

| Loan Ref | Lender | Loan Type | Broker | Profile | Fix/Var | Notice | Start Date | Maturity | Principal | Rate |
|----------|----------|-----------|--------|---------|---------|--------|------------|-----------|-----------------------|------|
| 1005 | CLYDESDA | D | | V | V | | 06-Apr-10 | - - | -3,000,000.00 | 0.85 |
| 1010 | NATWESTS | D | | V | V | | 27-Apr-10 | - - | -10,000,000.00 | 0.90 |
| 1025 | CO-OP | D | | V | V | C | 01-Jul-10 | - - | -3,580,000.00 | 0.56 |
| 1056 | BARCLAYS | D | PREB | M | F | | 06-Mar-12 | 05-Mar-13 | -2,000,000.00 | 1.82 |
| 1059 | LLOYDSTS | D | | M | F | | 13-Apr-12 | 11-Apr-13 | -2,000,000.00 | 3.00 |
| 1062 | DEUTSCHE | D | | V | V | C | 25-Jul-12 | - - | -3,000,000.00 | 0.49 |
| 1069 | COVENTRY | D | TRAD | M | F | | 10-Sep-12 | 11-Mar-13 | -2,000,000.00 | 0.82 |
| 1071 | LLOYDSTS | D | | M | F | | 20-Nov-12 | 20-May-13 | -1,000,000.00 | 1.35 |
| 1072 | NATWESTS | D | | M | F | | 21-Nov-12 | 20-Nov-13 | -2,000,000.00 | 1.50 |
| 1073 | SANTAND | D | | V | V | C | 28-Nov-12 | - - | -3,000,000.00 | 1.30 |
| 1074 | BARCLAYS | D | PREB | M | F | | 03-Dec-12 | 04-Mar-13 | -2,000,000.00 | 0.40 |
| 1075 | LLOYDSTS | D | | M | F | | 15-Feb-13 | 15-May-13 | -2,000,000.00 | 0.75 |
| | | | | | | | | | -35,580,000.00 | |

APPENDIX 1

As At 1/3/2013