/2/2010	0.54%	£11,214,512	£1,931	£11,216,443
6/3/2010	0.54%	£11,216,443	£1,932	£11,218,376
6/4/2010	0.54%	£11,218,376	£1,933	£11,220,308
6/5/2010	0.54%	£11,220,308	£1,933	£11,222,241
6/6/2010	0.54%	£11,222,241	£1,933	£11,224,174
6/7/2010	0.54%	£11,224,174	£1,933	£11,226,107
6/8/2010	0.54%	£11,226,107	£1,934	£11,228,040
6/9/2010	0.54%	£11,228,040	£1,934	£11,229,974
6/10/2010	0.54%	£11,229,974	£1,934	£11,231,909
6/11/2010	0.54%	£11,231,909	£1,934	£11,233,843
6/12/2010	0.54%	£11,233,843	£1,935	£11,235,778
6/13/2010	0.54%	£11,235,778	£1,935	£11,237,713
6/14/2010	0.54%	£11,237,713	£1,936	£11,239,649
6/15/2010	0.54%	£11,239,649	£1,936	£11,241,585
6/16/2010	0.54%	£11,241,585	£1,937	£11,243,522
6/17/2010	0.54%	£11,243,522	£1,937	£11,245,459
6/18/2010	0.54%	£11,245,459	£1,938	£11,247,397
6/19/2010	0.54%	£11,247,397	£1,938	£11,249,335
6/20/2010	0.54%	£11,249,335	£1,938	£11,251,273
6/21/2010	0.54%	£11,251,273	£1,938	£11,253,211
6/22/2010	0.54%	£11,253,211	£1,939	£11,255,150
6/23/2010	0.54%	£11,255,150	£1,939	£11,257,089
6/24/2010	0.54%	£11,257,089	£1,939	£11,259,028
6/25/2010	0.54%	£11,259,028	£1,939	£11,260,968
6/26/2010	0.53%	£11,260,968	£1,939	£11,262,907
6/27/2010	0.53%	£11,262,907	£1,939	£11,264,846
6/28/2010	0.53%	£11,264,846	£1,940	£11,266,785
6/29/2010	0.53%	£11,266,785	£1,940	£11,268,725
6/30/2010	0.53%	£11,268,725	£1,940	£11,270,665
7/1/2010	0.53%	£11,270,665	£1,940	£11,272,605
7/2/2010	0.53%	£11,272,605	£1,941	£11,274,546
7/3/2010	0.53%	£11,274,546	£1,941	£11,276,487
7/4/2010	0.53%	£11,276,487	£1,941	£11,278,428
7/5/2010	0.53%	£11,278,428	£1,942	£11,280,370
7/6/2010	0.53%	£11,280,370	£1,941	£11,282,311
7/7/2010	0.53%	£11,282,311	£1,942	£11,284,252
7/8/2010	0.53%	£11,284,252	£1,941	£11,286,194
7/9/2010	0.53%	£11,286,194	£1,941	£11,288,135
7/10/2010	0.53%	£11,288,135	£1,941	£11,290,076
7/11/2010	0.53%	£11,290,076	£1,942	£11,292,018
7/12/2010	0.53%	£11,292,018	£1,942	£11,293,959
7/13/2010	0.53%	£11,293,959	£1,942	£11,295,901
7/14/2010	0.53%	£11,295,901	£1,942	£11,297,844
7/15/2010	0.53%	£11,297,844	£1,942	£11,299,786
7/16/2010	0.52%	£11,299,786	£1,943	£11,301,729
7/17/2010	0.52%	£11,301,729	£1,942	£11,303,670
7/18/2010	0.52%	£11,303,670	£1,942	£11,305,612
7/19/2010	0.52%	£11,305,612	£1,942	£11,307,555
7/20/2010	0.52%	£11,307,555	£1,942	£11,309,497
7/21/2010	0.51%	£11,309,497	£1,940	£11,311,437
7/22/2010	0.51%	£11,311,437	£1,939	£11,313,376
7/23/2010	0.50%	£11,313,376	£1,937	£11,315,313
7/24/2010	0.49%	£11,315,313	£1,935	£11,317,248
7/25/2010	0.49%	£11,317,248	£1,936	£11,319,184
7/26/2010	0.49%	£11,319,184	£1,936	£11,321,120
7/27/2010	0.49%	£11,321,120	£1,935	£11,323,054
7/28/2010	0.48%	£11,323,054	£1,933	£11,324,988
7/29/2010	0.47%	£11,324,988	£1,931	£11,326,919
7/30/2010	0.47%	£11,326,919	£1,929	£11,328,848
7/31/2010	0.45%	£11,328,848	£1,926	£11,330,773
8/1/2010	0.45%	£11,330,773	£1,926	£11,332,699
8/2/2010	0.45%	£11,332,699	£1,926	£11,334,625
8/3/2010	0.44%	£11,334,625	£1,924	£11,336,549
8/4/2010	0.43%	£11,336,549	£1,921	£11,338,470

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
8/5/2010		£10,000,000	-	£2,192	£11,512,329	8/5/2010	0 42%	£11,338,470	-	£1,918	£11,340,388
8/6/2010		£10,000,000	-	£2,192	£11,514,521	8/6/2010	0 42%	£11,340,388	-	£1,916	£11,342,304
8/7/2010		£10,000,000	-	£2,192	£11,516,712	8/7/2010	0 41%	£11,342,304	-	£1,915	£11,344,219
8/8/2010		£10,000,000	-	£2,192	£11,518,904	8/8/2010	0 41%	£11,344,219	-	£1,915	£11,346,134
8/9/2010		£10,000,000	-	£2,192	£11,521,096	8/9/2010	0 41%	£11,346,134	-	£1,915	£11,348,049
8/10/2010		£10,000,000	-	£2,192	£11,523,288	8/10/2010	0 40%	£11,348,049	-	£1,913	£11,349,962
8/11/2010		£10,000,000	-	£2,192	£11,525,479	8/11/2010	0 40%	£11,349,962	-	£1,912	£11,351,874
8/12/2010		£10,000,000	-	£2,192	£11,527,671	8/12/2010	0 38%	£11,351,874	-	£1,908	£11,353,782
8/13/2010		£10,000,000	-	£2,192	£11,529,863	8/13/2010	0 38%	£11,353,782	-	£1,906	£11,355,688
8/14/2010		£10,000,000	-	£2,192	£11,532,055	8/14/2010	0 37%	£11,355,688	-	£1,904	£11,357,592
8/15/2010		£10,000,000	-	£2,192	£11,534,247	8/15/2010	0 37%	£11,357,592	-	£1,904	£11,359,496
8/16/2010		£10,000,000	-	£2,192	£11,536,438	8/16/2010	0 37%	£11,359,496	-	£1,904	£11,361,400
8/17/2010		£10,000,000	-	£2,192	£11,538,630	8/17/2010	0 36%	£11,361,400	-	£1,902	£11,363,303
8/18/2010		£10,000,000	-	£2,192	£11,540,822	8/18/2010	0 35%	£11,363,303	-	£1,900	£11,365,202
8/19/2010		£10,000,000	-	£2,192	£11,543,014	8/19/2010	0 35%	£11,365,202	-	£1,898	£11,367,100
8/20/2010		£10,000,000	-	£2,192	£11,545,205	8/20/2010	0 34%	£11,367,100	-	£1,896	£11,368,997
8/21/2010		£10,000,000	-	£2,192	£11,547,397	8/21/2010	0 33%	£11,368,997	-	£1,894	£11,370,890
8/22/2010		£10,000,000	-	£2,192	£11,549,589	8/22/2010	0 33%	£11,370,890	-	£1,894	£11,372,784
8/23/2010		£10,000,000	-	£2,192	£11,551,781	8/23/2010	0 33%	£11,372,784	-	£1,894	£11,374,678
8/24/2010		£10,000,000	-	£2,192	£11,553,973	8/24/2010	0 32%	£11,374,678	-	£1,891	£11,376,569
8/25/2010		£10,000,000	-	£2,192	£11,556,164	8/25/2010	0 31%	£11,376,569	-	£1,888	£11,378,457
8/26/2010		£10,000,000	-	£2,192	£11,558,356	8/26/2010	0 30%	£11,378,457	-	£1,887	£11,380,344
8/27/2010		£10,000,000	-	£2,192	£11,560,548	8/27/2010	0 30%	£11,380,344	-	£1,886	£11,382,230
8/28/2010		£10,000,000	-	£2,192	£11,562,740	8/28/2010	0 30%	£11,382,230	-	£1,886	£11,384,116
8/29/2010		£10,000,000	-	£2,192	£11,564,932	8/29/2010	0 30%	£11,384,116	-	£1,886	£11,386,002
8/30/2010		£10,000,000	-	£2,192	£11,567,123	8/30/2010	0 30%	£11,386,002	-	£1,886	£11,387,888
8/31/2010		£10,000,000	-	£2,192	£11,569,315	8/31/2010	0 00%	£11,387,888	-	£1,794	£11,389,682
9/1/2010		£10,000,000	-	£2,192	£11,571,507	9/1/2010	0 30%	£11,389,682	-	£1,887	£11,391,569
9/2/2010		£10,000,000	-	£2,192	£11,573,699	9/2/2010	0 30%	£11,391,569	-	£1,887	£11,393,456
9/3/2010		£10,000,000	-	£2,192	£11,575,890	9/3/2010	0 29%	£11,393,456	-	£1,887	£11,395,342
9/4/2010		£10,000,000	-	£2,192	£11,578,082	9/4/2010	0 29%	£11,395,342	-	£1,887	£11,397,229
9/5/2010		£10,000,000	-	£2,192	£11,580,274	9/5/2010	0 29%	£11,397,229	-	£1,887	£11,399,116
9/6/2010		£10,000,000	-	£2,192	£11,582,466	9/6/2010	0 29%	£11,399,116	-	£1,887	£11,401,003
9/7/2010		£10,000,000	-	£2,192	£11,584,658	9/7/2010	0 29%	£11,401,003	-	£1,887	£11,402,890
9/8/2010		£10,000,000	-	£2,192	£11,586,849	9/8/2010	0 29%	£11,402,890	-	£1,888	£11,404,778
9/9/2010		£10,000,000	-	£2,192	£11,589,041	9/9/2010	0 29%	£11,404,778	-	£1,888	£11,406,666
9/10/2010		£10,000,000	-	£2,192	£11,591,233	9/10/2010	0 29%	£11,406,666	-	£1,888	£11,408,554
9/11/2010		£10,000,000	-	£2,192	£11,593,425	9/11/2010	0 29%	£11,408,554	-	£1,889	£11,410,443
9/12/2010		£10,000,000	-	£2,192	£11,595,616	9/12/2010	0 29%	£11,410,443	-	£1,889	£11,412,332
9/13/2010		£10,000,000	-	£2,192	£11,597,808	9/13/2010	0 29%	£11,412,332	-	£1,889	£11,414,221
9/14/2010		£10,000,000	-	£2,192	£11,600,000	9/14/2010	0 29%	£11,414,221	-	£1,890	£11,416,110
9/15/2010		£10,000,000	-	£2,192	£11,602,192	9/15/2010	0 29%	£11,416,110	-	£1,890	£11,418,000
9/16/2010		£10,000,000	-	£2,192	£11,604,384	9/16/2010	0 29%	£11,418,000	-	£1,890	£11,419,890
9/17/2010		£10,000,000	-	£2,192	£11,606,575	9/17/2010	0 29%	£11,419,890	-	£1,890	£11,421,780
9/18/2010		£10,000,000	-	£2,192	£11,608,767	9/18/2010	0 29%	£11,421,780	-	£1,891	£11,423,671
9/19/2010		£10,000,000	-	£2,192	£11,610,959	9/19/2010	0 29%	£11,423,671	-	£1,891	£11,425,562
9/20/2010		£10,000,000	-	£2,192	£11,613,151	9/20/2010	0 29%	£11,425,562	-	£1,891	£11,427,453
9/21/2010		£10,000,000	-	£2,192	£11,615,342	9/21/2010	0 29%	£11,427,453	-	£1,891	£11,429,344
9/22/2010		£10,000,000	-	£2,192	£11,617,534	9/22/2010	0 29%	£11,429,344	-	£1,891	£11,431,235
9/23/2010		£10,000,000	-	£2,192	£11,619,726	9/23/2010	0 29%	£11,431,235	-	£1,891	£11,433,127
9/24/2010		£10,000,000	-	£2,192	£11,621,918	9/24/2010	0 29%	£11,433,127	-	£1,892	£11,435,019
9/25/2010		£10,000,000	-	£2,192	£11,624,110	9/25/2010	0 29%	£11,435,019	-	£1,892	£11,436,911
9/26/2010		£10,000,000	-	£2,192	£11,626,301	9/26/2010	0 29%	£11,436,911	-	£1,892	£11,438,803
9/27/2010		£10,000,000	-	£2,192	£11,628,493	9/27/2010	0 29%	£11,438,803	-	£1,893	£11,440,696
9/28/2010		£10,000,000	-	£2,192	£11,630,685	9/28/2010	0 29%	£11,440,696	-	£1,893	£11,442,589
9/29/2010		£10,000,000	-	£2,192	£11,632,877	9/29/2010	0 29%	£11,442,589	-	£1,893	£11,444,482
9/30/2010		£10,000,000	-	£2,192	£11,635,068	9/30/2010	0 29%	£11,444,482	-	£1,894	£11,446,376
10/1/2010		£10,000,000	-	£2,192	£11,637,260	10/1/2010	0 29%	£11,446,376	-	£1,894	£11,448,270
10/2/2010		£10,000,000	-	£2,192	£11,639,452	10/2/2010	0 29%	£11,448,270	-	£1,895	£11,450,165
10/3/2010		£10,000,000	-	£2,192	£11,641,644	10/3/2010	0 29%	£11,450,165	-	£1,895	£11,452,060
10/4/2010		£10,000,000	-	£2,192	£11,643,836	10/4/2010	0 29%	£11,452,060	-	£1,895	£11,453,955
10/5/2010		£10,000,000	-	£2,192	£11,646,027	10/5/2010	0 29%	£11,453,955	-	£1,896	£11,455,851
10/6/2010		£10,000,000	-	£2,192	£11,648,219	10/6/2010	0 29%	£11,455,851	-	£1,896	£11,457,746
10/7/2010		£10,000,000	-	£2,192	£11,650,411	10/7/2010	0 29%	£11,457,746	-	£1,896	£11,459,642
10/8/2010		£10,000,000	-	£2,192	£11,652,603	10/8/2010	0 29%	£11,459,642	-	£1,896	£11,461,538
10/9/2010		£10,000,000	-	£2,192	£11,654,795	10/9/2010	0 29%	£11,461,538	-	£1,896	£11,463,435
10/10/2010		£10,000,000	-	£2,192	£11,656,986	10/10/2010	0 29%	£11,463,435	-	£1,897	£11,465,331
10/11/2010		£10,000,000	-	£2,192	£11,659,178	10/11/2010	0 29%	£11,465,331	-	£1,897	£11,467,228
10/12/2010		£10,000,000	-	£2,192	£11,661,370	10/12/2010	0 29%	£11,467,228	-	£1,897	£11,469,126
10/13/2010		£10,000,000	-	£2,192	£11,663,562	10/13/2010	0 29%	£11,469,126	-	£1,898	£11,471,023
10/14/2010		£10,000,000	-	£2,192	£11,665,753	10/14/2010	0 29%	£11,471,023	-	£1,898	£11,472,921

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
10/15/2010		£10,000,000	-	£2,192	£11,667,945	10/15/2010	0.29%	£11,472,921	-	£1,898	£11,474,819
10/16/2010		£10,000,000	-	£2,192	£11,670,137	10/16/2010	0.29%	£11,474,819	-	£1,899	£11,476,718
10/17/2010		£10,000,000	-	£2,192	£11,672,329	10/17/2010	0.29%	£11,476,718	-	£1,899	£11,478,617
10/18/2010		£10,000,000	-	£2,192	£11,674,521	10/18/2010	0.29%	£11,478,617	-	£1,899	£11,480,516
10/19/2010		£10,000,000	-	£2,192	£11,676,712	10/19/2010	0.29%	£11,480,516	-	£1,899	£11,482,415
10/20/2010		£10,000,000	-	£2,192	£11,678,904	10/20/2010	0.29%	£11,482,415	-	£1,900	£11,484,315
10/21/2010		£10,000,000	-	£2,192	£11,681,096	10/21/2010	0.29%	£11,484,315	-	£1,900	£11,486,215
10/22/2010		£10,000,000	-	£2,192	£11,683,288	10/22/2010	0.29%	£11,486,215	-	£1,900	£11,488,115
10/23/2010		£10,000,000	-	£2,192	£11,685,479	10/23/2010	0.29%	£11,488,115	-	£1,901	£11,490,016
10/24/2010		£10,000,000	-	£2,192	£11,687,671	10/24/2010	0.29%	£11,490,016	-	£1,901	£11,491,917
10/25/2010		£10,000,000	-	£2,192	£11,689,863	10/25/2010	0.29%	£11,491,917	-	£1,901	£11,493,818
10/26/2010		£10,000,000	-	£2,192	£11,692,055	10/26/2010	0.29%	£11,493,818	-	£1,901	£11,495,719
10/27/2010		£10,000,000	-	£2,192	£11,694,247	10/27/2010	0.29%	£11,495,719	-	£1,902	£11,497,621
10/28/2010		£10,000,000	-	£2,192	£11,696,438	10/28/2010	0.29%	£11,497,621	-	£1,902	£11,499,523
10/29/2010		£10,000,000	-	£2,192	£11,698,630	10/29/2010	0.29%	£11,499,523	-	£1,902	£11,501,425
10/30/2010		£10,000,000	-	£2,192	£11,700,822	10/30/2010	0.29%	£11,501,425	-	£1,902	£11,503,327
10/31/2010		£10,000,000	-	£2,192	£11,703,014	10/31/2010	0.29%	£11,503,327	-	£1,902	£11,505,230
11/1/2010		£10,000,000	-	£2,192	£11,705,205	11/1/2010	0.29%	£11,505,230	-	£1,903	£11,507,132
11/2/2010		£10,000,000	-	£2,192	£11,707,397	11/2/2010	0.29%	£11,507,132	-	£1,903	£11,509,035
11/3/2010		£10,000,000	-	£2,192	£11,709,589	11/3/2010	0.29%	£11,509,035	-	£1,903	£11,510,938
11/4/2010		£10,000,000	-	£2,192	£11,711,781	11/4/2010	0.29%	£11,510,938	-	£1,904	£11,512,842
11/5/2010		£10,000,000	-	£2,192	£11,713,973	11/5/2010	0.29%	£11,512,842	-	£1,904	£11,514,746
11/6/2010		£10,000,000	-	£2,192	£11,716,164	11/6/2010	0.29%	£11,514,746	-	£1,904	£11,516,650
11/7/2010		£10,000,000	-	£2,192	£11,718,356	11/7/2010	0.29%	£11,516,650	-	£1,904	£11,518,554
11/8/2010		£10,000,000	-	£2,192	£11,720,548	11/8/2010	0.29%	£11,518,554	-	£1,905	£11,520,459
11/9/2010		£10,000,000	-	£2,192	£11,722,740	11/9/2010	0.29%	£11,520,459	-	£1,905	£11,522,364
11/10/2010		£10,000,000	-	£2,192	£11,724,932	11/10/2010	0.29%	£11,522,364	-	£1,905	£11,524,269
11/11/2010		£10,000,000	-	£2,192	£11,727,123	11/11/2010	0.29%	£11,524,269	-	£1,906	£11,526,175
11/12/2010		£10,000,000	-	£2,192	£11,729,315	11/12/2010	0.29%	£11,526,175	-	£1,906	£11,528,081
11/13/2010		£10,000,000	-	£2,192	£11,731,507	11/13/2010	0.28%	£11,528,081	-	£1,906	£11,529,987
11/14/2010		£10,000,000	-	£2,192	£11,733,699	11/14/2010	0.28%	£11,529,987	-	£1,906	£11,531,893
11/15/2010		£10,000,000	-	£2,192	£11,735,890	11/15/2010	0.28%	£11,531,893	-	£1,907	£11,533,799
11/16/2010		£10,000,000	-	£2,192	£11,738,082	11/16/2010	0.28%	£11,533,799	-	£1,907	£11,535,706
11/17/2010		£10,000,000	-	£2,192	£11,740,274	11/17/2010	0.28%	£11,535,706	-	£1,907	£11,537,613
11/18/2010		£10,000,000	-	£2,192	£11,742,466	11/18/2010	0.28%	£11,537,613	-	£1,907	£11,539,521
11/19/2010		£10,000,000	-	£2,192	£11,744,658	11/19/2010	0.28%	£11,539,521	-	£1,908	£11,541,429
11/20/2010		£10,000,000	-	£2,192	£11,746,849	11/20/2010	0.28%	£11,541,429	-	£1,908	£11,543,337
11/21/2010		£10,000,000	-	£2,192	£11,749,041	11/21/2010	0.28%	£11,543,337	-	£1,908	£11,545,245
11/22/2010		£10,000,000	-	£2,192	£11,751,233	11/22/2010	0.28%	£11,545,245	-	£1,909	£11,547,154
11/23/2010		£10,000,000	-	£2,192	£11,753,425	11/23/2010	0.28%	£11,547,154	-	£1,909	£11,549,063
11/24/2010		£10,000,000	-	£2,192	£11,755,616	11/24/2010	0.28%	£11,549,063	-	£1,909	£11,550,972
11/25/2010		£10,000,000	-	£2,192	£11,757,808	11/25/2010	0.29%	£11,550,972	-	£1,911	£11,552,883
11/26/2010		£10,000,000	-	£2,192	£11,760,000	11/26/2010	0.29%	£11,552,883	-	£1,912	£11,554,795
11/27/2010		£10,000,000	-	£2,192	£11,762,192	11/27/2010	0.29%	£11,554,795	-	£1,913	£11,556,709
11/28/2010		£10,000,000	-	£2,192	£11,764,384	11/28/2010	0.29%	£11,556,709	-	£1,914	£11,558,622
11/29/2010		£10,000,000	-	£2,192	£11,766,575	11/29/2010	0.29%	£11,558,622	-	£1,914	£11,560,537
11/30/2010		£10,000,000	-	£2,192	£11,768,767	11/30/2010	0.30%	£11,560,537	-	£1,915	£11,562,451
12/1/2010		£10,000,000	-	£2,192	£11,770,959	12/1/2010	0.30%	£11,562,451	-	£1,917	£11,564,368
12/2/2010		£10,000,000	-	£2,192	£11,773,151	12/2/2010	0.30%	£11,564,368	-	£1,918	£11,566,286
12/3/2010		£10,000,000	-	£2,192	£11,775,342	12/3/2010	0.30%	£11,566,286	-	£1,918	£11,568,204
12/4/2010		£10,000,000	-	£2,192	£11,777,534	12/4/2010	0.30%	£11,568,204	-	£1,919	£11,570,123
12/5/2010		£10,000,000	-	£2,192	£11,779,726	12/5/2010	0.30%	£11,570,123	-	£1,919	£11,572,042
12/6/2010		£10,000,000	-	£2,192	£11,781,918	12/6/2010	0.30%	£11,572,042	-	£1,919	£11,573,961
12/7/2010		£10,000,000	-	£2,192	£11,784,110	12/7/2010	0.30%	£11,573,961	-	£1,920	£11,575,880
12/8/2010		£10,000,000	-	£2,192	£11,786,301	12/8/2010	0.30%	£11,575,880	-	£1,919	£11,577,800
12/9/2010		£10,000,000	-	£2,192	£11,788,493	12/9/2010	0.30%	£11,577,800	-	£1,920	£11,579,720
12/10/2010		£10,000,000	-	£2,192	£11,790,685	12/10/2010	0.30%	£11,579,720	-	£1,920	£11,581,640
12/11/2010		£10,000,000	-	£2,192	£11,792,877	12/11/2010	0.30%	£11,581,640	-	£1,920	£11,583,560
12/12/2010		£10,000,000	-	£2,192	£11,795,068	12/12/2010	0.30%	£11,583,560	-	£1,921	£11,585,480
12/13/2010		£10,000,000	-	£2,192	£11,797,260	12/13/2010	0.30%	£11,585,480	-	£1,921	£11,587,401
12/14/2010		£10,000,000	-	£2,192	£11,799,452	12/14/2010	0.30%	£11,587,401	-	£1,921	£11,589,322
12/15/2010		£10,000,000	-	£2,192	£11,801,644	12/15/2010	0.30%	£11,589,322	-	£1,922	£11,591,244
12/16/2010		£10,000,000	-	£2,192	£11,803,836	12/16/2010	0.30%	£11,591,244	-	£1,922	£11,593,166
12/17/2010		£10,000,000	-	£2,192	£11,806,027	12/17/2010	0.30%	£11,593,166	-	£1,923	£11,595,089
12/18/2010		£10,000,000	-	£2,192	£11,808,219	12/18/2010	0.30%	£11,595,089	-	£1,923	£11,597,012
12/19/2010		£10,000,000	-	£2,192	£11,810,411	12/19/2010	0.30%	£11,597,012	-	£1,923	£11,598,935
12/20/2010		£10,000,000	-	£2,192	£11,812,603	12/20/2010	0.30%	£11,598,935	-	£1,924	£11,600,859
12/21/2010		£10,000,000	-	£2,192	£11,814,795	12/21/2010	0.30%	£11,600,859	-	£1,924	£11,602,783
12/22/2010		£10,000,000	-	£2,192	£11,816,986	12/22/2010	0.30%	£11,602,783	-	£1,924	£11,604,707
12/23/2010		£10,000,000	-	£2,192	£11,819,178	12/23/2010	0.30%	£11,604,707	-	£1,924	£11,606,631
12/24/2010		£10,000,000	-	£2,192	£11,821,370	12/24/2010	0.30%	£11,606,631	-	£1,925	£11,608,556

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
12/25/2010		£10,000,000	-	£2,192	£11,823,562	12/25/2010	0 30%	£11,608,556	£1,925	£11,610,481
12/26/2010		£10,000,000	-	£2,192	£11,825,753	12/26/2010	0 30%	£11,610,481	£1,925	£11,612,406
12/27/2010		£10,000,000	-	£2,192	£11,827,945	12/27/2010	0 30%	£11,612,406	£1,926	£11,614,332
12/28/2010		£10,000,000	-	£2,192	£11,830,137	12/28/2010	0 00%	£11,614,332	£1,830	£11,616,162
12/29/2010		£10,000,000	-	£2,192	£11,832,329	12/29/2010	0 00%	£11,616,162	£1,830	£11,617,992
12/30/2010		£10,000,000	-	£2,192	£11,834,521	12/30/2010	0 30%	£11,617,992	£1,927	£11,619,918
12/31/2010		£10,000,000	-	£2,192	£11,836,712	12/31/2010	0 30%	£11,619,918	£1,927	£11,621,845
1/1/2011		£10,000,000	-	£2,192	£11,838,904	1/1/2011	0 30%	£11,621,845	£1,927	£11,623,772
1/2/2011		£10,000,000	-	£2,192	£11,841,096	1/2/2011	0 30%	£11,623,772	£1,928	£11,625,700
1/3/2011		£10,000,000	-	£2,192	£11,843,288	1/3/2011	0 30%	£11,625,700	£1,928	£11,627,628
1/4/2011		£10,000,000	-	£2,192	£11,845,479	1/4/2011	0 00%	£11,627,628	£1,832	£11,629,460
1/5/2011		£10,000,000	-	£2,192	£11,847,671	1/5/2011	0 30%	£11,629,460	£1,929	£11,631,388
1/6/2011		£10,000,000	-	£2,192	£11,849,863	1/6/2011	0 30%	£11,631,388	£1,929	£11,633,317
1/7/2011		£10,000,000	-	£2,192	£11,852,055	1/7/2011	0 30%	£11,633,317	£1,929	£11,635,246
1/8/2011		£10,000,000	-	£2,192	£11,854,247	1/8/2011	0 30%	£11,635,246	£1,930	£11,637,176
1/9/2011		£10,000,000	-	£2,192	£11,856,438	1/9/2011	0 30%	£11,637,176	£1,930	£11,639,106
1/10/2011		£10,000,000	-	£2,192	£11,858,630	1/10/2011	0 30%	£11,639,106	£1,930	£11,641,036
1/11/2011		£10,000,000	-	£2,192	£11,860,822	1/11/2011	0 30%	£11,641,036	£1,931	£11,642,966
1/12/2011		£10,000,000	-	£2,192	£11,863,014	1/12/2011	0 30%	£11,642,966	£1,931	£11,644,897
1/13/2011		£10,000,000	-	£2,192	£11,865,205	1/13/2011	0 30%	£11,644,897	£1,931	£11,646,828
1/14/2011		£10,000,000	-	£2,192	£11,867,397	1/14/2011	0 30%	£11,646,828	£1,932	£11,648,760
1/15/2011		£10,000,000	-	£2,192	£11,869,589	1/15/2011	0 30%	£11,648,760	£1,932	£11,650,692
1/16/2011		£10,000,000	-	£2,192	£11,871,781	1/16/2011	0 30%	£11,650,692	£1,932	£11,652,624
1/17/2011		£10,000,000	-	£2,192	£11,873,973	1/17/2011	0 30%	£11,652,624	£1,932	£11,654,556
1/18/2011		£10,000,000	-	£2,192	£11,876,164	1/18/2011	0 30%	£11,654,556	£1,933	£11,656,489
1/19/2011		£10,000,000	-	£2,192	£11,878,356	1/19/2011	0 30%	£11,656,489	£1,933	£11,658,422
1/20/2011		£10,000,000	-	£2,192	£11,880,548	1/20/2011	0 30%	£11,658,422	£1,933	£11,660,356
1/21/2011		£10,000,000	-	£2,192	£11,882,740	1/21/2011	0 30%	£11,660,356	£1,934	£11,662,289
1/22/2011		£10,000,000	-	£2,192	£11,884,932	1/22/2011	0 30%	£11,662,289	£1,934	£11,664,224
1/23/2011		£10,000,000	-	£2,192	£11,887,123	1/23/2011	0 30%	£11,664,224	£1,934	£11,666,158
1/24/2011		£10,000,000	-	£2,192	£11,889,315	1/24/2011	0 30%	£11,666,158	£1,935	£11,668,093
1/25/2011		£10,000,000	-	£2,192	£11,891,507	1/25/2011	0 30%	£11,668,093	£1,935	£11,670,028
1/26/2011		£10,000,000	-	£2,192	£11,893,699	1/26/2011	0 30%	£11,670,028	£1,936	£11,671,963
1/27/2011		£10,000,000	-	£2,192	£11,895,890	1/27/2011	0 30%	£11,671,963	£1,936	£11,673,899
1/28/2011		£10,000,000	-	£2,192	£11,898,082	1/28/2011	0 30%	£11,673,899	£1,936	£11,675,836
1/29/2011		£10,000,000	-	£2,192	£11,900,274	1/29/2011	0 30%	£11,675,836	£1,937	£11,677,773
1/30/2011		£10,000,000	-	£2,192	£11,902,466	1/30/2011	0 30%	£11,677,773	£1,937	£11,679,710
1/31/2011		£10,000,000	-	£2,192	£11,904,658	1/31/2011	0 30%	£11,679,710	£1,937	£11,681,647
2/1/2011		£10,000,000	-	£2,192	£11,906,849	2/1/2011	0 30%	£11,681,647	£1,938	£11,683,585
2/2/2011		£10,000,000	-	£2,192	£11,909,041	2/2/2011	0 31%	£11,683,585	£1,940	£11,685,525
2/3/2011		£10,000,000	-	£2,192	£11,911,233	2/3/2011	0 31%	£11,685,525	£1,940	£11,687,465
2/4/2011		£10,000,000	-	£2,192	£11,913,425	2/4/2011	0 31%	£11,687,465	£1,941	£11,689,405
2/5/2011		£10,000,000	-	£2,192	£11,915,616	2/5/2011	0 31%	£11,689,405	£1,941	£11,691,347
2/6/2011		£10,000,000	-	£2,192	£11,917,808	2/6/2011	0 31%	£11,691,347	£1,942	£11,693,288
2/7/2011		£10,000,000	-	£2,192	£11,920,000	2/7/2011	0 31%	£11,693,288	£1,942	£11,695,230
2/8/2011		£10,000,000	-	£2,192	£11,922,192	2/8/2011	0 31%	£11,695,230	£1,942	£11,697,173
2/9/2011		£10,000,000	-	£2,192	£11,924,384	2/9/2011	0 31%	£11,697,173	£1,943	£11,699,115
2/10/2011		£10,000,000	-	£2,192	£11,926,575	2/10/2011	0 31%	£11,699,115	£1,943	£11,701,058
2/11/2011		£10,000,000	-	£2,192	£11,928,767	2/11/2011	0 31%	£11,701,058	£1,943	£11,703,002
2/12/2011		£10,000,000	-	£2,192	£11,930,959	2/12/2011	0 31%	£11,703,002	£1,944	£11,704,946
2/13/2011		£10,000,000	-	£2,192	£11,933,151	2/13/2011	0 31%	£11,704,946	£1,944	£11,706,890
2/14/2011		£10,000,000	-	£2,192	£11,935,342	2/14/2011	0 31%	£11,706,890	£1,945	£11,708,834
2/15/2011		£10,000,000	-	£2,192	£11,937,534	2/15/2011	0 31%	£11,708,834	£1,945	£11,710,780
2/16/2011		£10,000,000	-	£2,192	£11,939,726	2/16/2011	0 31%	£11,710,780	£1,945	£11,712,725
2/17/2011		£10,000,000	-	£2,192	£11,941,918	2/17/2011	0 31%	£11,712,725	£1,946	£11,714,671
2/18/2011		£10,000,000	-	£2,192	£11,944,110	2/18/2011	0 31%	£11,714,671	£1,946	£11,716,617
2/19/2011		£10,000,000	-	£2,192	£11,946,301	2/19/2011	0 31%	£11,716,617	£1,946	£11,718,563
2/20/2011		£10,000,000	-	£2,192	£11,948,493	2/20/2011	0 31%	£11,718,563	£1,946	£11,720,510
2/21/2011		£10,000,000	-	£2,192	£11,950,685	2/21/2011	0 31%	£11,720,510	£1,947	£11,722,456
2/22/2011		£10,000,000	-	£2,192	£11,952,877	2/22/2011	0 31%	£11,722,456	£1,947	£11,724,403
2/23/2011		£10,000,000	-	£2,192	£11,955,068	2/23/2011	0 31%	£11,724,403	£1,947	£11,726,351
2/24/2011		£10,000,000	-	£2,192	£11,957,260	2/24/2011	0 31%	£11,726,351	£1,947	£11,728,298
2/25/2011		£10,000,000	-	£2,192	£11,959,452	2/25/2011	0 31%	£11,728,298	£1,947	£11,730,245
2/26/2011		£10,000,000	-	£2,192	£11,961,644	2/26/2011	0 31%	£11,730,245	£1,948	£11,732,193
2/27/2011		£10,000,000	-	£2,192	£11,963,836	2/27/2011	0 31%	£11,732,193	£1,948	£11,734,141
2/28/2011		£10,000,000	-	£2,192	£11,966,027	2/28/2011	0 31%	£11,734,141	£1,948	£11,736,089
3/1/2011		£10,000,000	-	£2,192	£11,968,219	3/1/2011	0 31%	£11,736,089	£1,948	£11,738,038
3/2/2011		£10,000,000	-	£2,192	£11,970,411	3/2/2011	0 31%	£11,738,038	£1,949	£11,739,987
3/3/2011		£10,000,000	-	£2,192	£11,972,603	3/3/2011	0 31%	£11,739,987	£1,949	£11,741,936
3/4/2011		£10,000,000	-	£2,192	£11,974,795	3/4/2011	0 31%	£11,741,936	£1,949	£11,743,885
3/5/2011		£10,000,000	-	£2,192	£11,976,986	3/5/2011	0 31%	£11,743,885	£1,950	£11,745,834

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
3/6/2011		£10,000,000	-	£2,192	£11,979,178	3/6/2011	0 31%	£11,745,834	-	£1,950	£11,747,784
3/7/2011		£10,000,000	-	£2,192	£11,981,370	3/7/2011	0 31%	£11,747,784	-	£1,950	£11,749,735
3/8/2011		£10,000,000	-	£2,192	£11,983,562	3/8/2011	0 31%	£11,749,735	-	£1,951	£11,751,685
3/9/2011		£10,000,000	-	£2,192	£11,985,753	3/9/2011	0 31%	£11,751,685	-	£1,951	£11,753,636
3/10/2011		£10,000,000	-	£2,192	£11,987,945	3/10/2011	0 31%	£11,753,636	-	£1,951	£11,755,588
3/11/2011		£10,000,000	-	£2,192	£11,990,137	3/11/2011	0 31%	£11,755,588	-	£1,952	£11,757,539
3/12/2011		£10,000,000	-	£2,192	£11,992,329	3/12/2011	0 31%	£11,757,539	-	£1,952	£11,759,491
3/13/2011		£10,000,000	-	£2,192	£11,994,521	3/13/2011	0 31%	£11,759,491	-	£1,952	£11,761,443
3/14/2011		£10,000,000	-	£2,192	£11,996,712	3/14/2011	0 31%	£11,761,443	-	£1,953	£11,763,396
3/15/2011		£10,000,000	-	£2,192	£11,998,904	3/15/2011	0 31%	£11,763,396	-	£1,953	£11,765,349
3/16/2011		£10,000,000	-	£2,192	£12,001,096	3/16/2011	0 31%	£11,765,349	-	£1,953	£11,767,302
3/17/2011		£10,000,000	-	£2,192	£12,003,288	3/17/2011	0 31%	£11,767,302	-	£1,953	£11,769,255
3/18/2011		£10,000,000	-	£2,192	£12,005,479	3/18/2011	0 31%	£11,769,255	-	£1,954	£11,771,209
3/19/2011		£10,000,000	-	£2,192	£12,007,671	3/19/2011	0 31%	£11,771,209	-	£1,954	£11,773,163
3/20/2011		£10,000,000	-	£2,192	£12,009,863	3/20/2011	0 31%	£11,773,163	-	£1,954	£11,775,117
3/21/2011		£10,000,000	-	£2,192	£12,012,055	3/21/2011	0 31%	£11,775,117	-	£1,955	£11,777,072
3/22/2011		£10,000,000	-	£2,192	£12,014,247	3/22/2011	0 31%	£11,777,072	-	£1,955	£11,779,027
3/23/2011		£10,000,000	-	£2,192	£12,016,438	3/23/2011	0 31%	£11,779,027	-	£1,955	£11,780,982
3/24/2011		£10,000,000	-	£2,192	£12,018,630	3/24/2011	0 31%	£11,780,982	-	£1,955	£11,782,937
3/25/2011		£10,000,000	-	£2,192	£12,020,822	3/25/2011	0 31%	£11,782,937	-	£1,956	£11,784,893
3/26/2011		£10,000,000	-	£2,192	£12,023,014	3/26/2011	0 31%	£11,784,893	-	£1,956	£11,786,849
3/27/2011		£10,000,000	-	£2,192	£12,025,205	3/27/2011	0 31%	£11,786,849	-	£1,956	£11,788,805
3/28/2011		£10,000,000	-	£2,192	£12,027,397	3/28/2011	0 31%	£11,788,805	-	£1,956	£11,790,762
3/29/2011		£10,000,000	-	£2,192	£12,029,589	3/29/2011	0 31%	£11,790,762	-	£1,957	£11,792,718
3/30/2011		£10,000,000	-	£2,192	£12,031,781	3/30/2011	0 31%	£11,792,718	-	£1,957	£11,794,675
3/31/2011		£10,000,000	-	£2,192	£12,033,973	3/31/2011	0 30%	£11,794,675	-	£1,956	£11,796,632
4/1/2011		£10,000,000	-	£2,192	£12,036,164	4/1/2011	0 30%	£11,796,632	-	£1,956	£11,798,588
4/2/2011		£10,000,000	-	£2,192	£12,038,356	4/2/2011	0 30%	£11,798,588	-	£1,956	£11,800,544
4/3/2011		£10,000,000	-	£2,192	£12,040,548	4/3/2011	0 30%	£11,800,544	-	£1,956	£11,802,500
4/4/2011		£10,000,000	-	£2,192	£12,042,740	4/4/2011	0 30%	£11,802,500	-	£1,957	£11,804,457
4/5/2011		£10,000,000	-	£2,192	£12,044,932	4/5/2011	0 30%	£11,804,457	-	£1,956	£11,806,412
4/6/2011		£10,000,000	-	£2,192	£12,047,123	4/6/2011	0 29%	£11,806,412	-	£1,955	£11,808,367
4/7/2011		£10,000,000	-	£2,192	£12,049,315	4/7/2011	0 29%	£11,808,367	-	£1,955	£11,810,322
4/8/2011		£10,000,000	-	£2,192	£12,051,507	4/8/2011	0 29%	£11,810,322	-	£1,954	£11,812,276
4/9/2011		£10,000,000	-	£2,192	£12,053,699	4/9/2011	0 29%	£11,812,276	-	£1,953	£11,814,230
4/10/2011		£10,000,000	-	£2,192	£12,055,890	4/10/2011	0 29%	£11,814,230	-	£1,953	£11,816,183
4/11/2011		£10,000,000	-	£2,192	£12,058,082	4/11/2011	0 29%	£11,816,183	-	£1,954	£11,818,137
4/12/2011		£10,000,000	-	£2,192	£12,060,274	4/12/2011	0 28%	£11,818,137	-	£1,953	£11,820,090
4/13/2011		£10,000,000	-	£2,192	£12,062,466	4/13/2011	0 28%	£11,820,090	-	£1,953	£11,822,043
4/14/2011		£10,000,000	-	£2,192	£12,064,658	4/14/2011	0 28%	£11,822,043	-	£1,952	£11,823,996
4/15/2011		£10,000,000	-	£2,192	£12,066,849	4/15/2011	0 28%	£11,823,996	-	£1,952	£11,825,948
4/16/2011		£10,000,000	-	£2,192	£12,069,041	4/16/2011	0 27%	£11,825,948	-	£1,952	£11,827,900
4/17/2011		£10,000,000	-	£2,192	£12,071,233	4/17/2011	0 27%	£11,827,900	-	£1,952	£11,829,852
4/18/2011		£10,000,000	-	£2,192	£12,073,425	4/18/2011	0 27%	£11,829,852	-	£1,953	£11,831,805
4/19/2011		£10,000,000	-	£2,192	£12,075,616	4/19/2011	0 27%	£11,831,805	-	£1,953	£11,833,757
4/20/2011		£10,000,000	-	£2,192	£12,077,808	4/20/2011	0 27%	£11,833,757	-	£1,953	£11,835,710
4/21/2011		£10,000,000	-	£2,192	£12,080,000	4/21/2011	0 27%	£11,835,710	-	£1,953	£11,837,664
4/22/2011		£10,000,000	-	£2,192	£12,082,192	4/22/2011	0 27%	£11,837,664	-	£1,954	£11,839,617
4/23/2011		£10,000,000	-	£2,192	£12,084,384	4/23/2011	0 00%	£11,839,617	-	£1,865	£11,841,482
4/24/2011		£10,000,000	-	£2,192	£12,086,575	4/24/2011	0 00%	£11,841,482	-	£1,865	£11,843,348
4/25/2011		£10,000,000	-	£2,192	£12,088,767	4/25/2011	0 00%	£11,843,348	-	£1,866	£11,845,213
4/26/2011		£10,000,000	-	£2,192	£12,090,959	4/26/2011	0 00%	£11,845,213	-	£1,866	£11,847,079
4/27/2011		£10,000,000	-	£2,192	£12,093,151	4/27/2011	0 27%	£11,847,079	-	£1,955	£11,849,034
4/28/2011		£10,000,000	-	£2,192	£12,095,342	4/28/2011	0 27%	£11,849,034	-	£1,955	£11,850,990
4/29/2011		£10,000,000	-	£2,192	£12,097,534	4/29/2011	0 27%	£11,850,990	-	£1,956	£11,852,945
4/30/2011		£10,000,000	-	£2,192	£12,099,726	4/30/2011	0 00%	£11,852,945	-	£1,867	£11,854,812
5/1/2011		£10,000,000	-	£2,192	£12,101,918	5/1/2011	0 00%	£11,854,812	-	£1,868	£11,856,680
5/2/2011		£10,000,000	-	£2,192	£12,104,110	5/2/2011	0 00%	£11,856,680	-	£1,868	£11,858,548
5/3/2011		£10,000,000	-	£2,192	£12,106,301	5/3/2011	0 00%	£11,858,548	-	£1,868	£11,860,416
5/4/2011		£10,000,000	-	£2,192	£12,108,493	5/4/2011	0 27%	£11,860,416	-	£1,957	£11,862,373
5/5/2011		£10,000,000	-	£2,192	£12,110,685	5/5/2011	0 27%	£11,862,373	-	£1,957	£11,864,329
5/6/2011		£10,000,000	-	£2,192	£12,112,877	5/6/2011	0 27%	£11,864,329	-	£1,956	£11,866,286
5/7/2011		£10,000,000	-	£2,192	£12,115,068	5/7/2011	0 27%	£11,866,286	-	£1,956	£11,868,242
5/8/2011		£10,000,000	-	£2,192	£12,117,260	5/8/2011	0 27%	£11,868,242	-	£1,956	£11,870,198
5/9/2011		£10,000,000	-	£2,192	£12,119,452	5/9/2011	0 27%	£11,870,198	-	£1,957	£11,872,155
5/10/2011		£10,000,000	-	£2,192	£12,121,644	5/10/2011	0 27%	£11,872,155	-	£1,957	£11,874,112
5/11/2011		£10,000,000	-	£2,192	£12,123,836	5/11/2011	0 26%	£11,874,112	-	£1,956	£11,876,068
5/12/2011		£10,000,000	-	£2,192	£12,126,027	5/12/2011	0 26%	£11,876,068	-	£1,956	£11,878,024
5/13/2011		£10,000,000	-	£2,192	£12,128,219	5/13/2011	0 26%	£11,878,024	-	£1,956	£11,879,981
5/14/2011		£10,000,000	-	£2,192	£12,130,411	5/14/2011	0 26%	£11,879,981	-	£1,956	£11,881,937
5/15/2011		£10,000,000	-	£2,192	£12,132,603	5/15/2011	0 26%	£11,881,937	-	£1,957	£11,883,893

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
5/16/2011		£10,000,000	-	£2,192	£12,134,795	5/16/2011	0.26%	£11,883,893	-	£1,957	£11,885,850
5/17/2011		£10,000,000	-	£2,192	£12,136,986	5/17/2011	0.26%	£11,885,850	-	£1,957	£11,887,808
5/18/2011		£10,000,000	-	£2,192	£12,139,178	5/18/2011	0.26%	£11,887,808	-	£1,957	£11,889,765
5/19/2011		£10,000,000	-	£2,192	£12,141,370	5/19/2011	0.26%	£11,889,765	-	£1,958	£11,891,723
5/20/2011		£10,000,000	-	£2,192	£12,143,562	5/20/2011	0.26%	£11,891,723	-	£1,958	£11,893,680
5/21/2011		£10,000,000	-	£2,192	£12,145,753	5/21/2011	0.26%	£11,893,680	-	£1,958	£11,895,638
5/22/2011		£10,000,000	-	£2,192	£12,147,945	5/22/2011	0.26%	£11,895,638	-	£1,958	£11,897,596
5/23/2011		£10,000,000	-	£2,192	£12,150,137	5/23/2011	0.26%	£11,897,596	-	£1,958	£11,899,554
5/24/2011		£10,000,000	-	£2,192	£12,152,329	5/24/2011	0.26%	£11,899,554	-	£1,958	£11,901,512
5/25/2011		£10,000,000	-	£2,192	£12,154,521	5/25/2011	0.25%	£11,901,512	-	£1,958	£11,903,470
5/26/2011		£10,000,000	-	£2,192	£12,156,712	5/26/2011	0.25%	£11,903,470	-	£1,958	£11,905,428
5/27/2011		£10,000,000	-	£2,192	£12,158,904	5/27/2011	0.25%	£11,905,428	-	£1,958	£11,907,387
5/28/2011		£10,000,000	-	£2,192	£12,161,096	5/28/2011	0.25%	£11,907,387	-	£1,959	£11,909,345
5/29/2011		£10,000,000	-	£2,192	£12,163,288	5/29/2011	0.25%	£11,909,345	-	£1,959	£11,911,304
5/30/2011		£10,000,000	-	£2,192	£12,165,479	5/30/2011	0.25%	£11,911,304	-	£1,959	£11,913,264
5/31/2011		£10,000,000	-	£2,192	£12,167,671	5/31/2011	0.00%	£11,913,264	-	£1,877	£11,915,140
6/1/2011		£10,000,000	-	£2,192	£12,169,863	6/1/2011	0.25%	£11,915,140	-	£1,960	£11,917,100
6/2/2011		£10,000,000	-	£2,192	£12,172,055	6/2/2011	0.25%	£11,917,100	-	£1,960	£11,919,060
6/3/2011		£10,000,000	-	£2,192	£12,174,247	6/3/2011	0.25%	£11,919,060	-	£1,960	£11,921,020
6/4/2011		£10,000,000	-	£2,192	£12,176,438	6/4/2011	0.25%	£11,921,020	-	£1,960	£11,922,980
6/5/2011		£10,000,000	-	£2,192	£12,178,630	6/5/2011	0.25%	£11,922,980	-	£1,961	£11,924,941
6/6/2011		£10,000,000	-	£2,192	£12,180,822	6/6/2011	0.25%	£11,924,941	-	£1,961	£11,926,902
6/7/2011		£10,000,000	-	£2,192	£12,183,014	6/7/2011	0.25%	£11,926,902	-	£1,961	£11,928,863
6/8/2011		£10,000,000	-	£2,192	£12,185,205	6/8/2011	0.25%	£11,928,863	-	£1,961	£11,930,824
6/9/2011		£10,000,000	-	£2,192	£12,187,397	6/9/2011	0.25%	£11,930,824	-	£1,961	£11,932,786
6/10/2011		£10,000,000	-	£2,192	£12,189,589	6/10/2011	0.25%	£11,932,786	-	£1,961	£11,934,747
6/11/2011		£10,000,000	-	£2,192	£12,191,781	6/11/2011	0.25%	£11,934,747	-	£1,961	£11,936,708
6/12/2011		£10,000,000	-	£2,192	£12,193,973	6/12/2011	0.25%	£11,936,708	-	£1,962	£11,938,670
6/13/2011		£10,000,000	-	£2,192	£12,196,164	6/13/2011	0.25%	£11,938,670	-	£1,962	£11,940,632
6/14/2011		£10,000,000	-	£2,192	£12,198,356	6/14/2011	0.25%	£11,940,632	-	£1,962	£11,942,594
6/15/2011		£10,000,000	-	£2,192	£12,200,548	6/15/2011	0.25%	£11,942,594	-	£1,962	£11,944,556
6/16/2011		£10,000,000	-	£2,192	£12,202,740	6/16/2011	0.25%	£11,944,556	-	£1,962	£11,946,518
6/17/2011		£10,000,000	-	£2,192	£12,204,932	6/17/2011	0.25%	£11,946,518	-	£1,963	£11,948,480
6/18/2011		£10,000,000	-	£2,192	£12,207,123	6/18/2011	0.25%	£11,948,480	-	£1,963	£11,950,443
6/19/2011		£10,000,000	-	£2,192	£12,209,315	6/19/2011	0.25%	£11,950,443	-	£1,963	£11,952,406
6/20/2011		£10,000,000	-	£2,192	£12,211,507	6/20/2011	0.25%	£11,952,406	-	£1,964	£11,954,370
6/21/2011		£10,000,000	-	£2,192	£12,213,699	6/21/2011	0.25%	£11,954,370	-	£1,964	£11,956,334
6/22/2011		£10,000,000	-	£2,192	£12,215,890	6/22/2011	0.25%	£11,956,334	-	£1,964	£11,958,298
6/23/2011		£10,000,000	-	£2,192	£12,218,082	6/23/2011	0.25%	£11,958,298	-	£1,964	£11,960,262
6/24/2011		£10,000,000	-	£2,192	£12,220,274	6/24/2011	0.25%	£11,960,262	-	£1,965	£11,962,227
6/25/2011		£10,000,000	-	£2,192	£12,222,466	6/25/2011	0.25%	£11,962,227	-	£1,965	£11,964,192
6/26/2011		£10,000,000	-	£2,192	£12,224,658	6/26/2011	0.25%	£11,964,192	-	£1,965	£11,966,158
6/27/2011		£10,000,000	-	£2,192	£12,226,849	6/27/2011	0.25%	£11,966,158	-	£1,966	£11,968,124
6/28/2011		£10,000,000	-	£2,192	£12,229,041	6/28/2011	0.25%	£11,968,124	-	£1,966	£11,970,090
6/29/2011		£10,000,000	-	£2,192	£12,231,233	6/29/2011	0.25%	£11,970,090	-	£1,966	£11,972,056
6/30/2011		£10,000,000	-	£2,192	£12,233,425	6/30/2011	0.25%	£11,972,056	-	£1,967	£11,974,023
7/1/2011		£10,000,000	-	£2,192	£12,235,616	7/1/2011	0.25%	£11,974,023	-	£1,967	£11,975,989
7/2/2011		£10,000,000	-	£2,192	£12,237,808	7/2/2011	0.25%	£11,975,989	-	£1,967	£11,977,957
7/3/2011		£10,000,000	-	£2,192	£12,240,000	7/3/2011	0.25%	£11,977,957	-	£1,968	£11,979,924
7/4/2011		£10,000,000	-	£2,192	£12,242,192	7/4/2011	0.25%	£11,979,924	-	£1,968	£11,981,892
7/5/2011		£10,000,000	-	£2,192	£12,244,384	7/5/2011	0.25%	£11,981,892	-	£1,968	£11,983,860
7/6/2011		£10,000,000	-	£2,192	£12,246,575	7/6/2011	0.25%	£11,983,860	-	£1,969	£11,985,829
7/7/2011		£10,000,000	-	£2,192	£12,248,767	7/7/2011	0.25%	£11,985,829	-	£1,969	£11,987,798
7/8/2011		£10,000,000	-	£2,192	£12,250,959	7/8/2011	0.25%	£11,987,798	-	£1,969	£11,989,767
7/9/2011		£10,000,000	-	£2,192	£12,253,151	7/9/2011	0.25%	£11,989,767	-	£1,970	£11,991,737
7/10/2011		£10,000,000	-	£2,192	£12,255,342	7/10/2011	0.25%	£11,991,737	-	£1,970	£11,993,707
7/11/2011		£10,000,000	-	£2,192	£12,257,534	7/11/2011	0.25%	£11,993,707	-	£1,970	£11,995,677
7/12/2011		£10,000,000	-	£2,192	£12,259,726	7/12/2011	0.25%	£11,995,677	-	£1,971	£11,997,648
7/13/2011		£10,000,000	-	£2,192	£12,261,918	7/13/2011	0.25%	£11,997,648	-	£1,972	£11,999,620
7/14/2011		£10,000,000	-	£2,192	£12,264,110	7/14/2011	0.25%	£11,999,620	-	£1,972	£12,001,592
7/15/2011		£10,000,000	-	£2,192	£12,266,301	7/15/2011	0.25%	£12,001,592	-	£1,973	£12,003,565
7/16/2011		£10,000,000	-	£2,192	£12,268,493	7/16/2011	0.25%	£12,003,565	-	£1,973	£12,005,538
7/17/2011		£10,000,000	-	£2,192	£12,270,685	7/17/2011	0.25%	£12,005,538	-	£1,973	£12,007,511
7/18/2011		£10,000,000	-	£2,192	£12,272,877	7/18/2011	0.25%	£12,007,511	-	£1,974	£12,009,485
7/19/2011		£10,000,000	-	£2,192	£12,275,068	7/19/2011	0.25%	£12,009,485	-	£1,975	£12,011,459
7/20/2011		£10,000,000	-	£2,192	£12,277,260	7/20/2011	0.25%	£12,011,459	-	£1,975	£12,013,435
7/21/2011		£10,000,000	-	£2,192	£12,279,452	7/21/2011	0.25%	£12,013,435	-	£1,976	£12,015,410
7/22/2011		£10,000,000	-	£2,192	£12,281,644	7/22/2011	0.25%	£12,015,410	-	£1,976	£12,017,387
7/23/2011		£10,000,000	-	£2,192	£12,283,836	7/23/2011	0.25%	£12,017,387	-	£1,976	£12,019,363
7/24/2011		£10,000,000	-	£2,192	£12,286,027	7/24/2011	0.25%	£12,019,363	-	£1,977	£12,021,340
7/25/2011		£10,000,000	-	£2,192	£12,288,219	7/25/2011	0.25%	£12,021,340	-	£1,977	£12,023,317

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
7/26/2011		£10,000,000	-	£2,192	£12,290,411	7/26/2011	0 25%	£12,023,317	-	£1,977	£12,025,294
7/27/2011		£10,000,000	-	£2,192	£12,292,603	7/27/2011	0 25%	£12,025,294	-	£1,978	£12,027,272
7/28/2011		£10,000,000	-	£2,192	£12,294,795	7/28/2011	0 25%	£12,027,272	-	£1,978	£12,029,250
7/29/2011		£10,000,000	-	£2,192	£12,296,986	7/29/2011	0 25%	£12,029,250	-	£1,979	£12,031,228
7/30/2011		£10,000,000	-	£2,192	£12,299,178	7/30/2011	0 26%	£12,031,228	-	£1,980	£12,033,208
7/31/2011		£10,000,000	-	£2,192	£12,301,370	7/31/2011	0 26%	£12,033,208	-	£1,980	£12,035,188
8/1/2011		£10,000,000	-	£2,192	£12,303,562	8/1/2011	0 26%	£12,035,188	-	£1,980	£12,037,168
8/2/2011		£10,000,000	-	£2,192	£12,305,753	8/2/2011	0 26%	£12,037,168	-	£1,981	£12,039,149
8/3/2011		£10,000,000	-	£2,192	£12,307,945	8/3/2011	0 26%	£12,039,149	-	£1,984	£12,041,133
8/4/2011		£10,000,000	-	£2,192	£12,310,137	8/4/2011	0 27%	£12,041,133	-	£1,985	£12,043,118
8/5/2011		£10,000,000	-	£2,192	£12,312,329	8/5/2011	0 27%	£12,043,118	-	£1,986	£12,045,104
8/6/2011		£10,000,000	-	£2,192	£12,314,521	8/6/2011	0 27%	£12,045,104	-	£1,987	£12,047,091
8/7/2011		£10,000,000	-	£2,192	£12,316,712	8/7/2011	0 27%	£12,047,091	-	£1,987	£12,049,079
8/8/2011		£10,000,000	-	£2,192	£12,318,904	8/8/2011	0 27%	£12,049,079	-	£1,988	£12,051,067
8/9/2011		£10,000,000	-	£2,192	£12,321,096	8/9/2011	0 27%	£12,051,067	-	£1,989	£12,053,056
8/10/2011		£10,000,000	-	£2,192	£12,323,288	8/10/2011	0 28%	£12,053,056	-	£1,991	£12,055,047
8/11/2011		£10,000,000	-	£2,192	£12,325,479	8/11/2011	0 28%	£12,055,047	-	£1,992	£12,057,038
8/12/2011		£10,000,000	-	£2,192	£12,327,671	8/12/2011	0 29%	£12,057,038	-	£1,994	£12,059,032
8/13/2011		£10,000,000	-	£2,192	£12,329,863	8/13/2011	0 29%	£12,059,032	-	£1,996	£12,061,028
8/14/2011		£10,000,000	-	£2,192	£12,332,055	8/14/2011	0 29%	£12,061,028	-	£1,996	£12,063,024
8/15/2011		£10,000,000	-	£2,192	£12,334,247	8/15/2011	0 29%	£12,063,024	-	£1,996	£12,065,020
8/16/2011		£10,000,000	-	£2,192	£12,336,438	8/16/2011	0 29%	£12,065,020	-	£1,997	£12,067,017
8/17/2011		£10,000,000	-	£2,192	£12,338,630	8/17/2011	0 29%	£12,067,017	-	£1,998	£12,069,015
8/18/2011		£10,000,000	-	£2,192	£12,340,822	8/18/2011	0 30%	£12,069,015	-	£1,999	£12,071,014
8/19/2011		£10,000,000	-	£2,192	£12,343,014	8/19/2011	0 30%	£12,071,014	-	£2,000	£12,073,014
8/20/2011		£10,000,000	-	£2,192	£12,345,205	8/20/2011	0 30%	£12,073,014	-	£2,002	£12,075,016
8/21/2011		£10,000,000	-	£2,192	£12,347,397	8/21/2011	0 30%	£12,075,016	-	£2,002	£12,077,019
8/22/2011		£10,000,000	-	£2,192	£12,349,589	8/22/2011	0 30%	£12,077,019	-	£2,003	£12,079,021
8/23/2011		£10,000,000	-	£2,192	£12,351,781	8/23/2011	0 31%	£12,079,021	-	£2,005	£12,081,026
8/24/2011		£10,000,000	-	£2,192	£12,353,973	8/24/2011	0 31%	£12,081,026	-	£2,006	£12,083,033
8/25/2011		£10,000,000	-	£2,192	£12,356,164	8/25/2011	0 31%	£12,083,033	-	£2,008	£12,085,040
8/26/2011		£10,000,000	-	£2,192	£12,358,356	8/26/2011	0 32%	£12,085,040	-	£2,009	£12,087,050
8/27/2011		£10,000,000	-	£2,192	£12,360,548	8/27/2011	0 32%	£12,087,050	-	£2,011	£12,089,061
8/28/2011		£10,000,000	-	£2,192	£12,362,740	8/28/2011	0 32%	£12,089,061	-	£2,011	£12,091,072
8/29/2011		£10,000,000	-	£2,192	£12,364,932	8/29/2011	0 32%	£12,091,072	-	£2,012	£12,093,084
8/30/2011		£10,000,000	-	£2,192	£12,367,123	8/30/2011	0 00%	£12,093,084	-	£1,905	£12,094,989
8/31/2011		£10,000,000	-	£2,192	£12,369,315	8/31/2011	0 33%	£12,094,989	-	£2,013	£12,097,002
9/1/2011		£10,000,000	-	£2,192	£12,371,507	9/1/2011	0 33%	£12,097,002	-	£2,014	£12,099,016
9/2/2011		£10,000,000	-	£2,192	£12,373,699	9/2/2011	0 33%	£12,099,016	-	£2,015	£12,101,031
9/3/2011		£10,000,000	-	£2,192	£12,375,890	9/3/2011	0 33%	£12,101,031	-	£2,016	£12,103,047
9/4/2011		£10,000,000	-	£2,192	£12,378,082	9/4/2011	0 33%	£12,103,047	-	£2,016	£12,105,064
9/5/2011		£10,000,000	-	£2,192	£12,380,274	9/5/2011	0 33%	£12,105,064	-	£2,017	£12,107,080
9/6/2011		£10,000,000	-	£2,192	£12,382,466	9/6/2011	0 33%	£12,107,080	-	£2,018	£12,109,098
9/7/2011		£10,000,000	-	£2,192	£12,384,658	9/7/2011	0 34%	£12,109,098	-	£2,019	£12,111,117
9/8/2011		£10,000,000	-	£2,192	£12,386,849	9/8/2011	0 34%	£12,111,117	-	£2,020	£12,113,136
9/9/2011		£10,000,000	-	£2,192	£12,389,041	9/9/2011	0 34%	£12,113,136	-	£2,020	£12,115,156
9/10/2011		£10,000,000	-	£2,192	£12,391,233	9/10/2011	0 34%	£12,115,156	-	£2,021	£12,117,177
9/11/2011		£10,000,000	-	£2,192	£12,393,425	9/11/2011	0 34%	£12,117,177	-	£2,021	£12,119,198
9/12/2011		£10,000,000	-	£2,192	£12,395,616	9/12/2011	0 34%	£12,119,198	-	£2,021	£12,121,220
9/13/2011		£10,000,000	-	£2,192	£12,397,808	9/13/2011	0 34%	£12,121,220	-	£2,023	£12,123,243
9/14/2011		£10,000,000	-	£2,192	£12,400,000	9/14/2011	0 35%	£12,123,243	-	£2,025	£12,125,268
9/15/2011		£10,000,000	-	£2,192	£12,402,192	9/15/2011	0 35%	£12,125,268	-	£2,026	£12,127,294
9/16/2011		£10,000,000	-	£2,192	£12,404,384	9/16/2011	0 35%	£12,127,294	-	£2,027	£12,129,321
9/17/2011		£10,000,000	-	£2,192	£12,406,575	9/17/2011	0 35%	£12,129,321	-	£2,028	£12,131,349
9/18/2011		£10,000,000	-	£2,192	£12,408,767	9/18/2011	0 35%	£12,131,349	-	£2,028	£12,133,376
9/19/2011		£10,000,000	-	£2,192	£12,410,959	9/19/2011	0 35%	£12,133,376	-	£2,028	£12,135,405
9/20/2011		£10,000,000	-	£2,192	£12,413,151	9/20/2011	0 35%	£12,135,405	-	£2,029	£12,137,434
9/21/2011		£10,000,000	-	£2,192	£12,415,342	9/21/2011	0 35%	£12,137,434	-	£2,030	£12,139,464
9/22/2011		£10,000,000	-	£2,192	£12,417,534	9/22/2011	0 36%	£12,139,464	-	£2,031	£12,141,494
9/23/2011		£10,000,000	-	£2,192	£12,419,726	9/23/2011	0 36%	£12,141,494	-	£2,032	£12,143,526
9/24/2011		£10,000,000	-	£2,192	£12,421,918	9/24/2011	0 36%	£12,143,526	-	£2,033	£12,145,559
9/25/2011		£10,000,000	-	£2,192	£12,424,110	9/25/2011	0 36%	£12,145,559	-	£2,033	£12,147,592
9/26/2011		£10,000,000	-	£2,192	£12,426,301	9/26/2011	0 36%	£12,147,592	-	£2,034	£12,149,626
9/27/2011		£10,000,000	-	£2,192	£12,428,493	9/27/2011	0 36%	£12,149,626	-	£2,035	£12,151,661
9/28/2011		£10,000,000	-	£2,192	£12,430,685	9/28/2011	0 37%	£12,151,661	-	£2,036	£12,153,696
9/29/2011		£10,000,000	-	£2,192	£12,432,877	9/29/2011	0 37%	£12,153,696	-	£2,037	£12,155,734
9/30/2011		£10,000,000	-	£2,192	£12,435,068	9/30/2011	0 37%	£12,155,734	-	£2,039	£12,157,773
10/1/2011		£10,000,000	-	£2,192	£12,437,260	10/1/2011	0 37%	£12,157,773	-	£2,040	£12,159,813
10/2/2011		£10,000,000	-	£2,192	£12,439,452	10/2/2011	0 37%	£12,159,813	-	£2,040	£12,161,853
10/3/2011		£10,000,000	-	£2,192	£12,441,644	10/3/2011	0 37%	£12,161,853	-	£2,041	£12,163,894
10/4/2011		£10,000,000	-	£2,192	£12,443,836	10/4/2011	0 38%	£12,163,894	-	£2,042	£12,165,936

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
10/5/2011		£10,000,000	-	£2,192	£12,446,027	10/5/2011	0.38%	£12,165,936	£2,044	£12,167,979
10/6/2011		£10,000,000	-	£2,192	£12,448,219	10/6/2011	0.38%	£12,167,979	£2,045	£12,170,024
10/7/2011		£10,000,000	-	£2,192	£12,450,411	10/7/2011	0.39%	£12,170,024	£2,046	£12,172,070
10/8/2011		£10,000,000	-	£2,192	£12,452,603	10/8/2011	0.39%	£12,172,070	£2,048	£12,174,118
10/9/2011		£10,000,000	-	£2,192	£12,454,795	10/9/2011	0.39%	£12,174,118	£2,048	£12,176,167
10/10/2011		£10,000,000	-	£2,192	£12,456,986	10/10/2011	0.39%	£12,176,167	£2,049	£12,178,215
10/11/2011		£10,000,000	-	£2,192	£12,459,178	10/11/2011	0.39%	£12,178,215	£2,050	£12,180,265
10/12/2011		£10,000,000	-	£2,192	£12,461,370	10/12/2011	0.40%	£12,180,265	£2,051	£12,182,317
10/13/2011		£10,000,000	-	£2,192	£12,463,562	10/13/2011	0.40%	£12,182,317	£2,053	£12,184,370
10/14/2011		£10,000,000	-	£2,192	£12,465,753	10/14/2011	0.40%	£12,184,370	£2,054	£12,186,424
10/15/2011		£10,000,000	-	£2,192	£12,467,945	10/15/2011	0.40%	£12,186,424	£2,055	£12,188,479
10/16/2011		£10,000,000	-	£2,192	£12,470,137	10/16/2011	0.40%	£12,188,479	£2,055	£12,190,534
10/17/2011		£10,000,000	-	£2,192	£12,472,329	10/17/2011	0.40%	£12,190,534	£2,056	£12,192,589
10/18/2011		£10,000,000	-	£2,192	£12,474,521	10/18/2011	0.41%	£12,192,589	£2,056	£12,194,646
10/19/2011		£10,000,000	-	£2,192	£12,476,712	10/19/2011	0.41%	£12,194,646	£2,058	£12,196,703
10/20/2011		£10,000,000	-	£2,192	£12,478,904	10/20/2011	0.41%	£12,196,703	£2,059	£12,198,762
10/21/2011		£10,000,000	-	£2,192	£12,481,096	10/21/2011	0.42%	£12,198,762	£2,061	£12,200,823
10/22/2011		£10,000,000	-	£2,192	£12,483,288	10/22/2011	0.42%	£12,200,823	£2,062	£12,202,885
10/23/2011		£10,000,000	-	£2,192	£12,485,479	10/23/2011	0.42%	£12,202,885	£2,062	£12,204,947
10/24/2011		£10,000,000	-	£2,192	£12,487,671	10/24/2011	0.42%	£12,204,947	£2,063	£12,207,010
10/25/2011		£10,000,000	-	£2,192	£12,489,863	10/25/2011	0.42%	£12,207,010	£2,064	£12,209,073
10/26/2011		£10,000,000	-	£2,192	£12,492,055	10/26/2011	0.42%	£12,209,073	£2,065	£12,211,138
10/27/2011		£10,000,000	-	£2,192	£12,494,247	10/27/2011	0.42%	£12,211,138	£2,066	£12,213,204
10/28/2011		£10,000,000	-	£2,192	£12,496,438	10/28/2011	0.43%	£12,213,204	£2,067	£12,215,271
10/29/2011		£10,000,000	-	£2,192	£12,498,630	10/29/2011	0.43%	£12,215,271	£2,068	£12,217,339
10/30/2011		£10,000,000	-	£2,192	£12,500,822	10/30/2011	0.43%	£12,217,339	£2,068	£12,219,407
10/31/2011		£10,000,000	-	£2,192	£12,503,014	10/31/2011	0.43%	£12,219,407	£2,069	£12,221,476
11/1/2011		£10,000,000	-	£2,192	£12,505,205	11/1/2011	0.43%	£12,221,476	£2,069	£12,223,545
11/2/2011		£10,000,000	-	£2,192	£12,507,397	11/2/2011	0.43%	£12,223,545	£2,070	£12,225,615
11/3/2011		£10,000,000	-	£2,192	£12,509,589	11/3/2011	0.43%	£12,225,615	£2,071	£12,227,686
11/4/2011		£10,000,000	-	£2,192	£12,511,781	11/4/2011	0.44%	£12,227,686	£2,072	£12,229,758
11/5/2011		£10,000,000	-	£2,192	£12,513,973	11/5/2011	0.44%	£12,229,758	£2,073	£12,231,832
11/6/2011		£10,000,000	-	£2,192	£12,516,164	11/6/2011	0.44%	£12,231,832	£2,074	£12,233,905
11/7/2011		£10,000,000	-	£2,192	£12,518,356	11/7/2011	0.44%	£12,233,905	£2,074	£12,235,979
11/8/2011		£10,000,000	-	£2,192	£12,520,548	11/8/2011	0.44%	£12,235,979	£2,076	£12,238,055
11/9/2011		£10,000,000	-	£2,192	£12,522,740	11/9/2011	0.44%	£12,238,055	£2,077	£12,240,131
11/10/2011		£10,000,000	-	£2,192	£12,524,932	11/10/2011	0.45%	£12,240,131	£2,079	£12,242,210
11/11/2011		£10,000,000	-	£2,192	£12,527,123	11/11/2011	0.45%	£12,242,210	£2,080	£12,244,291
11/12/2011		£10,000,000	-	£2,192	£12,529,315	11/12/2011	0.46%	£12,244,291	£2,082	£12,246,373
11/13/2011		£10,000,000	-	£2,192	£12,531,507	11/13/2011	0.46%	£12,246,373	£2,083	£12,248,456
11/14/2011		£10,000,000	-	£2,192	£12,533,699	11/14/2011	0.46%	£12,248,456	£2,083	£12,250,539
11/15/2011		£10,000,000	-	£2,192	£12,535,890	11/15/2011	0.46%	£12,250,539	£2,084	£12,252,623
11/16/2011		£10,000,000	-	£2,192	£12,538,082	11/16/2011	0.47%	£12,252,623	£2,086	£12,254,710
11/17/2011		£10,000,000	-	£2,192	£12,540,274	11/17/2011	0.47%	£12,254,710	£2,089	£12,256,798
11/18/2011		£10,000,000	-	£2,192	£12,542,466	11/18/2011	0.48%	£12,256,798	£2,092	£12,258,890
11/19/2011		£10,000,000	-	£2,192	£12,544,658	11/19/2011	0.49%	£12,258,890	£2,095	£12,260,985
11/20/2011		£10,000,000	-	£2,192	£12,546,849	11/20/2011	0.49%	£12,260,985	£2,095	£12,263,081
11/21/2011		£10,000,000	-	£2,192	£12,549,041	11/21/2011	0.49%	£12,263,081	£2,096	£12,265,176
11/22/2011		£10,000,000	-	£2,192	£12,551,233	11/22/2011	0.50%	£12,265,176	£2,099	£12,267,275
11/23/2011		£10,000,000	-	£2,192	£12,553,425	11/23/2011	0.50%	£12,267,275	£2,101	£12,269,375
11/24/2011		£10,000,000	-	£2,192	£12,555,616	11/24/2011	0.51%	£12,269,375	£2,103	£12,271,478
11/25/2011		£10,000,000	-	£2,192	£12,557,808	11/25/2011	0.51%	£12,271,478	£2,105	£12,273,584
11/26/2011		£10,000,000	-	£2,192	£12,560,000	11/26/2011	0.52%	£12,273,584	£2,108	£12,275,691
11/27/2011		£10,000,000	-	£2,192	£12,562,192	11/27/2011	0.52%	£12,275,691	£2,108	£12,277,799
11/28/2011		£10,000,000	-	£2,192	£12,564,384	11/28/2011	0.52%	£12,277,799	£2,108	£12,279,908
11/29/2011		£10,000,000	-	£2,192	£12,566,575	11/29/2011	0.52%	£12,279,908	£2,110	£12,282,018
11/30/2011		£10,000,000	-	£2,192	£12,568,767	11/30/2011	0.53%	£12,282,018	£2,112	£12,284,130
12/1/2011		£10,000,000	-	£2,192	£12,570,959	12/1/2011	0.53%	£12,284,130	£2,113	£12,286,244
12/2/2011		£10,000,000	-	£2,192	£12,573,151	12/2/2011	0.53%	£12,286,244	£2,113	£12,288,357
12/3/2011		£10,000,000	-	£2,192	£12,575,342	12/3/2011	0.53%	£12,288,357	£2,114	£12,290,470
12/4/2011		£10,000,000	-	£2,192	£12,577,534	12/4/2011	0.53%	£12,290,470	£2,114	£12,292,584
12/5/2011		£10,000,000	-	£2,192	£12,579,726	12/5/2011	0.53%	£12,292,584	£2,114	£12,294,699
12/6/2011		£10,000,000	-	£2,192	£12,581,918	12/6/2011	0.53%	£12,294,699	£2,117	£12,296,815
12/7/2011		£10,000,000	-	£2,192	£12,584,110	12/7/2011	0.54%	£12,296,815	£2,118	£12,298,934
12/8/2011		£10,000,000	-	£2,192	£12,586,301	12/8/2011	0.54%	£12,298,934	£2,119	£12,301,053
12/9/2011		£10,000,000	-	£2,192	£12,588,493	12/9/2011	0.54%	£12,301,053	£2,120	£12,303,173
12/10/2011		£10,000,000	-	£2,192	£12,590,685	12/10/2011	0.54%	£12,303,173	£2,121	£12,305,294
12/11/2011		£10,000,000	-	£2,192	£12,592,877	12/11/2011	0.54%	£12,305,294	£2,121	£12,307,415
12/12/2011		£10,000,000	-	£2,192	£12,595,068	12/12/2011	0.54%	£12,307,415	£2,122	£12,309,537
12/13/2011		£10,000,000	-	£2,192	£12,597,260	12/13/2011	0.54%	£12,309,537	£2,122	£12,311,659
12/14/2011		£10,000,000	-	£2,192	£12,599,452	12/14/2011	0.55%	£12,311,659	£2,124	£12,313,783

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
12/15/2011		£10,000,000	-	£2,192	£12,601,644	12/15/2011	0.56%	£12,313,783	-	£2,127	£12,315,910
12/16/2011		£10,000,000	-	£2,192	£12,603,836	12/16/2011	0.56%	£12,315,910	-	£2,129	£12,318,039
12/17/2011		£10,000,000	-	£2,192	£12,606,027	12/17/2011	0.56%	£12,318,039	-	£2,131	£12,320,169
12/18/2011		£10,000,000	-	£2,192	£12,608,219	12/18/2011	0.56%	£12,320,169	-	£2,131	£12,322,300
12/19/2011		£10,000,000	-	£2,192	£12,610,411	12/19/2011	0.56%	£12,322,300	-	£2,131	£12,324,432
12/20/2011		£10,000,000	-	£2,192	£12,612,603	12/20/2011	0.57%	£12,324,432	-	£2,133	£12,326,564
12/21/2011		£10,000,000	-	£2,192	£12,614,795	12/21/2011	0.57%	£12,326,564	-	£2,134	£12,328,699
12/22/2011		£10,000,000	-	£2,192	£12,616,986	12/22/2011	0.57%	£12,328,699	-	£2,135	£12,330,834
12/23/2011		£10,000,000	-	£2,192	£12,619,178	12/23/2011	0.57%	£12,330,834	-	£2,136	£12,332,970
12/24/2011		£10,000,000	-	£2,192	£12,621,370	12/24/2011	0.58%	£12,332,970	-	£2,137	£12,335,108
12/25/2011		£10,000,000	-	£2,192	£12,623,562	12/25/2011	0.58%	£12,335,108	-	£2,138	£12,337,245
12/26/2011		£10,000,000	-	£2,192	£12,625,753	12/26/2011	0.58%	£12,337,245	-	£2,138	£12,339,384
12/27/2011		£10,000,000	-	£2,192	£12,627,945	12/27/2011	0.00%	£12,339,384	-	£1,944	£12,341,327
12/28/2011		£10,000,000	-	£2,192	£12,630,137	12/28/2011	0.00%	£12,341,327	-	£1,944	£12,343,272
12/29/2011		£10,000,000	-	£2,192	£12,632,329	12/29/2011	0.58%	£12,343,272	-	£2,140	£12,345,412
12/30/2011		£10,000,000	-	£2,192	£12,634,521	12/30/2011	0.58%	£12,345,412	-	£2,141	£12,347,553
12/31/2011		£10,000,000	-	£2,192	£12,636,712	12/31/2011	0.58%	£12,347,553	-	£2,142	£12,349,695
1/1/2012		£10,000,000	-	£2,192	£12,638,904	1/1/2012	0.58%	£12,349,695	-	£2,142	£12,351,837
1/2/2012		£10,000,000	-	£2,192	£12,641,096	1/2/2012	0.58%	£12,351,837	-	£2,142	£12,353,980
1/3/2012		£10,000,000	-	£2,192	£12,643,288	1/3/2012	0.00%	£12,353,980	-	£1,946	£12,355,926
1/4/2012		£10,000,000	-	£2,192	£12,645,479	1/4/2012	0.58%	£12,355,926	-	£2,144	£12,358,069
1/5/2012		£10,000,000	-	£2,192	£12,647,671	1/5/2012	0.58%	£12,358,069	-	£2,144	£12,360,213
1/6/2012		£10,000,000	-	£2,192	£12,649,863	1/6/2012	0.58%	£12,360,213	-	£2,144	£12,362,358
1/7/2012		£10,000,000	-	£2,192	£12,652,055	1/7/2012	0.58%	£12,362,358	-	£2,144	£12,364,502
1/8/2012		£10,000,000	-	£2,192	£12,654,247	1/8/2012	0.58%	£12,364,502	-	£2,145	£12,366,647
1/9/2012		£10,000,000	-	£2,192	£12,656,438	1/9/2012	0.58%	£12,366,647	-	£2,145	£12,368,792
1/10/2012		£10,000,000	-	£2,192	£12,658,630	1/10/2012	0.58%	£12,368,792	-	£2,145	£12,370,938
1/11/2012		£10,000,000	-	£2,192	£12,660,822	1/11/2012	0.58%	£12,370,938	-	£2,145	£12,373,083
1/12/2012		£10,000,000	-	£2,192	£12,663,014	1/12/2012	0.58%	£12,373,083	-	£2,145	£12,375,227
1/13/2012		£10,000,000	-	£2,192	£12,665,205	1/13/2012	0.57%	£12,375,227	-	£2,143	£12,377,371
1/14/2012		£10,000,000	-	£2,192	£12,667,397	1/14/2012	0.57%	£12,377,371	-	£2,142	£12,379,513
1/15/2012		£10,000,000	-	£2,192	£12,669,589	1/15/2012	0.57%	£12,379,513	-	£2,143	£12,381,655
1/16/2012		£10,000,000	-	£2,192	£12,671,781	1/16/2012	0.57%	£12,381,655	-	£2,143	£12,383,798
1/17/2012		£10,000,000	-	£2,192	£12,673,973	1/17/2012	0.56%	£12,383,798	-	£2,143	£12,385,941
1/18/2012		£10,000,000	-	£2,192	£12,676,164	1/18/2012	0.56%	£12,385,941	-	£2,142	£12,388,083
1/19/2012		£10,000,000	-	£2,192	£12,678,356	1/19/2012	0.56%	£12,388,083	-	£2,142	£12,390,225
1/20/2012		£10,000,000	-	£2,192	£12,680,548	1/20/2012	0.56%	£12,390,225	-	£2,142	£12,392,367
1/21/2012		£10,000,000	-	£2,192	£12,682,740	1/21/2012	0.56%	£12,392,367	-	£2,143	£12,394,510
1/22/2012		£10,000,000	-	£2,192	£12,684,932	1/22/2012	0.56%	£12,394,510	-	£2,143	£12,396,653
1/23/2012		£10,000,000	-	£2,192	£12,687,123	1/23/2012	0.56%	£12,396,653	-	£2,143	£12,398,796
1/24/2012		£10,000,000	-	£2,192	£12,689,315	1/24/2012	0.56%	£12,398,796	-	£2,143	£12,400,940
1/25/2012		£10,000,000	-	£2,192	£12,691,507	1/25/2012	0.56%	£12,400,940	-	£2,144	£12,403,083
1/26/2012		£10,000,000	-	£2,192	£12,693,699	1/26/2012	0.56%	£12,403,083	-	£2,143	£12,405,227
1/27/2012		£10,000,000	-	£2,192	£12,695,890	1/27/2012	0.55%	£12,405,227	-	£2,142	£12,407,369
1/28/2012		£10,000,000	-	£2,192	£12,698,082	1/28/2012	0.55%	£12,407,369	-	£2,142	£12,409,511
1/29/2012		£10,000,000	-	£2,192	£12,700,274	1/29/2012	0.55%	£12,409,511	-	£2,142	£12,411,653
1/30/2012		£10,000,000	-	£2,192	£12,702,466	1/30/2012	0.55%	£12,411,653	-	£2,143	£12,413,796
1/31/2012		£10,000,000	-	£2,192	£12,704,658	1/31/2012	0.55%	£12,413,796	-	£2,142	£12,415,937
2/1/2012		£10,000,000	-	£2,192	£12,706,849	2/1/2012	0.54%	£12,415,937	-	£2,140	£12,418,078
2/2/2012		£10,000,000	-	£2,192	£12,709,041	2/2/2012	0.54%	£12,418,078	-	£2,139	£12,420,217
2/3/2012		£10,000,000	-	£2,192	£12,711,233	2/3/2012	0.53%	£12,420,217	-	£2,137	£12,422,354
2/4/2012		£10,000,000	-	£2,192	£12,713,425	2/4/2012	0.53%	£12,422,354	-	£2,136	£12,424,490
2/5/2012		£10,000,000	-	£2,192	£12,715,616	2/5/2012	0.53%	£12,424,490	-	£2,137	£12,426,627
2/6/2012		£10,000,000	-	£2,192	£12,717,808	2/6/2012	0.53%	£12,426,627	-	£2,137	£12,428,764
2/7/2012		£10,000,000	-	£2,192	£12,720,000	2/7/2012	0.52%	£12,428,764	-	£2,136	£12,430,900
2/8/2012		£10,000,000	-	£2,192	£12,722,192	2/8/2012	0.52%	£12,430,900	-	£2,135	£12,433,035
2/9/2012		£10,000,000	-	£2,192	£12,724,384	2/9/2012	0.51%	£12,433,035	-	£2,133	£12,435,169
2/10/2012		£10,000,000	-	£2,192	£12,726,575	2/10/2012	0.51%	£12,435,169	-	£2,133	£12,437,302
2/11/2012		£10,000,000	-	£2,192	£12,728,767	2/11/2012	0.51%	£12,437,302	-	£2,132	£12,439,433
2/12/2012		£10,000,000	-	£2,192	£12,730,959	2/12/2012	0.51%	£12,439,433	-	£2,132	£12,441,565
2/13/2012		£10,000,000	-	£2,192	£12,733,151	2/13/2012	0.51%	£12,441,565	-	£2,132	£12,443,698
2/14/2012		£10,000,000	-	£2,192	£12,735,342	2/14/2012	0.50%	£12,443,698	-	£2,132	£12,445,829
2/15/2012		£10,000,000	-	£2,192	£12,737,534	2/15/2012	0.50%	£12,445,829	-	£2,130	£12,447,960
2/16/2012		£10,000,000	-	£2,192	£12,739,726	2/16/2012	0.50%	£12,447,960	-	£2,130	£12,450,090
2/17/2012		£10,000,000	-	£2,192	£12,741,918	2/17/2012	0.49%	£12,450,090	-	£2,130	£12,452,219
2/18/2012		£10,000,000	-	£2,192	£12,744,110	2/18/2012	0.49%	£12,452,219	-	£2,130	£12,454,349
2/19/2012		£10,000,000	-	£2,192	£12,746,301	2/19/2012	0.49%	£12,454,349	-	£2,130	£12,456,479
2/20/2012		£10,000,000	-	£2,192	£12,748,493	2/20/2012	0.49%	£12,456,479	-	£2,131	£12,458,610
2/21/2012		£10,000,000	-	£2,192	£12,750,685	2/21/2012	0.49%	£12,458,610	-	£2,131	£12,460,741
2/22/2012		£10,000,000	-	£2,192	£12,752,877	2/22/2012	0.49%	£12,460,741	-	£2,131	£12,462,872
2/23/2012		£10,000,000	-	£2,192	£12,755,068	2/23/2012	0.49%	£12,462,872	-	£2,131	£12,465,003

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
2/24/2012		£10,000,000	-	£2,192	£12,757,260	2/24/2012	0.49%	£12,465,003	-	£2,131	£12,467,134
2/25/2012		£10,000,000	-	£2,192	£12,759,452	2/25/2012	0.49%	£12,467,134	-	£2,132	£12,469,266
2/26/2012		£10,000,000	-	£2,192	£12,761,644	2/26/2012	0.49%	£12,469,266	-	£2,132	£12,471,398
2/27/2012		£10,000,000	-	£2,192	£12,763,836	2/27/2012	0.49%	£12,471,398	-	£2,132	£12,473,530
2/28/2012		£10,000,000	-	£2,192	£12,766,027	2/28/2012	0.49%	£12,473,530	-	£2,132	£12,475,662
2/29/2012		£10,000,000	-	£2,192	£12,768,219	2/29/2012	0.49%	£12,475,662	-	£2,132	£12,477,794
3/1/2012		£10,000,000	-	£2,192	£12,770,411	3/1/2012	0.48%	£12,477,794	-	£2,131	£12,479,925
3/2/2012		£10,000,000	-	£2,192	£12,772,603	3/2/2012	0.48%	£12,479,925	-	£2,130	£12,482,056
3/3/2012		£10,000,000	-	£2,192	£12,774,795	3/3/2012	0.48%	£12,482,056	-	£2,129	£12,484,185
3/4/2012		£10,000,000	-	£2,192	£12,776,986	3/4/2012	0.48%	£12,484,185	-	£2,129	£12,486,314
3/5/2012		£10,000,000	-	£2,192	£12,779,178	3/5/2012	0.48%	£12,486,314	-	£2,130	£12,488,444
3/6/2012		£10,000,000	-	£2,192	£12,781,370	3/6/2012	0.47%	£12,488,444	-	£2,130	£12,490,573
3/7/2012		£10,000,000	-	£2,192	£12,783,562	3/7/2012	0.47%	£12,490,573	-	£2,130	£12,492,704
3/8/2012		£10,000,000	-	£2,192	£12,785,753	3/8/2012	0.47%	£12,492,704	-	£2,130	£12,494,834
3/9/2012		£10,000,000	-	£2,192	£12,787,945	3/9/2012	0.47%	£12,494,834	-	£2,130	£12,496,964
3/10/2012		£10,000,000	-	£2,192	£12,790,137	3/10/2012	0.47%	£12,496,964	-	£2,131	£12,499,095
3/11/2012		£10,000,000	-	£2,192	£12,792,329	3/11/2012	0.47%	£12,499,095	-	£2,131	£12,501,227
3/12/2012		£10,000,000	-	£2,192	£12,794,521	3/12/2012	0.47%	£12,501,227	-	£2,132	£12,503,358
3/13/2012		£10,000,000	-	£2,192	£12,796,712	3/13/2012	0.47%	£12,503,358	-	£2,132	£12,505,490
3/14/2012		£10,000,000	-	£2,192	£12,798,904	3/14/2012	0.47%	£12,505,490	-	£2,132	£12,507,622
3/15/2012		£10,000,000	-	£2,192	£12,801,096	3/15/2012	0.47%	£12,507,622	-	£2,133	£12,509,755
3/16/2012		£10,000,000	-	£2,192	£12,803,288	3/16/2012	0.47%	£12,509,755	-	£2,133	£12,511,888
3/17/2012		£10,000,000	-	£2,192	£12,805,479	3/17/2012	0.47%	£12,511,888	-	£2,133	£12,514,021
3/18/2012		£10,000,000	-	£2,192	£12,807,671	3/18/2012	0.47%	£12,514,021	-	£2,134	£12,516,155
3/19/2012		£10,000,000	-	£2,192	£12,809,863	3/19/2012	0.47%	£12,516,155	-	£2,134	£12,518,289
3/20/2012		£10,000,000	-	£2,192	£12,812,055	3/20/2012	0.47%	£12,518,289	-	£2,135	£12,520,424
3/21/2012		£10,000,000	-	£2,192	£12,814,247	3/21/2012	0.47%	£12,520,424	-	£2,135	£12,522,559
3/22/2012		£10,000,000	-	£2,192	£12,816,438	3/22/2012	0.47%	£12,522,559	-	£2,135	£12,524,694
3/23/2012		£10,000,000	-	£2,192	£12,818,630	3/23/2012	0.47%	£12,524,694	-	£2,136	£12,526,830
3/24/2012		£10,000,000	-	£2,192	£12,820,822	3/24/2012	0.47%	£12,526,830	-	£2,136	£12,528,966
3/25/2012		£10,000,000	-	£2,192	£12,823,014	3/25/2012	0.47%	£12,528,966	-	£2,136	£12,531,102
3/26/2012		£10,000,000	-	£2,192	£12,825,205	3/26/2012	0.47%	£12,531,102	-	£2,137	£12,533,238
3/27/2012		£10,000,000	-	£2,192	£12,827,397	3/27/2012	0.47%	£12,533,238	-	£2,137	£12,535,375
3/28/2012		£10,000,000	-	£2,192	£12,829,589	3/28/2012	0.47%	£12,535,375	-	£2,136	£12,537,512
3/29/2012		£10,000,000	-	£2,192	£12,831,781	3/29/2012	0.47%	£12,537,512	-	£2,136	£12,539,648
3/30/2012		£10,000,000	-	£2,192	£12,833,973	3/30/2012	0.47%	£12,539,648	-	£2,136	£12,541,784
3/31/2012		£10,000,000	-	£2,192	£12,836,164	3/31/2012	0.47%	£12,541,784	-	£2,137	£12,543,921
4/1/2012		£10,000,000	-	£2,192	£12,838,356	4/1/2012	0.47%	£12,543,921	-	£2,137	£12,546,058
4/2/2012		£10,000,000	-	£2,192	£12,840,548	4/2/2012	0.47%	£12,546,058	-	£2,137	£12,548,195
4/3/2012		£10,000,000	-	£2,192	£12,842,740	4/3/2012	0.47%	£12,548,195	-	£2,138	£12,550,333
4/4/2012		£10,000,000	-	£2,192	£12,844,932	4/4/2012	0.47%	£12,550,333	-	£2,138	£12,552,471
4/5/2012		£10,000,000	-	£2,192	£12,847,123	4/5/2012	0.47%	£12,552,471	-	£2,139	£12,554,610
4/6/2012		£10,000,000	-	£2,192	£12,849,315	4/6/2012	0.47%	£12,554,610	-	£2,139	£12,556,749
4/7/2012		£10,000,000	-	£2,192	£12,851,507	4/7/2012	0.00%	£12,556,749	-	£1,978	£12,558,727
4/8/2012		£10,000,000	-	£2,192	£12,853,699	4/8/2012	0.00%	£12,558,727	-	£1,978	£12,560,706
4/9/2012		£10,000,000	-	£2,192	£12,855,890	4/9/2012	0.00%	£12,560,706	-	£1,979	£12,562,685
4/10/2012		£10,000,000	-	£2,192	£12,858,082	4/10/2012	0.00%	£12,562,685	-	£1,979	£12,564,664
4/11/2012		£10,000,000	-	£2,192	£12,860,274	4/11/2012	0.47%	£12,564,664	-	£2,141	£12,566,804
4/12/2012		£10,000,000	-	£2,192	£12,862,466	4/12/2012	0.47%	£12,566,804	-	£2,141	£12,568,945
4/13/2012		£10,000,000	-	£2,192	£12,864,658	4/13/2012	0.47%	£12,568,945	-	£2,141	£12,571,086
4/14/2012		£10,000,000	-	£2,192	£12,866,849	4/14/2012	0.47%	£12,571,086	-	£2,141	£12,573,227
4/15/2012		£10,000,000	-	£2,192	£12,869,041	4/15/2012	0.47%	£12,573,227	-	£2,141	£12,575,368
4/16/2012		£10,000,000	-	£2,192	£12,871,233	4/16/2012	0.47%	£12,575,368	-	£2,142	£12,577,510
4/17/2012		£10,000,000	-	£2,192	£12,873,425	4/17/2012	0.47%	£12,577,510	-	£2,142	£12,579,652
4/18/2012		£10,000,000	-	£2,192	£12,875,616	4/18/2012	0.47%	£12,579,652	-	£2,142	£12,581,794
4/19/2012		£10,000,000	-	£2,192	£12,877,808	4/19/2012	0.47%	£12,581,794	-	£2,143	£12,583,937
4/20/2012		£10,000,000	-	£2,192	£12,880,000	4/20/2012	0.47%	£12,583,937	-	£2,143	£12,586,080
4/21/2012		£10,000,000	-	£2,192	£12,882,192	4/21/2012	0.47%	£12,586,080	-	£2,143	£12,588,223
4/22/2012		£10,000,000	-	£2,192	£12,884,384	4/22/2012	0.47%	£12,588,223	-	£2,144	£12,590,367
4/23/2012		£10,000,000	-	£2,192	£12,886,575	4/23/2012	0.47%	£12,590,367	-	£2,144	£12,592,511
4/24/2012		£10,000,000	-	£2,192	£12,888,767	4/24/2012	0.47%	£12,592,511	-	£2,144	£12,594,655
4/25/2012		£10,000,000	-	£2,192	£12,890,959	4/25/2012	0.47%	£12,594,655	-	£2,145	£12,596,800
4/26/2012		£10,000,000	-	£2,192	£12,893,151	4/26/2012	0.47%	£12,596,800	-	£2,145	£12,598,945
4/27/2012		£10,000,000	-	£2,192	£12,895,342	4/27/2012	0.47%	£12,598,945	-	£2,146	£12,601,091
4/28/2012		£10,000,000	-	£2,192	£12,897,534	4/28/2012	0.47%	£12,601,091	-	£2,146	£12,603,237
4/29/2012		£10,000,000	-	£2,192	£12,899,726	4/29/2012	0.47%	£12,603,237	-	£2,146	£12,605,383
4/30/2012		£10,000,000	-	£2,192	£12,901,918	4/30/2012	0.47%	£12,605,383	-	£2,147	£12,607,530
5/1/2012		£10,000,000	-	£2,192	£12,904,110	5/1/2012	0.47%	£12,607,530	-	£2,147	£12,609,677
5/2/2012		£10,000,000	-	£2,192	£12,906,301	5/2/2012	0.47%	£12,609,677	-	£2,147	£12,611,824
5/3/2012		£10,000,000	-	£2,192	£12,908,493	5/3/2012	0.47%	£12,611,824	-	£2,148	£12,613,972
5/4/2012		£10,000,000	-	£2,192	£12,910,685	5/4/2012	0.47%	£12,613,972	-	£2,148	£12,616,120

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
5/5/2012		£10,000,000	-	£2,192	£12,912,877	5/5/2012	0.47%	£12,616,120	£2,148	£12,618,268
5/6/2012		£10,000,000	-	£2,192	£12,915,068	5/6/2012	0.47%	£12,618,268	£2,149	£12,620,417
5/7/2012		£10,000,000	-	£2,192	£12,917,260	5/7/2012	0.47%	£12,620,417	£2,149	£12,622,566
5/8/2012		£10,000,000	-	£2,192	£12,919,452	5/8/2012	0.00%	£12,622,566	£1,988	£12,624,555
5/9/2012		£10,000,000	-	£2,192	£12,921,644	5/9/2012	0.47%	£12,624,555	£2,150	£12,626,705
5/10/2012		£10,000,000	-	£2,192	£12,923,836	5/10/2012	0.47%	£12,626,705	£2,151	£12,628,855
5/11/2012		£10,000,000	-	£2,192	£12,926,027	5/11/2012	0.47%	£12,628,855	£2,151	£12,631,006
5/12/2012		£10,000,000	-	£2,192	£12,928,219	5/12/2012	0.47%	£12,631,006	£2,151	£12,633,158
5/13/2012		£10,000,000	-	£2,192	£12,930,411	5/13/2012	0.47%	£12,633,158	£2,152	£12,635,310
5/14/2012		£10,000,000	-	£2,192	£12,932,603	5/14/2012	0.47%	£12,635,310	£2,152	£12,637,462
5/15/2012		£10,000,000	-	£2,192	£12,934,795	5/15/2012	0.47%	£12,637,462	£2,152	£12,639,614
5/16/2012		£10,000,000	-	£2,192	£12,936,986	5/16/2012	0.47%	£12,639,614	£2,152	£12,641,766
5/17/2012		£10,000,000	-	£2,192	£12,939,178	5/17/2012	0.47%	£12,641,766	£2,153	£12,643,920
5/18/2012		£10,000,000	-	£2,192	£12,941,370	5/18/2012	0.47%	£12,643,920	£2,154	£12,646,073
5/19/2012		£10,000,000	-	£2,192	£12,943,562	5/19/2012	0.47%	£12,646,073	£2,154	£12,648,227
5/20/2012		£10,000,000	-	£2,192	£12,945,753	5/20/2012	0.47%	£12,648,227	£2,154	£12,650,381
5/21/2012		£10,000,000	-	£2,192	£12,947,945	5/21/2012	0.47%	£12,650,381	£2,155	£12,652,536
5/22/2012		£10,000,000	-	£2,192	£12,950,137	5/22/2012	0.47%	£12,652,536	£2,155	£12,654,691
5/23/2012		£10,000,000	-	£2,192	£12,952,329	5/23/2012	0.47%	£12,654,691	£2,155	£12,656,846
5/24/2012		£10,000,000	-	£2,192	£12,954,521	5/24/2012	0.47%	£12,656,846	£2,156	£12,659,002
5/25/2012		£10,000,000	-	£2,192	£12,956,712	5/25/2012	0.47%	£12,659,002	£2,156	£12,661,158
5/26/2012		£10,000,000	-	£2,192	£12,958,904	5/26/2012	0.47%	£12,661,158	£2,157	£12,663,315
5/27/2012		£10,000,000	-	£2,192	£12,961,096	5/27/2012	0.47%	£12,663,315	£2,157	£12,665,472
5/28/2012		£10,000,000	-	£2,192	£12,963,288	5/28/2012	0.47%	£12,665,472	£2,157	£12,667,629
5/29/2012		£10,000,000	-	£2,192	£12,965,479	5/29/2012	0.47%	£12,667,629	£2,158	£12,669,787
5/30/2012		£10,000,000	-	£2,192	£12,967,671	5/30/2012	0.47%	£12,669,787	£2,158	£12,671,945
5/31/2012		£10,000,000	-	£2,192	£12,969,863	5/31/2012	0.47%	£12,671,945	£2,158	£12,674,103
6/1/2012		£10,000,000	-	£2,192	£12,972,055	6/1/2012	0.47%	£12,674,103	£2,159	£12,676,262
6/2/2012		£10,000,000	-	£2,192	£12,974,247	6/2/2012	0.47%	£12,676,262	£2,159	£12,678,421
6/3/2012		£10,000,000	-	£2,192	£12,976,438	6/3/2012	0.47%	£12,678,421	£2,160	£12,680,581
6/4/2012		£10,000,000	-	£2,192	£12,978,630	6/4/2012	0.47%	£12,680,581	£2,160	£12,682,741
6/5/2012		£10,000,000	-	£2,192	£12,980,822	6/5/2012	0.00%	£12,682,741	£1,998	£12,684,739
6/6/2012		£10,000,000	-	£2,192	£12,983,014	6/6/2012	0.00%	£12,684,739	£1,998	£12,686,737
6/7/2012		£10,000,000	-	£2,192	£12,985,205	6/7/2012	0.47%	£12,686,737	£2,161	£12,688,898
6/8/2012		£10,000,000	-	£2,192	£12,987,397	6/8/2012	0.47%	£12,688,898	£2,162	£12,691,060
6/9/2012		£10,000,000	-	£2,192	£12,989,589	6/9/2012	0.47%	£12,691,060	£2,162	£12,693,222
6/10/2012		£10,000,000	-	£2,192	£12,991,781	6/10/2012	0.47%	£12,693,222	£2,162	£12,695,384
6/11/2012		£10,000,000	-	£2,192	£12,993,973	6/11/2012	0.47%	£12,695,384	£2,163	£12,697,547
6/12/2012		£10,000,000	-	£2,192	£12,996,164	6/12/2012	0.47%	£12,697,547	£2,163	£12,699,710
6/13/2012		£10,000,000	-	£2,192	£12,998,356	6/13/2012	0.47%	£12,699,710	£2,163	£12,701,873
6/14/2012		£10,000,000	-	£2,192	£13,000,548	6/14/2012	0.47%	£12,701,873	£2,164	£12,704,037
6/15/2012		£10,000,000	-	£2,192	£13,002,740	6/15/2012	0.47%	£12,704,037	£2,164	£12,706,201
6/16/2012		£10,000,000	-	£2,192	£13,004,932	6/16/2012	0.47%	£12,706,201	£2,165	£12,708,366
6/17/2012		£10,000,000	-	£2,192	£13,007,123	6/17/2012	0.47%	£12,708,366	£2,165	£12,710,531
6/18/2012		£10,000,000	-	£2,192	£13,009,315	6/18/2012	0.47%	£12,710,531	£2,165	£12,712,696
6/19/2012		£10,000,000	-	£2,192	£13,011,507	6/19/2012	0.47%	£12,712,696	£2,166	£12,714,862
6/20/2012		£10,000,000	-	£2,192	£13,013,699	6/20/2012	0.47%	£12,714,862	£2,166	£12,717,028
6/21/2012		£10,000,000	-	£2,192	£13,015,890	6/21/2012	0.47%	£12,717,028	£2,166	£12,719,194
6/22/2012		£10,000,000	-	£2,192	£13,018,082	6/22/2012	0.47%	£12,719,194	£2,167	£12,721,361
6/23/2012		£10,000,000	-	£2,192	£13,020,274	6/23/2012	0.46%	£12,721,361	£2,165	£12,723,526
6/24/2012		£10,000,000	-	£2,192	£13,022,466	6/24/2012	0.46%	£12,723,526	£2,165	£12,725,691
6/25/2012		£10,000,000	-	£2,192	£13,024,658	6/25/2012	0.46%	£12,725,691	£2,166	£12,727,857
6/26/2012		£10,000,000	-	£2,192	£13,026,849	6/26/2012	0.46%	£12,727,857	£2,166	£12,730,022
6/27/2012		£10,000,000	-	£2,192	£13,029,041	6/27/2012	0.46%	£12,730,022	£2,166	£12,732,188
6/28/2012		£10,000,000	-	£2,192	£13,031,233	6/28/2012	0.46%	£12,732,188	£2,166	£12,734,355
6/29/2012		£10,000,000	-	£2,192	£13,033,425	6/29/2012	0.46%	£12,734,355	£2,167	£12,736,522
6/30/2012		£10,000,000	-	£2,192	£13,035,616	6/30/2012	0.46%	£12,736,522	£2,167	£12,738,689
7/1/2012		£10,000,000	-	£2,192	£13,037,808	7/1/2012	0.46%	£12,738,689	£2,168	£12,740,856
7/2/2012		£10,000,000	-	£2,192	£13,040,000	7/2/2012	0.46%	£12,740,856	£2,168	£12,743,024
7/3/2012		£10,000,000	-	£2,192	£13,042,192	7/3/2012	0.46%	£12,743,024	£2,168	£12,745,192
7/4/2012		£10,000,000	-	£2,192	£13,044,384	7/4/2012	0.46%	£12,745,192	£2,169	£12,747,361
7/5/2012		£10,000,000	-	£2,192	£13,046,575	7/5/2012	0.46%	£12,747,361	£2,169	£12,749,530
7/6/2012		£10,000,000	-	£2,192	£13,048,767	7/6/2012	0.46%	£12,749,530	£2,169	£12,751,699
7/7/2012		£10,000,000	-	£2,192	£13,050,959	7/7/2012	0.46%	£12,751,699	£2,169	£12,753,867
7/8/2012		£10,000,000	-	£2,192	£13,053,151	7/8/2012	0.46%	£12,753,867	£2,169	£12,756,037
7/9/2012		£10,000,000	-	£2,192	£13,055,342	7/9/2012	0.46%	£12,756,037	£2,169	£12,758,206
7/10/2012		£10,000,000	-	£2,192	£13,057,534	7/10/2012	0.46%	£12,758,206	£2,170	£12,760,376
7/11/2012		£10,000,000	-	£2,192	£13,059,726	7/11/2012	0.46%	£12,760,376	£2,170	£12,762,546
7/12/2012		£10,000,000	-	£2,192	£13,061,918	7/12/2012	0.46%	£12,762,546	£2,170	£12,764,716
7/13/2012		£10,000,000	-	£2,192	£13,064,110	7/13/2012	0.46%	£12,764,716	£2,170	£12,766,886
7/14/2012		£10,000,000	-	£2,192	£13,066,301	7/14/2012	0.46%	£12,766,886	£2,170	£12,769,056

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
7/15/2012		£10,000,000	-	£2,192	£13,068,493	7/15/2012	0.46%	£12,769,056	-	£2,171	£12,771,227
7/16/2012		£10,000,000	-	£2,192	£13,070,685	7/16/2012	0.46%	£12,771,227	-	£2,171	£12,773,398
7/17/2012		£10,000,000	-	£2,192	£13,072,877	7/17/2012	0.46%	£12,773,398	-	£2,172	£12,775,570
7/18/2012		£10,000,000	-	£2,192	£13,075,068	7/18/2012	0.46%	£12,775,570	-	£2,172	£12,777,742
7/19/2012		£10,000,000	-	£2,192	£13,077,260	7/19/2012	0.46%	£12,777,742	-	£2,172	£12,779,914
7/20/2012		£10,000,000	-	£2,192	£13,079,452	7/20/2012	0.45%	£12,779,914	-	£2,172	£12,782,086
7/21/2012		£10,000,000	-	£2,192	£13,081,644	7/21/2012	0.45%	£12,782,086	-	£2,172	£12,784,258
7/22/2012		£10,000,000	-	£2,192	£13,083,836	7/22/2012	0.45%	£12,784,258	-	£2,172	£12,786,430
7/23/2012		£10,000,000	-	£2,192	£13,086,027	7/23/2012	0.45%	£12,786,430	-	£2,173	£12,788,603
7/24/2012		£10,000,000	-	£2,192	£13,088,219	7/24/2012	0.45%	£12,788,603	-	£2,173	£12,790,775
7/25/2012		£10,000,000	-	£2,192	£13,090,411	7/25/2012	0.45%	£12,790,775	-	£2,172	£12,792,948
7/26/2012		£10,000,000	-	£2,192	£13,092,603	7/26/2012	0.45%	£12,792,948	-	£2,172	£12,795,120
7/27/2012		£10,000,000	-	£2,192	£13,094,795	7/27/2012	0.45%	£12,795,120	-	£2,172	£12,797,292
7/28/2012		£10,000,000	-	£2,192	£13,096,986	7/28/2012	0.45%	£12,797,292	-	£2,173	£12,799,465
7/29/2012		£10,000,000	-	£2,192	£13,099,178	7/29/2012	0.45%	£12,799,465	-	£2,173	£12,801,638
7/30/2012		£10,000,000	-	£2,192	£13,101,370	7/30/2012	0.45%	£12,801,638	-	£2,173	£12,803,811
7/31/2012		£10,000,000	-	£2,192	£13,103,562	7/31/2012	0.44%	£12,803,811	-	£2,173	£12,805,984
8/1/2012		£10,000,000	-	£2,192	£13,105,753	8/1/2012	0.44%	£12,805,984	-	£2,173	£12,808,157
8/2/2012		£10,000,000	-	£2,192	£13,107,945	8/2/2012	0.44%	£12,808,157	-	£2,173	£12,810,330
8/3/2012		£10,000,000	-	£2,192	£13,110,137	8/3/2012	0.44%	£12,810,330	-	£2,173	£12,812,503
8/4/2012		£10,000,000	-	£2,192	£13,112,329	8/4/2012	0.44%	£12,812,503	-	£2,173	£12,814,675
8/5/2012		£10,000,000	-	£2,192	£13,114,521	8/5/2012	0.44%	£12,814,675	-	£2,173	£12,816,848
8/6/2012		£10,000,000	-	£2,192	£13,116,712	8/6/2012	0.44%	£12,816,848	-	£2,173	£12,819,022
8/7/2012		£10,000,000	-	£2,192	£13,118,904	8/7/2012	0.44%	£12,819,022	-	£2,174	£12,821,195
8/8/2012		£10,000,000	-	£2,192	£13,121,096	8/8/2012	0.44%	£12,821,195	-	£2,174	£12,823,369
8/9/2012		£10,000,000	-	£2,192	£13,123,288	8/9/2012	0.44%	£12,823,369	-	£2,174	£12,825,542
8/10/2012		£10,000,000	-	£2,192	£13,125,479	8/10/2012	0.44%	£12,825,542	-	£2,174	£12,827,717
8/11/2012		£10,000,000	-	£2,192	£13,127,671	8/11/2012	0.44%	£12,827,717	-	£2,174	£12,829,891
8/12/2012		£10,000,000	-	£2,192	£13,129,863	8/12/2012	0.44%	£12,829,891	-	£2,175	£12,832,066
8/13/2012		£10,000,000	-	£2,192	£13,132,055	8/13/2012	0.44%	£12,832,066	-	£2,175	£12,834,241
8/14/2012		£10,000,000	-	£2,192	£13,134,247	8/14/2012	0.43%	£12,834,241	-	£2,175	£12,836,415
8/15/2012		£10,000,000	-	£2,192	£13,136,438	8/15/2012	0.44%	£12,836,415	-	£2,176	£12,838,591
8/16/2012		£10,000,000	-	£2,192	£13,138,630	8/16/2012	0.43%	£12,838,591	-	£2,175	£12,840,766
8/17/2012		£10,000,000	-	£2,192	£13,140,822	8/17/2012	0.43%	£12,840,766	-	£2,175	£12,842,942
8/18/2012		£10,000,000	-	£2,192	£13,143,014	8/18/2012	0.43%	£12,842,942	-	£2,176	£12,845,118
8/19/2012		£10,000,000	-	£2,192	£13,145,205	8/19/2012	0.43%	£12,845,118	-	£2,176	£12,847,294
8/20/2012		£10,000,000	-	£2,192	£13,147,397	8/20/2012	0.43%	£12,847,294	-	£2,177	£12,849,471
8/21/2012		£10,000,000	-	£2,192	£13,149,589	8/21/2012	0.43%	£12,849,471	-	£2,177	£12,851,648
8/22/2012		£10,000,000	-	£2,192	£13,151,781	8/22/2012	0.43%	£12,851,648	-	£2,177	£12,853,825
8/23/2012		£10,000,000	-	£2,192	£13,153,973	8/23/2012	0.43%	£12,853,825	-	£2,177	£12,856,002
8/24/2012		£10,000,000	-	£2,192	£13,156,164	8/24/2012	0.43%	£12,856,002	-	£2,176	£12,858,177
8/25/2012		£10,000,000	-	£2,192	£13,158,356	8/25/2012	0.42%	£12,858,177	-	£2,175	£12,860,353
8/26/2012		£10,000,000	-	£2,192	£13,160,548	8/26/2012	0.42%	£12,860,353	-	£2,176	£12,862,528
8/27/2012		£10,000,000	-	£2,192	£13,162,740	8/27/2012	0.42%	£12,862,528	-	£2,176	£12,864,704
8/28/2012		£10,000,000	-	£2,192	£13,164,932	8/28/2012	0.00%	£12,864,704	-	£2,027	£12,866,731
8/29/2012		£10,000,000	-	£2,192	£13,167,123	8/29/2012	0.42%	£12,866,731	-	£2,176	£12,868,907
8/30/2012		£10,000,000	-	£2,192	£13,169,315	8/30/2012	0.42%	£12,868,907	-	£2,176	£12,871,083
8/31/2012		£10,000,000	-	£2,192	£13,171,507	8/31/2012	0.42%	£12,871,083	-	£2,176	£12,873,259
9/1/2012		£10,000,000	-	£2,192	£13,173,699	9/1/2012	0.42%	£12,873,259	-	£2,175	£12,875,434
9/2/2012		£10,000,000	-	£2,192	£13,175,890	9/2/2012	0.42%	£12,875,434	-	£2,176	£12,877,610
9/3/2012		£10,000,000	-	£2,192	£13,178,082	9/3/2012	0.42%	£12,877,610	-	£2,176	£12,879,787
9/4/2012		£10,000,000	-	£2,192	£13,180,274	9/4/2012	0.41%	£12,879,787	-	£2,175	£12,881,962
9/5/2012		£10,000,000	-	£2,192	£13,182,466	9/5/2012	0.41%	£12,881,962	-	£2,175	£12,884,136
9/6/2012		£10,000,000	-	£2,192	£13,184,658	9/6/2012	0.41%	£12,884,136	-	£2,174	£12,886,311
9/7/2012		£10,000,000	-	£2,192	£13,186,849	9/7/2012	0.41%	£12,886,311	-	£2,174	£12,888,485
9/8/2012		£10,000,000	-	£2,192	£13,189,041	9/8/2012	0.41%	£12,888,485	-	£2,174	£12,890,659
9/9/2012		£10,000,000	-	£2,192	£13,191,233	9/9/2012	0.41%	£12,890,659	-	£2,175	£12,892,834
9/10/2012		£10,000,000	-	£2,192	£13,193,425	9/10/2012	0.41%	£12,892,834	-	£2,175	£12,895,009
9/11/2012		£10,000,000	-	£2,192	£13,195,616	9/11/2012	0.40%	£12,895,009	-	£2,174	£12,897,183
9/12/2012		£10,000,000	-	£2,192	£13,197,808	9/12/2012	0.40%	£12,897,183	-	£2,173	£12,899,356
9/13/2012		£10,000,000	-	£2,192	£13,200,000	9/13/2012	0.39%	£12,899,356	-	£2,171	£12,901,528
9/14/2012		£10,000,000	-	£2,192	£13,202,192	9/14/2012	0.39%	£12,901,528	-	£2,170	£12,903,697
9/15/2012		£10,000,000	-	£2,192	£13,204,384	9/15/2012	0.39%	£12,903,697	-	£2,169	£12,905,866
9/16/2012		£10,000,000	-	£2,192	£13,206,575	9/16/2012	0.39%	£12,905,866	-	£2,169	£12,908,036
9/17/2012		£10,000,000	-	£2,192	£13,208,767	9/17/2012	0.39%	£12,908,036	-	£2,170	£12,910,205
9/18/2012		£10,000,000	-	£2,192	£13,210,959	9/18/2012	0.38%	£12,910,205	-	£2,168	£12,912,374
9/19/2012		£10,000,000	-	£2,192	£13,213,151	9/19/2012	0.38%	£12,912,374	-	£2,168	£12,914,542
9/20/2012		£10,000,000	-	£2,192	£13,215,342	9/20/2012	0.38%	£12,914,542	-	£2,167	£12,916,709
9/21/2012		£10,000,000	-	£2,192	£13,217,534	9/21/2012	0.37%	£12,916,709	-	£2,167	£12,918,876
9/22/2012		£10,000,000	-	£2,192	£13,219,726	9/22/2012	0.37%	£12,918,876	-	£2,166	£12,921,042
9/23/2012		£10,000,000	-	£2,192	£13,221,918	9/23/2012	0.37%	£12,921,042	-	£2,166	£12,923,208

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
9/24/2012		£10,000,000	-	£2,192	£13,224,110	9/24/2012	0.37%	£12,923,208	-	£2,167	£12,925,375
9/25/2012		£10,000,000	-	£2,192	£13,226,301	9/25/2012	0.37%	£12,925,375	-	£2,166	£12,927,541
9/26/2012		£10,000,000	-	£2,192	£13,228,493	9/26/2012	0.36%	£12,927,541	-	£2,165	£12,929,706
9/27/2012		£10,000,000	-	£2,192	£13,230,685	9/27/2012	0.36%	£12,929,706	-	£2,165	£12,931,872
9/28/2012		£10,000,000	-	£2,192	£13,232,877	9/28/2012	0.36%	£12,931,872	-	£2,165	£12,934,036
9/29/2012		£10,000,000	-	£2,192	£13,235,068	9/29/2012	0.36%	£12,934,036	-	£2,165	£12,936,201
9/30/2012		£10,000,000	-	£2,192	£13,237,260	9/30/2012	0.36%	£12,936,201	-	£2,165	£12,938,366
10/1/2012		£10,000,000	-	£2,192	£13,239,452	10/1/2012	0.36%	£12,938,366	-	£2,165	£12,940,531
10/2/2012		£10,000,000	-	£2,192	£13,241,644	10/2/2012	0.36%	£12,940,531	-	£2,165	£12,942,696
10/3/2012		£10,000,000	-	£2,192	£13,243,836	10/3/2012	0.35%	£12,942,696	-	£2,164	£12,944,860
10/4/2012		£10,000,000	-	£2,192	£13,246,027	10/4/2012	0.35%	£12,944,860	-	£2,164	£12,947,025
10/5/2012		£10,000,000	-	£2,192	£13,248,219	10/5/2012	0.35%	£12,947,025	-	£2,165	£12,949,189
10/6/2012		£10,000,000	-	£2,192	£13,250,411	10/6/2012	0.35%	£12,949,189	-	£2,165	£12,951,354
10/7/2012		£10,000,000	-	£2,192	£13,252,603	10/7/2012	0.35%	£12,951,354	-	£2,165	£12,953,519
10/8/2012		£10,000,000	-	£2,192	£13,254,795	10/8/2012	0.35%	£12,953,519	-	£2,165	£12,955,684
10/9/2012		£10,000,000	-	£2,192	£13,256,986	10/9/2012	0.35%	£12,955,684	-	£2,165	£12,957,849
10/10/2012		£10,000,000	-	£2,192	£13,259,178	10/10/2012	0.35%	£12,957,849	-	£2,164	£12,960,014
10/11/2012		£10,000,000	-	£2,192	£13,261,370	10/11/2012	0.34%	£12,960,014	-	£2,163	£12,962,177
10/12/2012		£10,000,000	-	£2,192	£13,263,562	10/12/2012	0.34%	£12,962,177	-	£2,163	£12,964,340
10/13/2012		£10,000,000	-	£2,192	£13,265,753	10/13/2012	0.33%	£12,964,340	-	£2,161	£12,966,501
10/14/2012		£10,000,000	-	£2,192	£13,267,945	10/14/2012	0.33%	£12,966,501	-	£2,161	£12,968,662
10/15/2012		£10,000,000	-	£2,192	£13,270,137	10/15/2012	0.33%	£12,968,662	-	£2,162	£12,970,824
10/16/2012		£10,000,000	-	£2,192	£13,272,329	10/16/2012	0.33%	£12,970,824	-	£2,161	£12,972,985
10/17/2012		£10,000,000	-	£2,192	£13,274,521	10/17/2012	0.32%	£12,972,985	-	£2,159	£12,975,144
10/18/2012		£10,000,000	-	£2,192	£13,276,712	10/18/2012	0.32%	£12,975,144	-	£2,158	£12,977,302
10/19/2012		£10,000,000	-	£2,192	£13,278,904	10/19/2012	0.32%	£12,977,302	-	£2,158	£12,979,460
10/20/2012		£10,000,000	-	£2,192	£13,281,096	10/20/2012	0.32%	£12,979,460	-	£2,158	£12,981,617
10/21/2012		£10,000,000	-	£2,192	£13,283,288	10/21/2012	0.32%	£12,981,617	-	£2,158	£12,983,775
10/22/2012		£10,000,000	-	£2,192	£13,285,479	10/22/2012	0.32%	£12,983,775	-	£2,158	£12,985,933
10/23/2012		£10,000,000	-	£2,192	£13,287,671	10/23/2012	0.32%	£12,985,933	-	£2,158	£12,988,091
10/24/2012		£10,000,000	-	£2,192	£13,289,863	10/24/2012	0.32%	£12,988,091	-	£2,158	£12,990,249
10/25/2012		£10,000,000	-	£2,192	£13,292,055	10/25/2012	0.31%	£12,990,249	-	£2,158	£12,992,408
10/26/2012		£10,000,000	-	£2,192	£13,294,247	10/26/2012	0.31%	£12,992,408	-	£2,158	£12,994,566
10/27/2012		£10,000,000	-	£2,192	£13,296,438	10/27/2012	0.31%	£12,994,566	-	£2,159	£12,996,725
10/28/2012		£10,000,000	-	£2,192	£13,298,630	10/28/2012	0.31%	£12,996,725	-	£2,159	£12,998,884
10/29/2012		£10,000,000	-	£2,192	£13,300,822	10/29/2012	0.31%	£12,998,884	-	£2,159	£13,001,043
10/30/2012		£10,000,000	-	£2,192	£13,303,014	10/30/2012	0.31%	£13,001,043	-	£2,160	£13,003,202
10/31/2012		£10,000,000	-	£2,192	£13,305,205	10/31/2012	0.31%	£13,003,202	-	£2,160	£13,005,362
11/1/2012		£10,000,000	-	£2,192	£13,307,397	11/1/2012	0.31%	£13,005,362	-	£2,160	£13,007,522
11/2/2012		£10,000,000	-	£2,192	£13,309,589	11/2/2012	0.31%	£13,007,522	-	£2,161	£13,009,683
11/3/2012		£10,000,000	-	£2,192	£13,311,781	11/3/2012	0.31%	£13,009,683	-	£2,161	£13,011,844
11/4/2012		£10,000,000	-	£2,192	£13,313,973	11/4/2012	0.31%	£13,011,844	-	£2,161	£13,014,005
11/5/2012		£10,000,000	-	£2,192	£13,316,164	11/5/2012	0.31%	£13,014,005	-	£2,162	£13,016,167
11/6/2012		£10,000,000	-	£2,192	£13,318,356	11/6/2012	0.31%	£13,016,167	-	£2,162	£13,018,329
11/7/2012		£10,000,000	-	£2,192	£13,320,548	11/7/2012	0.31%	£13,018,329	-	£2,162	£13,020,491
11/8/2012		£10,000,000	-	£2,192	£13,322,740	11/8/2012	0.31%	£13,020,491	-	£2,162	£13,022,652
11/9/2012		£10,000,000	-	£2,192	£13,324,932	11/9/2012	0.31%	£13,022,652	-	£2,162	£13,024,815
11/10/2012		£10,000,000	-	£2,192	£13,327,123	11/10/2012	0.31%	£13,024,815	-	£2,162	£13,026,977
11/11/2012		£10,000,000	-	£2,192	£13,329,315	11/11/2012	0.31%	£13,026,977	-	£2,163	£13,029,140
11/12/2012		£10,000,000	-	£2,192	£13,331,507	11/12/2012	0.31%	£13,029,140	-	£2,163	£13,031,303
11/13/2012		£10,000,000	-	£2,192	£13,333,699	11/13/2012	0.31%	£13,031,303	-	£2,164	£13,033,467
11/14/2012		£10,000,000	-	£2,192	£13,335,890	11/14/2012	0.31%	£13,033,467	-	£2,164	£13,035,631
11/15/2012		£10,000,000	-	£2,192	£13,338,082	11/15/2012	0.31%	£13,035,631	-	£2,164	£13,037,795
11/16/2012		£10,000,000	-	£2,192	£13,340,274	11/16/2012	0.31%	£13,037,795	-	£2,165	£13,039,960
11/17/2012		£10,000,000	-	£2,192	£13,342,466	11/17/2012	0.31%	£13,039,960	-	£2,166	£13,042,125
11/18/2012		£10,000,000	-	£2,192	£13,344,658	11/18/2012	0.31%	£13,042,125	-	£2,166	£13,044,291
11/19/2012		£10,000,000	-	£2,192	£13,346,849	11/19/2012	0.31%	£13,044,291	-	£2,166	£13,046,457
11/20/2012		£10,000,000	-	£2,192	£13,349,041	11/20/2012	0.31%	£13,046,457	-	£2,167	£13,048,624
11/21/2012		£10,000,000	-	£2,192	£13,351,233	11/21/2012	0.31%	£13,048,624	-	£2,167	£13,050,791
11/22/2012		£10,000,000	-	£2,192	£13,353,425	11/22/2012	0.31%	£13,050,791	-	£2,167	£13,052,958
11/23/2012		£10,000,000	-	£2,192	£13,355,616	11/23/2012	0.31%	£13,052,958	-	£2,168	£13,055,126
11/24/2012		£10,000,000	-	£2,192	£13,357,808	11/24/2012	0.31%	£13,055,126	-	£2,168	£13,057,294
11/25/2012		£10,000,000	-	£2,192	£13,360,000	11/25/2012	0.31%	£13,057,294	-	£2,168	£13,059,462
11/26/2012		£10,000,000	-	£2,192	£13,362,192	11/26/2012	0.31%	£13,059,462	-	£2,169	£13,061,631
11/27/2012		£10,000,000	-	£2,192	£13,364,384	11/27/2012	0.31%	£13,061,631	-	£2,169	£13,063,800
11/28/2012		£10,000,000	-	£2,192	£13,366,575	11/28/2012	0.31%	£13,063,800	-	£2,169	£13,065,969
11/29/2012		£10,000,000	-	£2,192	£13,368,767	11/29/2012	0.31%	£13,065,969	-	£2,169	£13,068,139
11/30/2012		£10,000,000	(2,520,000)	£2,192	£13,370,959	11/30/2012	0.31%	£13,068,139	(2,520,000)	£2,170	£10,550,309
12/1/2012		£7,480,000	-	£1,639	£10,852,598	12/1/2012	0.31%	£10,550,309	-	£1,752	£10,552,061
12/2/2012		£7,480,000	-	£1,639	£10,854,238	12/2/2012	0.31%	£10,552,061	-	£1,752	£10,553,813
12/3/2012		£7,480,000	-	£1,639	£10,855,877	12/3/2012	0.31%	£10,553,813	-	£1,752	£10,555,565

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
12/4/2012		£7,480,000	-	£1,639	£10,857,517	12/4/2012	0.31%	£10,555,565	£1,753	£10,557,318
12/5/2012		£7,480,000	-	£1,639	£10,859,156	12/5/2012	0.31%	£10,557,318	£1,753	£10,559,071
12/6/2012		£7,480,000	-	£1,639	£10,860,796	12/6/2012	0.31%	£10,559,071	£1,753	£10,560,824
12/7/2012		£7,480,000	-	£1,639	£10,862,435	12/7/2012	0.31%	£10,560,824	£1,754	£10,562,577
12/8/2012		£7,480,000	-	£1,639	£10,864,075	12/8/2012	0.31%	£10,562,577	£1,754	£10,564,331
12/9/2012		£7,480,000	-	£1,639	£10,865,714	12/9/2012	0.31%	£10,564,331	£1,754	£10,566,085
12/10/2012		£7,480,000	-	£1,639	£10,867,353	12/10/2012	0.31%	£10,566,085	£1,754	£10,567,839
12/11/2012		£7,480,000	-	£1,639	£10,868,993	12/11/2012	0.31%	£10,567,839	£1,755	£10,569,594
12/12/2012		£7,480,000	-	£1,639	£10,870,632	12/12/2012	0.31%	£10,569,594	£1,755	£10,571,348
12/13/2012		£7,480,000	-	£1,639	£10,872,272	12/13/2012	0.31%	£10,571,348	£1,755	£10,573,103
12/14/2012		£7,480,000	-	£1,639	£10,873,911	12/14/2012	0.31%	£10,573,103	£1,755	£10,574,858
12/15/2012		£7,480,000	-	£1,639	£10,875,551	12/15/2012	0.31%	£10,574,858	£1,755	£10,576,613
12/16/2012		£7,480,000	-	£1,639	£10,877,190	12/16/2012	0.31%	£10,576,613	£1,755	£10,578,369
12/17/2012		£7,480,000	-	£1,639	£10,878,830	12/17/2012	0.31%	£10,578,369	£1,756	£10,580,124
12/18/2012		£7,480,000	-	£1,639	£10,880,469	12/18/2012	0.31%	£10,580,124	£1,756	£10,581,881
12/19/2012		£7,480,000	-	£1,639	£10,882,108	12/19/2012	0.31%	£10,581,881	£1,757	£10,583,637
12/20/2012		£7,480,000	-	£1,639	£10,883,748	12/20/2012	0.31%	£10,583,637	£1,757	£10,585,394
12/21/2012		£7,480,000	-	£1,639	£10,885,387	12/21/2012	0.31%	£10,585,394	£1,757	£10,587,152
12/22/2012		£7,480,000	-	£1,639	£10,887,027	12/22/2012	0.31%	£10,587,152	£1,758	£10,588,910
12/23/2012		£7,480,000	-	£1,639	£10,888,666	12/23/2012	0.31%	£10,588,910	£1,758	£10,590,668
12/24/2012		£7,480,000	-	£1,639	£10,890,306	12/24/2012	0.31%	£10,590,668	£1,758	£10,592,426
12/25/2012		£7,480,000	-	£1,639	£10,891,945	12/25/2012	0.31%	£10,592,426	£1,759	£10,594,185
12/26/2012		£7,480,000	-	£1,639	£10,893,585	12/26/2012	0.00%	£10,594,185	£1,669	£10,595,854
12/27/2012		£7,480,000	-	£1,639	£10,895,224	12/27/2012	0.00%	£10,595,854	£1,669	£10,597,523
12/28/2012		£7,480,000	-	£1,639	£10,896,864	12/28/2012	0.31%	£10,597,523	£1,760	£10,599,283
12/29/2012		£7,480,000	-	£1,639	£10,898,503	12/29/2012	0.31%	£10,599,283	£1,759	£10,601,042
12/30/2012		£7,480,000	-	£1,639	£10,900,142	12/30/2012	0.31%	£10,601,042	£1,759	£10,602,801
12/31/2012		£7,480,000	-	£1,639	£10,901,782	12/31/2012	0.31%	£10,602,801	£1,760	£10,604,561
1/1/2013		£7,480,000	-	£1,639	£10,903,421	1/1/2013	0.31%	£10,604,561	£1,759	£10,606,321
1/2/2013		£7,480,000	-	£1,639	£10,905,061	1/2/2013	0.00%	£10,606,321	£1,671	£10,607,991
1/3/2013		£7,480,000	-	£1,639	£10,906,700	1/3/2013	0.31%	£10,607,991	£1,760	£10,609,751
1/4/2013		£7,480,000	-	£1,639	£10,908,340	1/4/2013	0.31%	£10,609,751	£1,760	£10,611,511
1/5/2013		£7,480,000	-	£1,639	£10,909,979	1/5/2013	0.31%	£10,611,511	£1,760	£10,613,272
1/6/2013		£7,480,000	-	£1,639	£10,911,619	1/6/2013	0.31%	£10,613,272	£1,761	£10,615,032
1/7/2013		£7,480,000	-	£1,639	£10,913,258	1/7/2013	0.31%	£10,615,032	£1,761	£10,616,793
1/8/2013		£7,480,000	-	£1,639	£10,914,898	1/8/2013	0.31%	£10,616,793	£1,761	£10,618,554
1/9/2013		£7,480,000	-	£1,639	£10,916,537	1/9/2013	0.31%	£10,618,554	£1,762	£10,620,316
1/10/2013		£7,480,000	-	£1,639	£10,918,176	1/10/2013	0.31%	£10,620,316	£1,762	£10,622,078
1/11/2013		£7,480,000	-	£1,639	£10,919,816	1/11/2013	0.31%	£10,622,078	£1,762	£10,623,840
1/12/2013		£7,480,000	-	£1,639	£10,921,455	1/12/2013	0.30%	£10,623,840	£1,762	£10,625,602
1/13/2013		£7,480,000	-	£1,639	£10,923,095	1/13/2013	0.30%	£10,625,602	£1,762	£10,627,364
1/14/2013		£7,480,000	-	£1,639	£10,924,734	1/14/2013	0.30%	£10,627,364	£1,763	£10,629,127
1/15/2013		£7,480,000	-	£1,639	£10,926,374	1/15/2013	0.30%	£10,629,127	£1,763	£10,630,890
1/16/2013		£7,480,000	-	£1,639	£10,928,013	1/16/2013	0.30%	£10,630,890	£1,763	£10,632,653
1/17/2013		£7,480,000	-	£1,639	£10,929,653	1/17/2013	0.30%	£10,632,653	£1,763	£10,634,416
1/18/2013		£7,480,000	-	£1,639	£10,931,292	1/18/2013	0.30%	£10,634,416	£1,763	£10,636,180
1/19/2013		£7,480,000	-	£1,639	£10,932,932	1/19/2013	0.30%	£10,636,180	£1,764	£10,637,943
1/20/2013		£7,480,000	-	£1,639	£10,934,571	1/20/2013	0.30%	£10,637,943	£1,764	£10,639,707
1/21/2013		£7,480,000	-	£1,639	£10,936,210	1/21/2013	0.30%	£10,639,707	£1,764	£10,641,471
1/22/2013		£7,480,000	-	£1,639	£10,937,850	1/22/2013	0.30%	£10,641,471	£1,764	£10,643,236
1/23/2013		£7,480,000	-	£1,639	£10,939,489	1/23/2013	0.30%	£10,643,236	£1,765	£10,645,000
1/24/2013		£7,480,000	-	£1,639	£10,941,129	1/24/2013	0.30%	£10,645,000	£1,765	£10,646,765
1/25/2013		£7,480,000	-	£1,639	£10,942,768	1/25/2013	0.30%	£10,646,765	£1,765	£10,648,530
1/26/2013		£7,480,000	-	£1,639	£10,944,408	1/26/2013	0.30%	£10,648,530	£1,765	£10,650,295
1/27/2013		£7,480,000	-	£1,639	£10,946,047	1/27/2013	0.30%	£10,650,295	£1,765	£10,652,061
1/28/2013		£7,480,000	-	£1,639	£10,947,687	1/28/2013	0.30%	£10,652,061	£1,766	£10,653,826
1/29/2013		£7,480,000	-	£1,639	£10,949,326	1/29/2013	0.30%	£10,653,826	£1,766	£10,655,593
1/30/2013		£7,480,000	-	£1,639	£10,950,965	1/30/2013	0.30%	£10,655,593	£1,766	£10,657,359
1/31/2013		£7,480,000	-	£1,639	£10,952,605	1/31/2013	0.30%	£10,657,359	£1,766	£10,659,125
2/1/2013		£7,480,000	-	£1,639	£10,954,244	2/1/2013	0.30%	£10,659,125	£1,766	£10,660,891
2/2/2013		£7,480,000	-	£1,639	£10,955,884	2/2/2013	0.30%	£10,660,891	£1,766	£10,662,657
2/3/2013		£7,480,000	-	£1,639	£10,957,523	2/3/2013	0.30%	£10,662,657	£1,766	£10,664,423
2/4/2013		£7,480,000	-	£1,639	£10,959,163	2/4/2013	0.30%	£10,664,423	£1,766	£10,666,189
2/5/2013		£7,480,000	-	£1,639	£10,960,802	2/5/2013	0.30%	£10,666,189	£1,767	£10,667,956
2/6/2013		£7,480,000	-	£1,639	£10,962,442	2/6/2013	0.30%	£10,667,956	£1,767	£10,669,723
2/7/2013		£7,480,000	-	£1,639	£10,964,081	2/7/2013	0.29%	£10,669,723	£1,766	£10,671,489
2/8/2013		£7,480,000	-	£1,639	£10,965,721	2/8/2013	0.29%	£10,671,489	£1,766	£10,673,256
2/9/2013		£7,480,000	-	£1,639	£10,967,360	2/9/2013	0.29%	£10,673,256	£1,767	£10,675,023
2/10/2013		£7,480,000	-	£1,639	£10,968,999	2/10/2013	0.29%	£10,675,023	£1,767	£10,676,790
2/11/2013		£7,480,000	-	£1,639	£10,970,639	2/11/2013	0.29%	£10,676,790	£1,767	£10,678,557
2/12/2013		£7,480,000	-	£1,639	£10,972,278	2/12/2013	0.29%	£10,678,557	£1,768	£10,680,325

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
2/13/2013		£7,480,000	-	£1,639	£10,973,918	2/13/2013	0.29%	£10,680,325	£1,768	£10,682,093
2/14/2013		£7,480,000	-	£1,639	£10,975,557	2/14/2013	0.29%	£10,682,093	£1,768	£10,683,861
2/15/2013		£7,480,000	-	£1,639	£10,977,197	2/15/2013	0.29%	£10,683,861	£1,768	£10,685,629
2/16/2013		£7,480,000	-	£1,639	£10,978,836	2/16/2013	0.29%	£10,685,629	£1,768	£10,687,397
2/17/2013		£7,480,000	-	£1,639	£10,980,476	2/17/2013	0.29%	£10,687,397	£1,769	£10,689,166
2/18/2013		£7,480,000	-	£1,639	£10,982,115	2/18/2013	0.29%	£10,689,166	£1,769	£10,690,935
2/19/2013		£7,480,000	-	£1,639	£10,983,755	2/19/2013	0.29%	£10,690,935	£1,769	£10,692,703
2/20/2013		£7,480,000	-	£1,639	£10,985,394	2/20/2013	0.29%	£10,692,703	£1,769	£10,694,473
2/21/2013		£7,480,000	-	£1,639	£10,987,033	2/21/2013	0.29%	£10,694,473	£1,769	£10,696,242
2/22/2013		£7,480,000	-	£1,639	£10,988,673	2/22/2013	0.29%	£10,696,242	£1,769	£10,698,012
2/23/2013		£7,480,000	-	£1,639	£10,990,312	2/23/2013	0.29%	£10,698,012	£1,770	£10,699,781
2/24/2013		£7,480,000	-	£1,639	£10,991,952	2/24/2013	0.29%	£10,699,781	£1,770	£10,701,551
2/25/2013		£7,480,000	-	£1,639	£10,993,591	2/25/2013	0.29%	£10,701,551	£1,770	£10,703,322
2/26/2013		£7,480,000	-	£1,639	£10,995,231	2/26/2013	0.29%	£10,703,322	£1,770	£10,705,092
2/27/2013		£7,480,000	-	£1,639	£10,996,870	2/27/2013	0.29%	£10,705,092	£1,770	£10,706,862
2/28/2013		£7,480,000	-	£1,639	£10,998,510	2/28/2013	0.29%	£10,706,862	£1,771	£10,708,633
3/1/2013		£7,480,000	-	£1,639	£11,000,149	3/1/2013	0.29%	£10,708,633	£1,771	£10,710,404
3/2/2013		£7,480,000	-	£1,639	£11,001,788	3/2/2013	0.28%	£10,710,404	£1,771	£10,712,175
3/3/2013		£7,480,000	-	£1,639	£11,003,428	3/3/2013	0.28%	£10,712,175	£1,771	£10,713,946
3/4/2013		£7,480,000	-	£1,639	£11,005,067	3/4/2013	0.28%	£10,713,946	£1,771	£10,715,717
3/5/2013		£7,480,000	-	£1,639	£11,006,707	3/5/2013	0.28%	£10,715,717	£1,771	£10,717,488
3/6/2013		£7,480,000	-	£1,639	£11,008,346	3/6/2013	0.28%	£10,717,488	£1,771	£10,719,259
3/7/2013		£7,480,000	-	£1,639	£11,009,986	3/7/2013	0.28%	£10,719,259	£1,771	£10,721,030
3/8/2013		£7,480,000	-	£1,639	£11,011,625	3/8/2013	0.28%	£10,721,030	£1,771	£10,722,801
3/9/2013		£7,480,000	-	£1,639	£11,013,265	3/9/2013	0.28%	£10,722,801	£1,771	£10,724,573
3/10/2013		£7,480,000	-	£1,639	£11,014,904	3/10/2013	0.28%	£10,724,573	£1,772	£10,726,345
3/11/2013		£7,480,000	-	£1,639	£11,016,544	3/11/2013	0.28%	£10,726,345	£1,772	£10,728,117
3/12/2013		£7,480,000	-	£1,639	£11,018,183	3/12/2013	0.28%	£10,728,117	£1,772	£10,729,889
3/13/2013		£7,480,000	-	£1,639	£11,019,822	3/13/2013	0.28%	£10,729,889	£1,773	£10,731,662
3/14/2013		£7,480,000	-	£1,639	£11,021,462	3/14/2013	0.28%	£10,731,662	£1,773	£10,733,435
3/15/2013		£7,480,000	-	£1,639	£11,023,101	3/15/2013	0.28%	£10,733,435	£1,773	£10,735,208
3/16/2013		£7,480,000	-	£1,639	£11,024,741	3/16/2013	0.28%	£10,735,208	£1,774	£10,736,982
3/17/2013		£7,480,000	-	£1,639	£11,026,380	3/17/2013	0.28%	£10,736,982	£1,774	£10,738,756
3/18/2013		£7,480,000	-	£1,639	£11,028,020	3/18/2013	0.28%	£10,738,756	£1,774	£10,740,530
3/19/2013		£7,480,000	-	£1,639	£11,029,659	3/19/2013	0.28%	£10,740,530	£1,774	£10,742,304
3/20/2013		£7,480,000	-	£1,639	£11,031,299	3/20/2013	0.28%	£10,742,304	£1,775	£10,744,080
3/21/2013		£7,480,000	-	£1,639	£11,032,938	3/21/2013	0.28%	£10,744,080	£1,776	£10,745,856
3/22/2013		£7,480,000	-	£1,639	£11,034,578	3/22/2013	0.28%	£10,745,856	£1,776	£10,747,632
3/23/2013		£7,480,000	-	£1,639	£11,036,217	3/23/2013	0.28%	£10,747,632	£1,777	£10,749,409
3/24/2013		£7,480,000	-	£1,639	£11,037,856	3/24/2013	0.28%	£10,749,409	£1,777	£10,751,186
3/25/2013		£7,480,000	-	£1,639	£11,039,496	3/25/2013	0.28%	£10,751,186	£1,778	£10,752,964
3/26/2013		£7,480,000	-	£1,639	£11,041,135	3/26/2013	0.28%	£10,752,964	£1,777	£10,754,741
3/27/2013		£7,480,000	-	£1,639	£11,042,775	3/27/2013	0.28%	£10,754,741	£1,778	£10,756,519
3/28/2013		£7,480,000	-	£1,639	£11,044,414	3/28/2013	0.28%	£10,756,519	£1,778	£10,758,297
3/29/2013		£7,480,000	-	£1,639	£11,046,054	3/29/2013	0.28%	£10,758,297	£1,778	£10,760,075
3/30/2013		£7,480,000	-	£1,639	£11,047,693	3/30/2013	0.00%	£10,760,075	£1,695	£10,761,770
3/31/2013		£7,480,000	-	£1,639	£11,049,333	3/31/2013	0.00%	£10,761,770	£1,695	£10,763,466
4/1/2013		£7,480,000	-	£1,639	£11,050,972	4/1/2013	0.00%	£10,763,466	£1,696	£10,765,161
4/2/2013		£7,480,000	-	£1,639	£11,052,612	4/2/2013	0.00%	£10,765,161	£1,696	£10,766,857
4/3/2013		£7,480,000	-	£1,639	£11,054,251	4/3/2013	0.28%	£10,766,857	£1,779	£10,768,637
4/4/2013		£7,480,000	-	£1,639	£11,055,890	4/4/2013	0.28%	£10,768,637	£1,779	£10,770,416
4/5/2013		£7,480,000	-	£1,639	£11,057,530	4/5/2013	0.28%	£10,770,416	£1,779	£10,772,195
4/6/2013		£7,480,000	-	£1,639	£11,059,169	4/6/2013	0.28%	£10,772,195	£1,779	£10,773,975
4/7/2013		£7,480,000	-	£1,639	£11,060,809	4/7/2013	0.28%	£10,773,975	£1,780	£10,775,755
4/8/2013		£7,480,000	-	£1,639	£11,062,448	4/8/2013	0.28%	£10,775,755	£1,780	£10,777,535
4/9/2013		£7,480,000	-	£1,639	£11,064,088	4/9/2013	0.28%	£10,777,535	£1,780	£10,779,315
4/10/2013		£7,480,000	-	£1,639	£11,065,727	4/10/2013	0.28%	£10,779,315	£1,780	£10,781,095
4/11/2013		£7,480,000	-	£1,639	£11,067,367	4/11/2013	0.28%	£10,781,095	£1,780	£10,782,875
4/12/2013		£7,480,000	-	£1,639	£11,069,006	4/12/2013	0.28%	£10,782,875	£1,781	£10,784,656
4/13/2013		£7,480,000	-	£1,639	£11,070,645	4/13/2013	0.28%	£10,784,656	£1,781	£10,786,437
4/14/2013		£7,480,000	-	£1,639	£11,072,285	4/14/2013	0.28%	£10,786,437	£1,781	£10,788,218
4/15/2013		£7,480,000	-	£1,639	£11,073,924	4/15/2013	0.28%	£10,788,218	£1,782	£10,790,000
4/16/2013		£7,480,000	-	£1,639	£11,075,564	4/16/2013	0.28%	£10,790,000	£1,782	£10,791,782
4/17/2013		£7,480,000	-	£1,639	£11,077,203	4/17/2013	0.28%	£10,791,782	£1,782	£10,793,564
4/18/2013		£7,480,000	-	£1,639	£11,078,843	4/18/2013	0.28%	£10,793,564	£1,782	£10,795,346
4/19/2013		£7,480,000	-	£1,639	£11,080,482	4/19/2013	0.28%	£10,795,346	£1,782	£10,797,128
4/20/2013		£7,480,000	-	£1,639	£11,082,122	4/20/2013	0.28%	£10,797,128	£1,783	£10,798,910
4/21/2013		£7,480,000	-	£1,639	£11,083,761	4/21/2013	0.28%	£10,798,910	£1,783	£10,800,693
4/22/2013		£7,480,000	-	£1,639	£11,085,401	4/22/2013	0.28%	£10,800,693	£1,783	£10,802,477
4/23/2013		£7,480,000	-	£1,639	£11,087,040	4/23/2013	0.28%	£10,802,477	£1,783	£10,804,260
4/24/2013		£7,480,000	-	£1,639	£11,088,679	4/24/2013	0.28%	£10,804,260	£1,784	£10,806,043

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
4/25/2013		£7,480,000	-	£1,639	£11,090,319	4/25/2013	0.28%	£10,806,043	£1,784	£10,807,827
4/26/2013		£7,480,000	-	£1,639	£11,091,958	4/26/2013	0.28%	£10,807,827	£1,784	£10,809,611
4/27/2013		£7,480,000	-	£1,639	£11,093,598	4/27/2013	0.28%	£10,809,611	£1,785	£10,811,396
4/28/2013		£7,480,000	-	£1,639	£11,095,237	4/28/2013	0.28%	£10,811,396	£1,785	£10,813,181
4/29/2013		£7,480,000	-	£1,639	£11,096,877	4/29/2013	0.28%	£10,813,181	£1,785	£10,814,966
4/30/2013		£7,480,000	-	£1,639	£11,098,516	4/30/2013	0.27%	£10,814,966	£1,785	£10,816,751
5/1/2013		£7,480,000	-	£1,639	£11,100,156	5/1/2013	0.27%	£10,816,751	£1,785	£10,818,536
5/2/2013		£7,480,000	-	£1,639	£11,101,795	5/2/2013	0.27%	£10,818,536	£1,785	£10,820,321
5/3/2013		£7,480,000	-	£1,639	£11,103,435	5/3/2013	0.27%	£10,820,321	£1,786	£10,822,106
5/4/2013		£7,480,000	-	£1,639	£11,105,074	5/4/2013	0.28%	£10,822,106	£1,786	£10,823,893
5/5/2013		£7,480,000	-	£1,639	£11,106,713	5/5/2013	0.28%	£10,823,893	£1,787	£10,825,680
5/6/2013		£7,480,000	-	£1,639	£11,108,353	5/6/2013	0.28%	£10,825,680	£1,787	£10,827,467
5/7/2013		£7,480,000	-	£1,639	£11,109,992	5/7/2013	0.00%	£10,827,467	£1,706	£10,829,172
5/8/2013		£7,480,000	-	£1,639	£11,111,632	5/8/2013	0.28%	£10,829,172	£1,788	£10,830,960
5/9/2013		£7,480,000	-	£1,639	£11,113,271	5/9/2013	0.28%	£10,830,960	£1,788	£10,832,748
5/10/2013		£7,480,000	-	£1,639	£11,114,911	5/10/2013	0.28%	£10,832,748	£1,788	£10,834,536
5/11/2013		£7,480,000	-	£1,639	£11,116,550	5/11/2013	0.28%	£10,834,536	£1,788	£10,836,324
5/12/2013		£7,480,000	-	£1,639	£11,118,190	5/12/2013	0.28%	£10,836,324	£1,789	£10,838,113
5/13/2013		£7,480,000	-	£1,639	£11,119,829	5/13/2013	0.28%	£10,838,113	£1,789	£10,839,902
5/14/2013		£7,480,000	-	£1,639	£11,121,468	5/14/2013	0.28%	£10,839,902	£1,789	£10,841,692
5/15/2013		£7,480,000	-	£1,639	£11,123,108	5/15/2013	0.27%	£10,841,692	£1,789	£10,843,481
5/16/2013		£7,480,000	-	£1,639	£11,124,747	5/16/2013	0.27%	£10,843,481	£1,790	£10,845,271
5/17/2013		£7,480,000	-	£1,639	£11,126,387	5/17/2013	0.27%	£10,845,271	£1,790	£10,847,061
5/18/2013		£7,480,000	-	£1,639	£11,128,026	5/18/2013	0.27%	£10,847,061	£1,790	£10,848,851
5/19/2013		£7,480,000	-	£1,639	£11,129,666	5/19/2013	0.27%	£10,848,851	£1,790	£10,850,641
5/20/2013		£7,480,000	-	£1,639	£11,131,305	5/20/2013	0.27%	£10,850,641	£1,791	£10,852,432
5/21/2013		£7,480,000	-	£1,639	£11,132,945	5/21/2013	0.27%	£10,852,432	£1,791	£10,854,223
5/22/2013		£7,480,000	-	£1,639	£11,134,584	5/22/2013	0.27%	£10,854,223	£1,791	£10,856,014
5/23/2013		£7,480,000	-	£1,639	£11,136,224	5/23/2013	0.27%	£10,856,014	£1,792	£10,857,806
5/24/2013		£7,480,000	-	£1,639	£11,137,863	5/24/2013	0.27%	£10,857,806	£1,792	£10,859,597
5/25/2013		£7,480,000	-	£1,639	£11,139,502	5/25/2013	0.27%	£10,859,597	£1,792	£10,861,389
5/26/2013		£7,480,000	-	£1,639	£11,141,142	5/26/2013	0.27%	£10,861,389	£1,792	£10,863,181
5/27/2013		£7,480,000	-	£1,639	£11,142,781	5/27/2013	0.27%	£10,863,181	£1,792	£10,864,974
5/28/2013		£7,480,000	-	£1,639	£11,144,421	5/28/2013	0.00%	£10,864,974	£1,712	£10,866,685
5/29/2013		£7,480,000	-	£1,639	£11,146,060	5/29/2013	0.27%	£10,866,685	£1,793	£10,868,479
5/30/2013		£7,480,000	-	£1,639	£11,147,700	5/30/2013	0.28%	£10,868,479	£1,794	£10,870,273
5/31/2013		£7,480,000	-	£1,639	£11,149,339	5/31/2013	0.27%	£10,870,273	£1,794	£10,872,067
6/1/2013		£7,480,000	-	£1,639	£11,150,979	6/1/2013	0.28%	£10,872,067	£1,795	£10,873,862
6/2/2013		£7,480,000	-	£1,639	£11,152,618	6/2/2013	0.28%	£10,873,862	£1,795	£10,875,657
6/3/2013		£7,480,000	-	£1,639	£11,154,258	6/3/2013	0.28%	£10,875,657	£1,795	£10,877,452
6/4/2013		£7,480,000	-	£1,639	£11,155,897	6/4/2013	0.27%	£10,877,452	£1,795	£10,879,247
6/5/2013		£7,480,000	-	£1,639	£11,157,536	6/5/2013	0.27%	£10,879,247	£1,796	£10,881,043
6/6/2013		£7,480,000	-	£1,639	£11,159,176	6/6/2013	0.27%	£10,881,043	£1,796	£10,882,838
6/7/2013		£7,480,000	-	£1,639	£11,160,815	6/7/2013	0.27%	£10,882,838	£1,796	£10,884,635
6/8/2013		£7,480,000	-	£1,639	£11,162,455	6/8/2013	0.28%	£10,884,635	£1,797	£10,886,431
6/9/2013		£7,480,000	-	£1,639	£11,164,094	6/9/2013	0.28%	£10,886,431	£1,797	£10,888,228
6/10/2013		£7,480,000	-	£1,639	£11,165,734	6/10/2013	0.28%	£10,888,228	£1,797	£10,890,026
6/11/2013		£7,480,000	-	£1,639	£11,167,373	6/11/2013	0.27%	£10,890,026	£1,797	£10,891,823
6/12/2013		£7,480,000	-	£1,639	£11,169,013	6/12/2013	0.27%	£10,891,823	£1,797	£10,893,620
6/13/2013		£7,480,000	-	£1,639	£11,170,652	6/13/2013	0.27%	£10,893,620	£1,798	£10,895,418
6/14/2013		£7,480,000	-	£1,639	£11,172,292	6/14/2013	0.27%	£10,895,418	£1,798	£10,897,216
6/15/2013		£7,480,000	-	£1,639	£11,173,931	6/15/2013	0.27%	£10,897,216	£1,798	£10,899,014
6/16/2013		£7,480,000	-	£1,639	£11,175,570	6/16/2013	0.27%	£10,899,014	£1,798	£10,900,812
6/17/2013		£7,480,000	-	£1,639	£11,177,210	6/17/2013	0.27%	£10,900,812	£1,799	£10,902,611
6/18/2013		£7,480,000	-	£1,639	£11,178,849	6/18/2013	0.27%	£10,902,611	£1,799	£10,904,410
6/19/2013		£7,480,000	-	£1,639	£11,180,489	6/19/2013	0.27%	£10,904,410	£1,799	£10,906,209
6/20/2013		£7,480,000	-	£1,639	£11,182,128	6/20/2013	0.27%	£10,906,209	£1,799	£10,908,009
6/21/2013		£7,480,000	-	£1,639	£11,183,768	6/21/2013	0.27%	£10,908,009	£1,800	£10,909,809
6/22/2013		£7,480,000	-	£1,639	£11,185,407	6/22/2013	0.27%	£10,909,809	£1,800	£10,911,609
6/23/2013		£7,480,000	-	£1,639	£11,187,047	6/23/2013	0.27%	£10,911,609	£1,800	£10,913,409
6/24/2013		£7,480,000	-	£1,639	£11,188,686	6/24/2013	0.27%	£10,913,409	£1,801	£10,915,210
6/25/2013		£7,480,000	-	£1,639	£11,190,325	6/25/2013	0.28%	£10,915,210	£1,802	£10,917,012
6/26/2013		£7,480,000	-	£1,639	£11,191,965	6/26/2013	0.28%	£10,917,012	£1,802	£10,918,815
6/27/2013		£7,480,000	-	£1,639	£11,193,604	6/27/2013	0.28%	£10,918,815	£1,803	£10,920,617
6/28/2013		£7,480,000	(4,330,000)	£1,639	£11,195,244	6/28/2013	0.27%	£10,920,617	(4,330,000) £1,802	£6,592,420
6/29/2013		£3,150,000	-	£690	£6,865,934	6/29/2013	0.27%	£6,592,420	£1,088	£6,593,507
6/30/2013		£3,150,000	-	£690	£6,866,625	6/30/2013	0.27%	£6,593,507	£1,088	£6,594,595
7/1/2013		£3,150,000	-	£690	£6,867,315	7/1/2013	0.27%	£6,594,595	£1,088	£6,595,684
7/2/2013		£3,150,000	-	£690	£6,868,005	7/2/2013	0.27%	£6,595,684	£1,088	£6,596,772
7/3/2013		£3,150,000	-	£690	£6,868,696	7/3/2013	0.27%	£6,596,772	£1,089	£6,597,861
7/4/2013		£3,150,000	-	£690	£6,869,386	7/4/2013	0.27%	£6,597,861	£1,089	£6,598,950

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
7/5/2013		£3,150,000	-	£690	£6,870,077	7/5/2013	0.27%	£6,598,950	-	£1,089	£6,600,038
7/6/2013		£3,150,000	-	£690	£6,870,767	7/6/2013	0.27%	£6,600,038	-	£1,089	£6,601,127
7/7/2013		£3,150,000	-	£690	£6,871,458	7/7/2013	0.27%	£6,601,127	-	£1,089	£6,602,215
7/8/2013		£3,150,000	-	£690	£6,872,148	7/8/2013	0.27%	£6,602,215	-	£1,089	£6,603,304
7/9/2013		£3,150,000	-	£690	£6,872,838	7/9/2013	0.27%	£6,603,304	-	£1,089	£6,604,393
7/10/2013		£3,150,000	-	£690	£6,873,529	7/10/2013	0.27%	£6,604,393	-	£1,089	£6,605,482
7/11/2013		£3,150,000	-	£690	£6,874,219	7/11/2013	0.27%	£6,605,482	-	£1,089	£6,606,571
7/12/2013		£3,150,000	-	£690	£6,874,910	7/12/2013	0.27%	£6,606,571	-	£1,089	£6,607,661
7/13/2013		£3,150,000	-	£690	£6,875,600	7/13/2013	0.27%	£6,607,661	-	£1,089	£6,608,750
7/14/2013		£3,150,000	-	£690	£6,876,290	7/14/2013	0.27%	£6,608,750	-	£1,090	£6,609,840
7/15/2013		£3,150,000	-	£690	£6,876,981	7/15/2013	0.27%	£6,609,840	-	£1,090	£6,610,929
7/16/2013		£3,150,000	-	£690	£6,877,671	7/16/2013	0.27%	£6,610,929	-	£1,090	£6,612,019
7/17/2013		£3,150,000	-	£690	£6,878,362	7/17/2013	0.27%	£6,612,019	-	£1,090	£6,613,109
7/18/2013		£3,150,000	-	£690	£6,879,052	7/18/2013	0.27%	£6,613,109	-	£1,090	£6,614,199
7/19/2013		£3,150,000	-	£690	£6,879,742	7/19/2013	0.27%	£6,614,199	-	£1,090	£6,615,289
7/20/2013		£3,150,000	-	£690	£6,880,433	7/20/2013	0.26%	£6,615,289	-	£1,090	£6,616,380
7/21/2013		£3,150,000	-	£690	£6,881,123	7/21/2013	0.26%	£6,616,380	-	£1,090	£6,617,470
7/22/2013		£3,150,000	-	£690	£6,881,814	7/22/2013	0.26%	£6,617,470	-	£1,090	£6,618,560
7/23/2013		£3,150,000	-	£690	£6,882,504	7/23/2013	0.26%	£6,618,560	-	£1,091	£6,619,651
7/24/2013		£3,150,000	-	£690	£6,883,195	7/24/2013	0.27%	£6,619,651	-	£1,091	£6,620,742
7/25/2013		£3,150,000	-	£690	£6,883,885	7/25/2013	0.26%	£6,620,742	-	£1,091	£6,621,833
7/26/2013		£3,150,000	-	£690	£6,884,575	7/26/2013	0.26%	£6,621,833	-	£1,091	£6,622,924
7/27/2013		£3,150,000	-	£690	£6,885,266	7/27/2013	0.26%	£6,622,924	-	£1,091	£6,624,015
7/28/2013		£3,150,000	-	£690	£6,885,956	7/28/2013	0.26%	£6,624,015	-	£1,092	£6,625,107
7/29/2013		£3,150,000	-	£690	£6,886,647	7/29/2013	0.26%	£6,625,107	-	£1,092	£6,626,199
7/30/2013		£3,150,000	-	£690	£6,887,337	7/30/2013	0.27%	£6,626,199	-	£1,092	£6,627,291
7/31/2013		£3,150,000	-	£690	£6,888,027	7/31/2013	0.26%	£6,627,291	-	£1,092	£6,628,383
8/1/2013		£3,150,000	-	£690	£6,888,718	8/1/2013	0.27%	£6,628,383	-	£1,092	£6,629,475
8/2/2013		£3,150,000	-	£690	£6,889,408	8/2/2013	0.27%	£6,629,475	-	£1,093	£6,630,568
8/3/2013		£3,150,000	-	£690	£6,890,099	8/3/2013	0.27%	£6,630,568	-	£1,093	£6,631,661
8/4/2013		£3,150,000	-	£690	£6,890,789	8/4/2013	0.27%	£6,631,661	-	£1,093	£6,632,754
8/5/2013		£3,150,000	-	£690	£6,891,479	8/5/2013	0.27%	£6,632,754	-	£1,093	£6,633,848
8/6/2013		£3,150,000	-	£690	£6,892,170	8/6/2013	0.27%	£6,633,848	-	£1,093	£6,634,941
8/7/2013		£3,150,000	-	£690	£6,892,860	8/7/2013	0.27%	£6,634,941	-	£1,094	£6,636,034
8/8/2013		£3,150,000	-	£690	£6,893,551	8/8/2013	0.27%	£6,636,034	-	£1,094	£6,637,128
8/9/2013		£3,150,000	-	£690	£6,894,241	8/9/2013	0.26%	£6,637,128	-	£1,094	£6,638,222
8/10/2013		£3,150,000	-	£690	£6,894,932	8/10/2013	0.26%	£6,638,222	-	£1,094	£6,639,316
8/11/2013		£3,150,000	-	£690	£6,895,622	8/11/2013	0.26%	£6,639,316	-	£1,094	£6,640,410
8/12/2013		£3,150,000	-	£690	£6,896,312	8/12/2013	0.26%	£6,640,410	-	£1,094	£6,641,504
8/13/2013		£3,150,000	-	£690	£6,897,003	8/13/2013	0.26%	£6,641,504	-	£1,094	£6,642,599
8/14/2013		£3,150,000	-	£690	£6,897,693	8/14/2013	0.26%	£6,642,599	-	£1,095	£6,643,693
8/15/2013		£3,150,000	-	£690	£6,898,384	8/15/2013	0.26%	£6,643,693	-	£1,095	£6,644,788
8/16/2013		£3,150,000	-	£690	£6,899,074	8/16/2013	0.26%	£6,644,788	-	£1,095	£6,645,882
8/17/2013		£3,150,000	-	£690	£6,899,764	8/17/2013	0.26%	£6,645,882	-	£1,095	£6,646,977
8/18/2013		£3,150,000	-	£690	£6,900,455	8/18/2013	0.26%	£6,646,977	-	£1,095	£6,648,073
8/19/2013		£3,150,000	-	£690	£6,901,145	8/19/2013	0.26%	£6,648,073	-	£1,095	£6,649,168
8/20/2013		£3,150,000	-	£690	£6,901,836	8/20/2013	0.26%	£6,649,168	-	£1,095	£6,650,263
8/21/2013		£3,150,000	-	£690	£6,902,526	8/21/2013	0.26%	£6,650,263	-	£1,095	£6,651,359
8/22/2013		£3,150,000	-	£690	£6,903,216	8/22/2013	0.26%	£6,651,359	-	£1,096	£6,652,454
8/23/2013		£3,150,000	-	£690	£6,903,907	8/23/2013	0.26%	£6,652,454	-	£1,096	£6,653,550
8/24/2013		£3,150,000	-	£690	£6,904,597	8/24/2013	0.26%	£6,653,550	-	£1,096	£6,654,646
8/25/2013		£3,150,000	-	£690	£6,905,288	8/25/2013	0.26%	£6,654,646	-	£1,096	£6,655,742
8/26/2013		£3,150,000	-	£690	£6,905,978	8/26/2013	0.26%	£6,655,742	-	£1,096	£6,656,839
8/27/2013		£3,150,000	-	£690	£6,906,668	8/27/2013	0.00%	£6,656,839	-	£1,049	£6,657,887
8/28/2013		£3,150,000	-	£690	£6,907,359	8/28/2013	0.26%	£6,657,887	-	£1,096	£6,658,983
8/29/2013		£3,150,000	-	£690	£6,908,049	8/29/2013	0.26%	£6,658,983	-	£1,097	£6,660,080
8/30/2013		£3,150,000	-	£690	£6,908,740	8/30/2013	0.26%	£6,660,080	-	£1,097	£6,661,177
8/31/2013		£3,150,000	-	£690	£6,909,430	8/31/2013	0.26%	£6,661,177	-	£1,097	£6,662,273
9/1/2013		£3,150,000	-	£690	£6,910,121	9/1/2013	0.26%	£6,662,273	-	£1,097	£6,663,370
9/2/2013		£3,150,000	-	£690	£6,910,811	9/2/2013	0.26%	£6,663,370	-	£1,097	£6,664,467
9/3/2013		£3,150,000	-	£690	£6,911,501	9/3/2013	0.26%	£6,664,467	-	£1,097	£6,665,565
9/4/2013		£3,150,000	-	£690	£6,912,192	9/4/2013	0.26%	£6,665,565	-	£1,097	£6,666,662
9/5/2013		£3,150,000	-	£690	£6,912,882	9/5/2013	0.26%	£6,666,662	-	£1,098	£6,667,760
9/6/2013		£3,150,000	-	£690	£6,913,573	9/6/2013	0.26%	£6,667,760	-	£1,098	£6,668,857
9/7/2013		£3,150,000	-	£690	£6,914,263	9/7/2013	0.26%	£6,668,857	-	£1,097	£6,669,955
9/8/2013		£3,150,000	-	£690	£6,914,953	9/8/2013	0.26%	£6,669,955	-	£1,098	£6,671,052
9/9/2013		£3,150,000	-	£690	£6,915,644	9/9/2013	0.26%	£6,671,052	-	£1,098	£6,672,150
9/10/2013		£3,150,000	-	£690	£6,916,334	9/10/2013	0.26%	£6,672,150	-	£1,098	£6,673,248
9/11/2013		£3,150,000	-	£690	£6,917,025	9/11/2013	0.26%	£6,673,248	-	£1,098	£6,674,346
9/12/2013		£3,150,000	-	£690	£6,917,715	9/12/2013	0.25%	£6,674,346	-	£1,098	£6,675,444
9/13/2013		£3,150,000	-	£690	£6,918,405	9/13/2013	0.25%	£6,675,444	-	£1,098	£6,676,542

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
9/14/2013		£3,150,000	-	£690	£6,919,096	9/14/2013	0.25%	£6,676,542	-	£1,098	£6,677,640
9/15/2013		£3,150,000	-	£690	£6,919,786	9/15/2013	0.25%	£6,677,640	-	£1,098	£6,678,739
9/16/2013		£3,150,000	-	£690	£6,920,477	9/16/2013	0.25%	£6,678,739	-	£1,099	£6,679,837
9/17/2013		£3,150,000	-	£690	£6,921,167	9/17/2013	0.25%	£6,679,837	-	£1,098	£6,680,936
9/18/2013		£3,150,000	-	£690	£6,921,858	9/18/2013	0.25%	£6,680,936	-	£1,099	£6,682,034
9/19/2013		£3,150,000	-	£690	£6,922,548	9/19/2013	0.25%	£6,682,034	-	£1,099	£6,683,133
9/20/2013		£3,150,000	-	£690	£6,923,238	9/20/2013	0.25%	£6,683,133	-	£1,099	£6,684,232
9/21/2013		£3,150,000	-	£690	£6,923,929	9/21/2013	0.25%	£6,684,232	-	£1,099	£6,685,330
9/22/2013		£3,150,000	-	£690	£6,924,619	9/22/2013	0.25%	£6,685,330	-	£1,099	£6,686,429
9/23/2013		£3,150,000	-	£690	£6,925,310	9/23/2013	0.25%	£6,686,429	-	£1,099	£6,687,528
9/24/2013		£3,150,000	-	£690	£6,926,000	9/24/2013	0.25%	£6,687,528	-	£1,099	£6,688,628
9/25/2013		£3,150,000	-	£690	£6,926,690	9/25/2013	0.25%	£6,688,628	-	£1,100	£6,689,727
9/26/2013		£3,150,000	-	£690	£6,927,381	9/26/2013	0.25%	£6,689,727	-	£1,099	£6,690,827
9/27/2013		£3,150,000	-	£690	£6,928,071	9/27/2013	0.25%	£6,690,827	-	£1,100	£6,691,926
9/28/2013		£3,150,000	-	£690	£6,928,762	9/28/2013	0.25%	£6,691,926	-	£1,100	£6,693,026
9/29/2013		£3,150,000	-	£690	£6,929,452	9/29/2013	0.25%	£6,693,026	-	£1,100	£6,694,126
9/30/2013		£3,150,000	-	£690	£6,930,142	9/30/2013	0.25%	£6,694,126	-	£1,100	£6,695,226
10/1/2013		£3,150,000	-	£690	£6,930,833	10/1/2013	0.25%	£6,695,226	-	£1,100	£6,696,326
10/2/2013		£3,150,000	-	£690	£6,931,523	10/2/2013	0.25%	£6,696,326	-	£1,100	£6,697,426
10/3/2013		£3,150,000	-	£690	£6,932,214	10/3/2013	0.24%	£6,697,426	-	£1,100	£6,698,526
10/4/2013		£3,150,000	-	£690	£6,932,904	10/4/2013	0.24%	£6,698,526	-	£1,100	£6,699,626
10/5/2013		£3,150,000	-	£690	£6,933,595	10/5/2013	0.24%	£6,699,626	-	£1,100	£6,700,726
10/6/2013		£3,150,000	-	£690	£6,934,285	10/6/2013	0.24%	£6,700,726	-	£1,100	£6,701,826
10/7/2013		£3,150,000	-	£690	£6,934,975	10/7/2013	0.24%	£6,701,826	-	£1,100	£6,702,927
10/8/2013		£3,150,000	-	£690	£6,935,666	10/8/2013	0.24%	£6,702,927	-	£1,101	£6,704,027
10/9/2013		£3,150,000	-	£690	£6,936,356	10/9/2013	0.24%	£6,704,027	-	£1,101	£6,705,128
10/10/2013		£3,150,000	-	£690	£6,937,047	10/10/2013	0.25%	£6,705,128	-	£1,101	£6,706,229
10/11/2013		£3,150,000	-	£690	£6,937,737	10/11/2013	0.24%	£6,706,229	-	£1,101	£6,707,331
10/12/2013		£3,150,000	-	£690	£6,938,427	10/12/2013	0.24%	£6,707,331	-	£1,101	£6,708,432
10/13/2013		£3,150,000	-	£690	£6,939,118	10/13/2013	0.24%	£6,708,432	-	£1,102	£6,709,534
10/14/2013		£3,150,000	-	£690	£6,939,808	10/14/2013	0.24%	£6,709,534	-	£1,102	£6,710,635
10/15/2013		£3,150,000	-	£690	£6,940,499	10/15/2013	0.25%	£6,710,635	-	£1,102	£6,711,738
10/16/2013		£3,150,000	-	£690	£6,941,189	10/16/2013	0.24%	£6,711,738	-	£1,102	£6,712,840
10/17/2013		£3,150,000	-	£690	£6,941,879	10/17/2013	0.25%	£6,712,840	-	£1,103	£6,713,943
10/18/2013		£3,150,000	-	£690	£6,942,570	10/18/2013	0.24%	£6,713,943	-	£1,102	£6,715,045
10/19/2013		£3,150,000	-	£690	£6,943,260	10/19/2013	0.24%	£6,715,045	-	£1,102	£6,716,147
10/20/2013		£3,150,000	-	£690	£6,943,951	10/20/2013	0.24%	£6,716,147	-	£1,102	£6,717,249
10/21/2013		£3,150,000	-	£690	£6,944,641	10/21/2013	0.24%	£6,717,249	-	£1,102	£6,718,352
10/22/2013		£3,150,000	-	£690	£6,945,332	10/22/2013	0.24%	£6,718,352	-	£1,102	£6,719,454
10/23/2013		£3,150,000	-	£690	£6,946,022	10/23/2013	0.24%	£6,719,454	-	£1,102	£6,720,556
10/24/2013		£3,150,000	-	£690	£6,946,712	10/24/2013	0.24%	£6,720,556	-	£1,103	£6,721,659
10/25/2013		£3,150,000	-	£690	£6,947,403	10/25/2013	0.24%	£6,721,659	-	£1,103	£6,722,762
10/26/2013		£3,150,000	-	£690	£6,948,093	10/26/2013	0.24%	£6,722,762	-	£1,103	£6,723,864
10/27/2013		£3,150,000	-	£690	£6,948,784	10/27/2013	0.24%	£6,723,864	-	£1,103	£6,724,967
10/28/2013		£3,150,000	-	£690	£6,949,474	10/28/2013	0.24%	£6,724,967	-	£1,103	£6,726,070
10/29/2013		£3,150,000	-	£690	£6,950,164	10/29/2013	0.24%	£6,726,070	-	£1,103	£6,727,173
10/30/2013		£3,150,000	-	£690	£6,950,855	10/30/2013	0.24%	£6,727,173	-	£1,104	£6,728,277
10/31/2013		£3,150,000	-	£690	£6,951,545	10/31/2013	0.24%	£6,728,277	-	£1,105	£6,729,381
11/1/2013		£3,150,000	-	£690	£6,952,236	11/1/2013	0.24%	£6,729,381	-	£1,105	£6,730,486
11/2/2013		£3,150,000	-	£690	£6,952,926	11/2/2013	0.24%	£6,730,486	-	£1,104	£6,731,590
11/3/2013		£3,150,000	-	£690	£6,953,616	11/3/2013	0.24%	£6,731,590	-	£1,104	£6,732,695
11/4/2013		£3,150,000	-	£690	£6,954,307	11/4/2013	0.24%	£6,732,695	-	£1,104	£6,733,799
11/5/2013		£3,150,000	-	£690	£6,954,997	11/5/2013	0.24%	£6,733,799	-	£1,105	£6,734,904
11/6/2013		£3,150,000	-	£690	£6,955,688	11/6/2013	0.24%	£6,734,904	-	£1,105	£6,736,009
11/7/2013		£3,150,000	-	£690	£6,956,378	11/7/2013	0.24%	£6,736,009	-	£1,105	£6,737,114
11/8/2013		£3,150,000	-	£690	£6,957,068	11/8/2013	0.24%	£6,737,114	-	£1,105	£6,738,219
11/9/2013		£3,150,000	-	£690	£6,957,759	11/9/2013	0.24%	£6,738,219	-	£1,106	£6,739,325
11/10/2013		£3,150,000	-	£690	£6,958,449	11/10/2013	0.24%	£6,739,325	-	£1,106	£6,740,431
11/11/2013		£3,150,000	-	£690	£6,959,140	11/11/2013	0.24%	£6,740,431	-	£1,106	£6,741,537
11/12/2013		£3,150,000	-	£690	£6,959,830	11/12/2013	0.24%	£6,741,537	-	£1,106	£6,742,643
11/13/2013		£3,150,000	-	£690	£6,960,521	11/13/2013	0.24%	£6,742,643	-	£1,106	£6,743,749
11/14/2013		£3,150,000	-	£690	£6,961,211	11/14/2013	0.24%	£6,743,749	-	£1,107	£6,744,856
11/15/2013		£3,150,000	-	£690	£6,961,901	11/15/2013	0.24%	£6,744,856	-	£1,107	£6,745,963
11/16/2013		£3,150,000	-	£690	£6,962,592	11/16/2013	0.24%	£6,745,963	-	£1,107	£6,747,070
11/17/2013		£3,150,000	-	£690	£6,963,282	11/17/2013	0.24%	£6,747,070	-	£1,107	£6,748,176
11/18/2013		£3,150,000	-	£690	£6,963,973	11/18/2013	0.24%	£6,748,176	-	£1,107	£6,749,284
11/19/2013		£3,150,000	-	£690	£6,964,663	11/19/2013	0.24%	£6,749,284	-	£1,107	£6,750,391
11/20/2013		£3,150,000	-	£690	£6,965,353	11/20/2013	0.24%	£6,750,391	-	£1,108	£6,751,498
11/21/2013		£3,150,000	-	£690	£6,966,044	11/21/2013	0.24%	£6,751,498	-	£1,108	£6,752,606
11/22/2013		£3,150,000	-	£690	£6,966,734	11/22/2013	0.24%	£6,752,606	-	£1,108	£6,753,714
11/23/2013		£3,150,000	-	£690	£6,967,425	11/23/2013	0.24%	£6,753,714	-	£1,108	£6,754,821

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance
11/24/2013		£3,150,000	-	£690	£6,968,115	11/24/2013	0.24%	£6,754,821	£1,108	£6,755,929
11/25/2013		£3,150,000	-	£690	£6,968,805	11/25/2013	0.24%	£6,755,929	£1,108	£6,757,037
11/26/2013		£3,150,000	-	£690	£6,969,496	11/26/2013	0.24%	£6,757,037	£1,108	£6,758,146
11/27/2013		£3,150,000	-	£690	£6,970,186	11/27/2013	0.24%	£6,758,146	£1,108	£6,759,254
11/28/2013		£3,150,000	-	£690	£6,970,877	11/28/2013	0.24%	£6,759,254	£1,109	£6,760,363
11/29/2013		£3,150,000	(2,370,000)	£690	£6,971,567	11/29/2013	0.24%	£6,760,363	(2,370,000) £1,109	£4,391,472
11/30/2013		£780,000	-	£171	£4,601,738	11/30/2013	0.24%	£4,391,472	£721	£4,392,193
12/1/2013		£780,000	-	£171	£4,601,909	12/1/2013	0.24%	£4,392,193	£721	£4,392,913
12/2/2013		£780,000	-	£171	£4,602,080	12/2/2013	0.24%	£4,392,913	£721	£4,393,634
12/3/2013		£780,000	-	£171	£4,602,251	12/3/2013	0.24%	£4,393,634	£721	£4,394,355
12/4/2013		£780,000	-	£171	£4,602,422	12/4/2013	0.24%	£4,394,355	£721	£4,395,076
12/5/2013		£780,000	-	£171	£4,602,593	12/5/2013	0.24%	£4,395,076	£721	£4,395,798
12/6/2013		£780,000	-	£171	£4,602,764	12/6/2013	0.24%	£4,395,798	£722	£4,396,519
12/7/2013		£780,000	-	£171	£4,602,935	12/7/2013	0.24%	£4,396,519	£722	£4,397,241
12/8/2013		£780,000	-	£171	£4,603,106	12/8/2013	0.24%	£4,397,241	£722	£4,397,963
12/9/2013		£780,000	-	£171	£4,603,277	12/9/2013	0.24%	£4,397,963	£722	£4,398,685
12/10/2013		£780,000	-	£171	£4,603,448	12/10/2013	0.24%	£4,398,685	£722	£4,399,407
12/11/2013		£780,000	-	£171	£4,603,619	12/11/2013	0.24%	£4,399,407	£722	£4,400,129
12/12/2013		£780,000	-	£171	£4,603,790	12/12/2013	0.24%	£4,400,129	£723	£4,400,852
12/13/2013		£780,000	-	£171	£4,603,961	12/13/2013	0.24%	£4,400,852	£723	£4,401,574
12/14/2013		£780,000	-	£171	£4,604,132	12/14/2013	0.24%	£4,401,574	£723	£4,402,297
12/15/2013		£780,000	-	£171	£4,604,302	12/15/2013	0.24%	£4,402,297	£723	£4,403,020
12/16/2013		£780,000	-	£171	£4,604,473	12/16/2013	0.24%	£4,403,020	£723	£4,403,743
12/17/2013		£780,000	-	£171	£4,604,644	12/17/2013	0.24%	£4,403,743	£723	£4,404,466
12/18/2013		£780,000	-	£171	£4,604,815	12/18/2013	0.24%	£4,404,466	£723	£4,405,189
12/19/2013		£780,000	-	£171	£4,604,986	12/19/2013	0.25%	£4,405,189	£724	£4,405,913
12/20/2013		£780,000	-	£171	£4,605,157	12/20/2013	0.25%	£4,405,913	£724	£4,406,637
12/21/2013		£780,000	-	£171	£4,605,328	12/21/2013	0.25%	£4,406,637	£724	£4,407,361
12/22/2013		£780,000	-	£171	£4,605,499	12/22/2013	0.25%	£4,407,361	£724	£4,408,085
12/23/2013		£780,000	-	£171	£4,605,670	12/23/2013	0.25%	£4,408,085	£724	£4,408,810
12/24/2013		£780,000	-	£171	£4,605,841	12/24/2013	0.25%	£4,408,810	£724	£4,409,534
12/25/2013		£780,000	-	£171	£4,606,012	12/25/2013	0.25%	£4,409,534	£724	£4,410,258
12/26/2013		£780,000	-	£171	£4,606,183	12/26/2013	0.00%	£4,410,258	£695	£4,410,953
12/27/2013		£780,000	-	£171	£4,606,354	12/27/2013	0.00%	£4,410,953	£695	£4,411,648
12/28/2013		£780,000	-	£171	£4,606,525	12/28/2013	0.25%	£4,411,648	£725	£4,412,373
12/29/2013		£780,000	-	£171	£4,606,696	12/29/2013	0.25%	£4,412,373	£725	£4,413,098
12/30/2013		£780,000	-	£171	£4,606,867	12/30/2013	0.25%	£4,413,098	£725	£4,413,823
12/31/2013		£780,000	-	£171	£4,607,038	12/31/2013	0.25%	£4,413,823	£725	£4,414,548
1/1/2014		£780,000	-	£171	£4,607,209	1/1/2014	0.25%	£4,414,548	£725	£4,415,273
1/2/2014		£780,000	-	£171	£4,607,380	1/2/2014	0.00%	£4,415,273	£696	£4,415,968
1/3/2014		£780,000	-	£171	£4,607,551	1/3/2014	0.24%	£4,415,968	£725	£4,416,694
1/4/2014		£780,000	-	£171	£4,607,722	1/4/2014	0.24%	£4,416,694	£725	£4,417,418
1/5/2014		£780,000	-	£171	£4,607,893	1/5/2014	0.24%	£4,417,418	£725	£4,418,143
1/6/2014		£780,000	-	£171	£4,608,064	1/6/2014	0.24%	£4,418,143	£725	£4,418,868
1/7/2014		£780,000	-	£171	£4,608,235	1/7/2014	0.24%	£4,418,868	£725	£4,419,593
1/8/2014		£780,000	-	£171	£4,608,405	1/8/2014	0.24%	£4,419,593	£726	£4,420,319
1/9/2014		£780,000	-	£171	£4,608,576	1/9/2014	0.24%	£4,420,319	£725	£4,421,044
1/10/2014		£780,000	-	£171	£4,608,747	1/10/2014	0.24%	£4,421,044	£726	£4,421,770
1/11/2014		£780,000	-	£171	£4,608,918	1/11/2014	0.24%	£4,421,770	£726	£4,422,496
1/12/2014		£780,000	-	£171	£4,609,089	1/12/2014	0.24%	£4,422,496	£726	£4,423,222
1/13/2014		£780,000	-	£171	£4,609,260	1/13/2014	0.24%	£4,423,222	£726	£4,423,948
1/14/2014		£780,000	-	£171	£4,609,431	1/14/2014	0.24%	£4,423,948	£726	£4,424,674
1/15/2014		£780,000	-	£171	£4,609,602	1/15/2014	0.24%	£4,424,674	£726	£4,425,400
1/16/2014		£780,000	-	£171	£4,609,773	1/16/2014	0.24%	£4,425,400	£726	£4,426,126
1/17/2014		£780,000	-	£171	£4,609,944	1/17/2014	0.24%	£4,426,126	£726	£4,426,852
1/18/2014		£780,000	-	£171	£4,610,115	1/18/2014	0.24%	£4,426,852	£726	£4,427,578
1/19/2014		£780,000	-	£171	£4,610,286	1/19/2014	0.24%	£4,427,578	£726	£4,428,304
1/20/2014		£780,000	-	£171	£4,610,457	1/20/2014	0.24%	£4,428,304	£726	£4,429,030
1/21/2014		£780,000	-	£171	£4,610,628	1/21/2014	0.24%	£4,429,030	£726	£4,429,757
1/22/2014		£780,000	-	£171	£4,610,799	1/22/2014	0.24%	£4,429,757	£727	£4,430,483
1/23/2014		£780,000	-	£171	£4,610,970	1/23/2014	0.24%	£4,430,483	£727	£4,431,210
1/24/2014		£780,000	-	£171	£4,611,141	1/24/2014	0.24%	£4,431,210	£727	£4,431,937
1/25/2014		£780,000	-	£171	£4,611,312	1/25/2014	0.24%	£4,431,937	£727	£4,432,664
1/26/2014		£780,000	-	£171	£4,611,483	1/26/2014	0.24%	£4,432,664	£727	£4,433,391
1/27/2014		£780,000	-	£171	£4,611,654	1/27/2014	0.24%	£4,433,391	£727	£4,434,118
1/28/2014		£780,000	-	£171	£4,611,825	1/28/2014	0.24%	£4,434,118	£727	£4,434,845
1/29/2014		£780,000	-	£171	£4,611,996	1/29/2014	0.24%	£4,434,845	£727	£4,435,572
1/30/2014		£780,000	-	£171	£4,612,167	1/30/2014	0.24%	£4,435,572	£727	£4,436,300
1/31/2014		£780,000	-	£171	£4,612,338	1/31/2014	0.24%	£4,436,300	£728	£4,437,027
2/1/2014		£780,000	-	£171	£4,612,508	2/1/2014	0.24%	£4,437,027	£728	£4,437,755
2/2/2014		£780,000	-	£171	£4,612,679	2/2/2014	0.24%	£4,437,755	£728	£4,438,483

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance	Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
2/3/2014		£780,000	-	£171	£4,612,850	2/3/2014	0.24%	£4,438,483	-	£728	£4,439,211
2/4/2014		£780,000	-	£171	£4,613,021	2/4/2014	0.24%	£4,439,211	-	£728	£4,439,939
2/5/2014		£780,000	-	£171	£4,613,192	2/5/2014	0.24%	£4,439,939	-	£728	£4,440,667
2/6/2014		£780,000	-	£171	£4,613,363	2/6/2014	0.24%	£4,440,667	-	£728	£4,441,395
2/7/2014		£780,000	-	£171	£4,613,534	2/7/2014	0.24%	£4,441,395	-	£728	£4,442,124
2/8/2014		£780,000	-	£171	£4,613,705	2/8/2014	0.23%	£4,442,124	-	£728	£4,442,852
2/9/2014		£780,000	-	£171	£4,613,876	2/9/2014	0.23%	£4,442,852	-	£728	£4,443,581
2/10/2014		£780,000	-	£171	£4,614,047	2/10/2014	0.23%	£4,443,581	-	£728	£4,444,309
2/11/2014		£780,000	-	£171	£4,614,218	2/11/2014	0.23%	£4,444,309	-	£729	£4,445,038
2/12/2014		£780,000	-	£171	£4,614,389	2/12/2014	0.24%	£4,445,038	-	£729	£4,445,767
2/13/2014		£780,000	-	£171	£4,614,560	2/13/2014	0.24%	£4,445,767	-	£729	£4,446,496
2/14/2014		£780,000	-	£171	£4,614,731	2/14/2014	0.24%	£4,446,496	-	£729	£4,447,225
2/15/2014		£780,000	-	£171	£4,614,902	2/15/2014	0.24%	£4,447,225	-	£729	£4,447,954
2/16/2014		£780,000	-	£171	£4,615,073	2/16/2014	0.24%	£4,447,954	-	£729	£4,448,684
2/17/2014		£780,000	-	£171	£4,615,244	2/17/2014	0.24%	£4,448,684	-	£730	£4,449,413
2/18/2014		£780,000	-	£171	£4,615,415	2/18/2014	0.24%	£4,449,413	-	£730	£4,450,143
2/19/2014		£780,000	-	£171	£4,615,586	2/19/2014	0.23%	£4,450,143	-	£730	£4,450,873
2/20/2014		£780,000	-	£171	£4,615,757	2/20/2014	0.23%	£4,450,873	-	£730	£4,451,602
2/21/2014		£780,000	-	£171	£4,615,928	2/21/2014	0.24%	£4,451,602	-	£730	£4,452,332
2/22/2014		£780,000	-	£171	£4,616,099	2/22/2014	0.23%	£4,452,332	-	£730	£4,453,062
2/23/2014		£780,000	-	£171	£4,616,270	2/23/2014	0.23%	£4,453,062	-	£730	£4,453,792
2/24/2014		£780,000	-	£171	£4,616,441	2/24/2014	0.23%	£4,453,792	-	£730	£4,454,523
2/25/2014		£780,000	-	£171	£4,616,612	2/25/2014	0.23%	£4,454,523	-	£730	£4,455,253
2/26/2014		£780,000	-	£171	£4,616,782	2/26/2014	0.23%	£4,455,253	-	£730	£4,455,983
2/27/2014		£780,000	-	£171	£4,616,953	2/27/2014	0.23%	£4,455,983	-	£730	£4,456,714
2/28/2014		£780,000	-	£171	£4,617,124	2/28/2014	0.24%	£4,456,714	-	£731	£4,457,445
3/1/2014		£780,000	-	£171	£4,617,295	3/1/2014	0.24%	£4,457,445	-	£731	£4,458,176
3/2/2014		£780,000	-	£171	£4,617,466	3/2/2014	0.24%	£4,458,176	-	£731	£4,458,907
3/3/2014		£780,000	-	£171	£4,617,637	3/3/2014	0.24%	£4,458,907	-	£731	£4,459,638
3/4/2014		£780,000	-	£171	£4,617,808	3/4/2014	0.24%	£4,459,638	-	£731	£4,460,369
3/5/2014		£780,000	-	£171	£4,617,979	3/5/2014	0.24%	£4,460,369	-	£731	£4,461,101
3/6/2014		£780,000	-	£171	£4,618,150	3/6/2014	0.23%	£4,461,101	-	£731	£4,461,832
3/7/2014		£780,000	-	£171	£4,618,321	3/7/2014	0.24%	£4,461,832	-	£732	£4,462,564
3/8/2014		£780,000	-	£171	£4,618,492	3/8/2014	0.24%	£4,462,564	-	£732	£4,463,296
3/9/2014		£780,000	-	£171	£4,618,663	3/9/2014	0.24%	£4,463,296	-	£732	£4,464,028
3/10/2014		£780,000	-	£171	£4,618,834	3/10/2014	0.24%	£4,464,028	-	£732	£4,464,760
3/11/2014		£780,000	-	£171	£4,619,005	3/11/2014	0.23%	£4,464,760	-	£732	£4,465,492
3/12/2014		£780,000	-	£171	£4,619,176	3/12/2014	0.23%	£4,465,492	-	£732	£4,466,224
3/13/2014		£780,000	-	£171	£4,619,347	3/13/2014	0.23%	£4,466,224	-	£732	£4,466,956
3/14/2014		£780,000	-	£171	£4,619,518	3/14/2014	0.23%	£4,466,956	-	£732	£4,467,688
3/15/2014		£780,000	-	£171	£4,619,689	3/15/2014	0.23%	£4,467,688	-	£733	£4,468,421
3/16/2014		£780,000	-	£171	£4,619,860	3/16/2014	0.23%	£4,468,421	-	£733	£4,469,153
3/17/2014		£780,000	-	£171	£4,620,031	3/17/2014	0.23%	£4,469,153	-	£733	£4,469,886
3/18/2014		£780,000	-	£171	£4,620,202	3/18/2014	0.23%	£4,469,886	-	£733	£4,470,619
3/19/2014		£780,000	-	£171	£4,620,373	3/19/2014	0.23%	£4,470,619	-	£733	£4,471,352
3/20/2014		£780,000	-	£171	£4,620,544	3/20/2014	0.23%	£4,471,352	-	£733	£4,472,085
3/21/2014		£780,000	-	£171	£4,620,715	3/21/2014	0.23%	£4,472,085	-	£733	£4,472,818
3/22/2014		£780,000	-	£171	£4,620,885	3/22/2014	0.23%	£4,472,818	-	£733	£4,473,552
3/23/2014		£780,000	-	£171	£4,621,056	3/23/2014	0.23%	£4,473,552	-	£733	£4,474,285
3/24/2014		£780,000	-	£171	£4,621,227	3/24/2014	0.23%	£4,474,285	-	£734	£4,475,018
3/25/2014		£780,000	-	£171	£4,621,398	3/25/2014	0.24%	£4,475,018	-	£734	£4,475,752
3/26/2014		£780,000	-	£171	£4,621,569	3/26/2014	0.23%	£4,475,752	-	£734	£4,476,486
3/27/2014		£780,000	-	£171	£4,621,740	3/27/2014	0.23%	£4,476,486	-	£734	£4,477,220
3/28/2014		£780,000	-	£171	£4,621,911	3/28/2014	0.23%	£4,477,220	-	£734	£4,477,954
3/29/2014		£780,000	-	£171	£4,622,082	3/29/2014	0.23%	£4,477,954	-	£734	£4,478,688
3/30/2014		£780,000	-	£171	£4,622,253	3/30/2014	0.23%	£4,478,688	-	£734	£4,479,422
3/31/2014		£780,000	-	£171	£4,622,424	3/31/2014	0.23%	£4,479,422	-	£734	£4,480,156
4/1/2014		£780,000	-	£171	£4,622,595	4/1/2014	0.23%	£4,480,156	-	£734	£4,480,890
4/2/2014		£780,000	-	£171	£4,622,766	4/2/2014	0.23%	£4,480,890	-	£734	£4,481,624
4/3/2014		£780,000	-	£171	£4,622,937	4/3/2014	0.23%	£4,481,624	-	£734	£4,482,358
4/4/2014		£780,000	-	£171	£4,623,108	4/4/2014	0.23%	£4,482,358	-	£734	£4,483,093
4/5/2014		£780,000	-	£171	£4,623,279	4/5/2014	0.23%	£4,483,093	-	£734	£4,483,827
4/6/2014		£780,000	-	£171	£4,623,450	4/6/2014	0.23%	£4,483,827	-	£735	£4,484,562
4/7/2014		£780,000	-	£171	£4,623,621	4/7/2014	0.23%	£4,484,562	-	£735	£4,485,296
4/8/2014		£780,000	-	£171	£4,623,792	4/8/2014	0.23%	£4,485,296	-	£735	£4,486,031
4/9/2014		£780,000	-	£171	£4,623,963	4/9/2014	0.23%	£4,486,031	-	£735	£4,486,766
4/10/2014		£780,000	-	£171	£4,624,134	4/10/2014	0.23%	£4,486,766	-	£735	£4,487,501
4/11/2014		£780,000	-	£171	£4,624,305	4/11/2014	0.23%	£4,487,501	-	£735	£4,488,236
4/12/2014		£780,000	-	£171	£4,624,476	4/12/2014	0.23%	£4,488,236	-	£735	£4,488,970
4/13/2014		£780,000	-	£171	£4,624,647	4/13/2014	0.23%	£4,488,970	-	£735	£4,489,705
4/14/2014		£780,000	-	£171	£4,624,818	4/14/2014	0.23%	£4,489,705	-	£735	£4,490,441

Date	3-Month LIBOR Rate	Principal Balance	Principal Repayment	Calculated Interest \$ Amount	Ending Principal Balance
4/15/2014		£780,000	-	£171	£4,624,988
4/16/2014		£780,000	-	£171	£4,625,159
4/17/2014		£780,000	-	£171	£4,625,330
4/18/2014		£780,000	-	£171	£4,625,501
4/19/2014		£780,000	-	£171	£4,625,672
4/20/2014		£780,000	-	£171	£4,625,843
4/21/2014		£780,000	-	£171	£4,626,014
4/22/2014		£780,000	-	£171	£4,626,185
4/23/2014		£780,000	-	£171	£4,626,356
4/24/2014		£780,000	-	£171	£4,626,527
4/25/2014		£780,000	-	£171	£4,626,698
4/26/2014		£780,000	-	£171	£4,626,869
4/27/2014		£780,000	-	£171	£4,627,040
4/28/2014		£780,000	-	£171	£4,627,211
4/29/2014		£780,000	-	£171	£4,627,382
4/30/2014		£780,000	(780,000)	£171	£3,847,553

Date	3-Month LIBOR	Principal Balance	Calculated Interest \$ Amount	Ending Principal Balance	
4/15/2014	0.23%	£4,490,441	-	£736	£4,491,176
4/16/2014	0.23%	£4,491,176	-	£735	£4,491,911
4/17/2014	0.23%	£4,491,911	-	£736	£4,492,647
4/18/2014	0.23%	£4,492,647	-	£736	£4,493,383
4/19/2014	0.00%	£4,493,383	-	£708	£4,494,091
4/20/2014	0.00%	£4,494,091	-	£708	£4,494,799
4/21/2014	0.00%	£4,494,799	-	£708	£4,495,507
4/22/2014	0.00%	£4,495,507	-	£708	£4,496,215
4/23/2014	0.23%	£4,496,215	-	£736	£4,496,951
4/24/2014	0.23%	£4,496,951	-	£737	£4,497,688
4/25/2014	0.23%	£4,497,688	-	£737	£4,498,424
4/26/2014	0.23%	£4,498,424	-	£737	£4,499,161
4/27/2014	0.23%	£4,499,161	-	£737	£4,499,898
4/28/2014	0.23%	£4,499,898	-	£737	£4,500,635
4/29/2014	0.22%	£4,500,635	-	£737	£4,501,371
4/30/2014	0.23%	£4,501,371	(780,000)	£737	£3,722,108