

**THE  
BANK  
OF  
NEW YORK MELLON**

101 Barclay Street, 4 East  
New York, N. Y. 10286

**Blue City Investments 1 Limited**

Payment Date: **10-May-10**  
 Accrual Period: **8-Feb-10 - 10-May-10**  
 Interest Period: **91 Days**  
 Calculation basis: **Actual/ 360 Floating Rate Notes**  
 Calculation basis: **30/ 360 Fixed Rate Notes**  
 LIBOR Determination: **02/04/2010**  
 3 Month LIBOR Rate: **0.24875%**

	Margin	Interest Rate	Original Outstanding	Current Outstanding	Principal Payment	Accrued Interest	Interest Factor /1000	Principal Remaining Factor/1000	ISINS
Class A-1	1.6000%	1.84875%	\$399,000,000.00	\$399,000,000.00	\$0.00	\$1,864,618.44	4.673229	1000	XS0259691623
Class A-3	3.8000%	4.04875%	\$262,500,000.00	\$262,500,000.00	\$0.00	\$2,686,514.32	10.234340	1000	XS0267260346
Class B-1	N/A	13.7500%	\$143,000,000.00	\$143,000,000.00	\$0.00	\$4,915,625.00	34.375000	1000	XS0259701018
Class C	N/A	13.7500%	\$50,500,000.00	\$50,500,000.00	\$0.00	\$1,735,937.50	34.375000	1000	XS0272445726
Class D	N/A	1.0000%	\$70,000,000.00	\$70,000,000.00	\$0.00	\$175,000.00	2.500000	1000	XS0273296243
<b>TOTALS</b>			<b>\$925,000,000.00</b>	<b>\$925,000,000.00</b>	<b>\$0.00</b>	<b>\$11,377,695.26</b>			