LMS 2

LATEST INFORMATION

		Class					
		(Fast Pay EUR)	(Slow Pay EUR)	(Slow Pay EUR)	(Slow Pay EUR)	(Slow Pay EUR)	
		A1	A2	M1	M2	B	C
Pool factor at last IPD		0.000000	0.318040	1.000000	1.000000	1.000000	0.000000
Next Interest Payment Date	18-Jun-2018						
Next Determination Date	13-Jun-2018						
Interest per Note at next IPD		n/a	€ 0.54	€ 17.36	€ 64.36	€ 163.59	n/a
Benchmark Rate		n/a	-0.32700%	-0.32700%	-0.32700%	-0.32700%	n/a

HISTORICAL INFORMATION

		Standard & Poor's Rating	AAA	AAA	AA	A+	BBB
		Fitch Rating	AAA	AAA	AA	A	BBB
		Moody's	Aaa	Aaa	Aa3	A2	Baa2
	Size	Date	A1	A2	M1	M2	B
Initial Issue	€ 525,000,000	06-Dec-2006	€ 105,000,000	€ 372,750,000	€ 15,750,000	€ 11,800,000	€ 19,700,000
Margin			0.08%	0.17%	0.23%	0.41%	0.79%
Step Up Margin			0.16%	0.34%	0.46%	0.82%	1.58%
X Note Coupon 2010			1.70%	1.70%	1.70%	1.70%	1.70%
Step Up Date			Mar-2014	Mar-2014	Mar-2014	Mar-2014	Mar-2014
Maturity			Sep-2020	Sep-2048	Sep-2048	Sep-2048	Sep-2048

Note face value	€50,000 class A1, A2, M1 ,M2, B, X
Lead Manager	Barclays Capital
Rating Agents	Standard & Poor's, Fitch, Moody's