

## Investments as at 17 June 2011

Appendix 1

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	- -	-6,000,000.00	0.90
1025	CO-OP	D		V	V	C	01-Jul-10	- -	-4,920,000.00	0.56
1026	NATIONWI	D	PREB	M	F		28-Jul-10	27-Jul-11	-2,000,000.00	1.36
1027	COVENTRY	D	PREB	M	F		02-Aug-10	01-Aug-11	-2,000,000.00	1.33
1028	SKIPTON	D	PREB	M	F		02-Aug-10	01-Aug-11	-1,000,000.00	1.57
1032	LLOYDSTS	D		M	F		07-Sep-10	06-Sep-11	-5,000,000.00	2.00
1034	NATIONWI	D	STER	M	F		24-Nov-10	23-Nov-11	-2,000,000.00	1.33
1035	BARCLAYS	D	TRAD	M	F		09-Feb-11	08-Feb-12	-3,000,000.00	1.50
1036	BARCLAYS	D	TRAD	M	F		09-Feb-11	09-Aug-11	-2,000,000.00	1.00
1037	SANTAND	D	PREB	M	F		03-May-11	05-Sep-11	-5,000,000.00	1.20
1038	NATWESTS	D		M	F		19-May-11	18-May-12	-2,000,000.00	1.51
									<b>-37,920,000.00</b>	