



UK Secured Funding Programmes

Holmes Master Issuer

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MAIN PARTIES TO THE STRUCTURE, RATINGS AND TRIGGERS (IF APPLICABLE)

Role	Counterparty	Fitch/Moody's/S&P Long Term Rating	Fitch/Moody's/S&P Short Term Rating	Applicable Trigger (loss of)	Consequence
Issuer	Holmes Master Issuer				
Funding	Holmes Funding Limited				
Mortgages Trustee	Holmes Trustees Limited				
Seller	Santander UK	A / A2 / A*	F1 / P-1 / A-1*	A3 BBB / Baa2 / BBB BBB- / Baa3 / BBB- F1 / Baa3 / A-1 BBB- / Baa3 / BBB-	Establish a liquidity reserve - see page 199 of the prospectus for more detail Seller to submit to the Mortgages Trustee, Funding, the Security Trustee and the Rating Agencies draft letters of notice to the Borrowers of sale and purchase of mortgage loans Completion of legal assignment of mortgage loans to the Mortgages Trustee Adjustment to / more frequent review of formula for calculation of Minimum Seller Share Adjustment to Minimum Seller Share
Servicer	Santander UK	A / A2 / A*	F1 / P-1 / A-1*		
Cash Manager	Santander UK	A / A2 / A*	F1 / P-1 / A-1*		
Each Start-up Loan Provider	Santander UK	A / A2 / A*	F1 / P-1 / A-1*		
Funding Account Bank	Santander UK	A / A2 / A*	F1 / P-1 / A-1*	A or F1 / P-1 / A or A-1 (or A+ if no ST rating)	Termination of Account Bank Agreement, unless within 30 London Business Days either: (a) accounts and rights and obligations of Account Bank are transferred to a financial institution having the required ratings; or (b) a guarantee of the Account Bank's obligations is obtained from a financial institution having the required ratings; or (c) such other actions are taken to ensure that the ratings assigned to the outstanding issuing entity rated notes are not adversely affected, in each case provided that the ratings of the outstanding issuing entity notes are not adversely affected by the remedial action.
Mortgage Trust Account Bank	Santander UK	A / A2 / A*	F1 / P-1 / A-1*	AA (S&P)	If the Funding Reserve Fund Required Amount exceeds 5% of the Funding Share, Account Bank required to transfer the Excess Amount (being the amount by which the balance of the Funding Reserve Ledger exceeds 5% of the Funding Share) within 60 calendar days to a financial institution with the required ratings. If not remedied, termination of Account Bank Agreement. Remedial action required – either (a) obtaining guarantor with required ratings and obtaining confirmation from Ratings Agencies that outstanding notes will not be downgraded; or (b) replacement of Mortgages Trustee Account Bank with financial institution having the required ratings - see the Mortgage Trust Bank Account Agreement for further detail. Note also that a 'standby' account bank arrangement is required to be in place upon loss of P-1, F1 or A / A-1.
Issuer Account Bank	Santander UK	A / A2 / A*	F1 / P-1 / A-1*	F2 / P-2 / A-2	Termination of Issuer Bank Account Agreement and closure of account, unless within 30 London Business Days either: (a) account and rights and obligations of Issuer Account Bank are transferred to a financial institution having the required ratings; (b) a guarantee of the Issuer Account Bank's obligations is obtained from a financial institution having the required ratings; or (c) such other actions are taken to ensure that the ratings assigned to the outstanding issuing entity rated notes are not adversely affected, in each case provided that the ratings of the outstanding issuing entity notes are not adversely affected by the remedial action.
Funding Swap Provider	Santander UK	A / A2 / A*	F1 / P-1 / A-1*	A or F1 / P-1 / A or A-1 (or A+ if no ST rating)	Remedial action required including posting collateral with possibility of obtaining guarantor or transfer to eligible transferee - see swap agreement for more detail. Additional collateral may be required
Issuer Swap Providers	Abbey National Treasury Services plc	A / A2 / A*	F1 / P-1 / A-1*	BBB+ or F2 / A3 or P-2 (or A3 if no ST rating) / BBB+	Further remedial action required including the possibility of obtaining a guarantee or replacement - see swap agreement for more detail
	HSBC US Inc.	AA / A2 / A+	F1+ / P-1 / A-1	A or F1 / A2 or P-1 (or A1 if no ST rating) / A or A-1 (or A+ if no ST rating)	Remedial action required including posting collateral with possibility of obtaining guarantor or transfer to eligible transferee - see individual swap agreements for more detail
	Deutsche Bank AG	A+ / A2 / A+	F1+ / P-1 / A-1	BBB+ or F2 (Fitch)	Further remedial action required including the possibility of obtaining a guarantee or replacement - see swap agreement for more detail
	Natixis	A+ / A2 / A	F1+ / P1 / A-1	BBB- or F3 / A3 or P-2 (or A3 if no ST rating) / BBB+	Further remedial action required including the possibility of obtaining a guarantee or replacement - see swap agreement for more detail
Paying Agent and related roles	Bank of New York Mellon	AA / Aa1 / AA-	F1+ / P1 / A-1+	A or F1 / BBB+ or F2 (or A1 if no ST rating) / A or A-1 (A+ if no ST rating), BBB+ or F2 (Fitch)	Remedial action required including posting collateral with possibility of obtaining guarantor or transfer to eligible transferee - see swap agreement for more detail.
Corporate Services Provider	Wilmington Trust SP Services (London) Limited			BBB- or F3 / A3 or P-2 (or A3 if no ST rating) / BBB+	Further remedial action required including the possibility of obtaining a guarantee or replacement - see swap agreement for more detail
Note Trustee and Security Trustee	Bank of New York Mellon			A or F1 / A2 or P-1 (or A1 if no ST rating) / A or A-1 (or A+ if no ST rating)	Remedial action required including posting collateral with possibility of obtaining guarantor or transfer to eligible transferee - see individual swap agreements for more detail
				As above	As above
				As above except for Holmes 2012-4 swap where collateral posting trigger (only) is A3	As above
				As above	As above

The table above is a summary only and investors are advised to read the relevant transaction documents to understand precisely the legal terms and conditions associated with these roles.

COLLATERAL REPORT

Mortgage Loan Profile	
Original number of Mortgage Loans in Pool	115,191
Original current value of Mortgage Loans in Pool	£ 6,399,214,138
Current number of Mortgage Loans in Pool at 31 October 2012	131,078
Current £ value of Mortgage Loans in Pool at 31 October 2012	£ 13,379,476,012
Weighted Average Yield on 08 October 2012	2.942%

Trust Assets	
Current value of Mortgage Loans in Pool at 08 October 2012	13,521,660,337.25
Last months Closing Trust Assets at 10 September 2012	13,768,517,288.44
Mortgage collections - Interest on 08 October 2012	38,173,761.27
Mortgage collections - Principal (Scheduled) on 08 October 2012	53,651,989.27
Mortgage collections - Principal (Unscheduled) on 08 October 2012	187,367,383.65
Principal Ledger as calculated on 08 October 2012	889,451,129.00
Funding Share as calculated on 08 October 2012	11,873,420,931.75
Funding Share % as calculated on 08 October 2012	87.81038%
Seller Share as calculated on 08 October 2012	1,648,239,405.50
Seller Share % as calculated on 08 October 2012	12.18962%
Minimum Seller Share (Amount) on 08 October 2012	Please refer to the notes on page 12
W	187,794,417.70
X	567,909,734.16
Y	149,861,277.76
Z	-
AA	165,073.38
W + X + Y + Z + AA=	905,730,503.00
Minimum Seller Share (% of Total) on 08 October 2012	6.69837%

Arrears Analysis of Non Repossessed Mortgage Loans at 31 October 2012	Number	Current balance £	Arrears £	By Number %	By current balance %
Less than 1 month in arrears	126,560	12,852,915,857	-	96.61	96.14
1<=2 months in arrears	1,605	185,361,001	1,413,948	1.23	1.39
2<=3 months in arrears	940	108,491,943	1,422,896	0.72	0.81
3<=4 months in arrears	521	61,828,932	1,137,737	0.40	0.46
4<=5 months in arrears	328	40,002,569	905,257	0.25	0.30
5<=6 months in arrears	263	31,873,247	899,498	0.20	0.24
6<=7 months in arrears	180	20,572,946	662,833	0.14	0.15
7<=8 months in arrears	100	11,465,208	416,647	0.08	0.09
8<=9 months in arrears	86	9,371,686	397,762	0.07	0.07
9<=10 months in arrears	66	8,717,765	402,319	0.05	0.07
10<=11 months in arrears	53	5,889,319	318,940	0.04	0.04
11<=12 months in arrears	41	4,355,665	222,253	0.03	0.03
More than 12 months in arrears	257	27,944,023	2,413,481	0.20	0.21
Total	131,000	13,368,790,161	10,613,570	100.00	100.00

Arrears Capitalised at 31 October 2012	Number	Amount £
Capitalisation cases (In Month)	7	833,069
Capitalisation cases (Cumulative)	2,373	262,288,302

*Includes properties in possession cases, cases no longer in arrears but excludes any loans repurchased from the portfolio or loans that have been redeemed

Losses on Properties in Possession at 31 October 2012	Number	Loss Amount £
Total Loss on Sale Brought Forward	2,013	64,474,458
Losses Recorded this Period	24	520,749
Total Loss on Sale Carried Forward	2,037	64,995,207
Recoveries	0	0

Properties in Possession at 31 October 2012	Number	Current balance £
Total Properties in Possession Since Inception	4,319	500,968,708
Repossessed (In Month)	21	3,190,557
Sold (In Month)	16	3,065,259
Current Number in Possession	78	10,685,851
Total Properties Sold Since Inception	4,241	490,601,546

Product Breakdown (By Balance)	Number of accounts	% by number	Current balance £	% by balance
Discounted SVR Loans	890	0.68	40,078,740	0.30
Fixed Rate Loans	24,993	19.07	2,700,347,588	20.18
Bank of England Base Rate Tracker Loans	41,881	31.95	4,275,038,843	31.95
Standard Variable Loans	63,289	48.29	6,364,020,918	47.57
Unknown	25	0.02	(10,077)	-
Total	131,078	100.00	13,379,476,012	100.00

Payment Type (By Balance)	Number of accounts	% by number	Current balance £	% by balance
Interest only and Combined repayment & int-only	59,753	45.59	7,828,021,457	58.51
Repayment	71,325	54.41	5,551,454,555	41.49
Total	131,078	100.00	13,379,476,012	100.00

Use Of Proceeds (By Balance)	Number of accounts	% by number	Current balance £	% by balance
Remortgage	75,203	57.37	7,203,949,785	53.84
House Purchase	51,168	39.04	6,000,003,752	44.84
Unknown	4,707	3.59	175,522,475	1.31
Total	131,078	100.00	13,379,476,012	100.00

Analysis of Mortgage loan size at reporting date £	Number of accounts	% by number	Current balance £	% by balance
0 to <=50,000	39,511	30.14	1,081,452,905	8.09
>50,000 to <=100,000	37,605	28.69	2,765,057,217	20.67
>100,000 to <=150,000	25,833	19.71	3,170,713,142	23.70
>150,000 to <=200,000	14,290	10.90	2,456,069,495	18.36
>200,000 to <=250,000	6,721	5.13	1,487,876,824	11.12
>250,000 to <=300,000	3,050	2.33	827,507,139	6.18
>300,000 to <=350,000	1,695	1.29	544,822,292	4.07
>350,000 to <=400,000	918	0.70	341,126,151	2.55
>400,000 to <=450,000	587	0.45	246,709,760	1.84
>450,000 to <=500,000	380	0.29	179,701,470	1.34
>500,000 to <=550,000	227	0.17	116,899,162	0.87
>550,000 to <=600,000	112	0.09	63,672,689	0.48
>600,000 to <=650,000	76	0.06	47,302,552	0.35
>650,000 to <=700,000	37	0.03	24,713,123	0.18
>700,000 to <=750,000	36	0.03	25,852,093	0.19
> 750,000	0	-	0	-
Total	131,078	100.00	13,379,476,012	100.00

As at the report date, the maximum loan size was £ 749,617.92, the minimum loan size was £ -341,629.64 and the average loan size was £ 102,072.63.

Geographical Analysis By Region	Number of accounts	% by number	Current balance £	% by balance
East Anglia	5,286	4.03	495,538,636	3.70
East Midlands	6,071	4.63	518,917,605	3.88
London	26,033	19.86	3,621,837,344	27.07
North	5,088	3.88	363,882,063	2.72
North West	16,204	12.36	1,284,242,855	9.60
Scotland	8,803	6.72	656,992,570	4.91
Sout East (Excluding London)	29,025	22.14	3,427,242,465	25.62
South West	11,034	8.42	1,139,992,221	8.52
Yorks And Humberside	5,900	4.50	459,413,569	3.43
Wales	8,577	6.54	731,164,814	5.46
West Midlands	9,055	6.91	680,231,361	5.08
Unknown	2	-	20,508	-
Total	131,078	100.00	13,379,476,012	100.00

Substitution, redemptions and repurchases	Number of accounts this period	Current balance this period £
Substitution & Top up	0	0
Redeemed this period	1,571	181,268,947
Repurchases this period	779	92,343,349

CPR Analysis	1 Month CPR %	3 Month Average CPR %	12 Month CPR %
Total (including unscheduled repayments and repurchases from the trust)			
Current month	1.75%	5.31%	19.99%
Previous month	1.94%	5.62%	20.54%
Unscheduled repayments and repurchases from the trust only			
Current month	1.36%	4.25%	16.38%
Previous month	1.59%	4.56%	17.05%

Standard Variable Rate - Applicable to underwritten Santander UK mortgages	
Existing Borrowers SVR	4.74%
Effective Date Of Change	Oct-2012
Previous Existing Borrowers SVR	4.24%
Effective Date of Change	Mar-2009

Remaining Term	Number of accounts	% by number	Current balance £	% by balance
0 to <5	16,483	12.57	817,497,148	6.11
>= 5 to < 10	24,309	18.55	1,757,754,923	13.14
>= 10 to < 15	31,378	23.94	2,985,219,806	22.31
>=15 to < 20	37,729	28.78	4,803,064,739	35.90
>= 20 to < 25	19,631	14.98	2,800,819,434	20.93
>= 25 to < 30	1,543	1.18	214,743,125	1.61
>= 30 to < 35	2	-	130,805	-
>= 35 to < 40	2	-	237,272	-
>= 40 to < 45	0	-	-	-
>= 45	0	-	-	-
Unknown	1	-	8,761	-
Total	131,078	100.00	13,379,476,012	100.00

As at the report date, the maximum remaining term for a loan was 420.00 months, the minimum remaining term was -31.00 months and the weighted average remaining term was 184.92 months.

Seasoning	Number of accounts	% by number	Current balance £	% by balance
0 to <6	-	-	-	-
>= 6 to < 12	-	-	-	-
>= 12 to < 18	3,036	2.32	392,280,290.78	2.93
>= 18 to < 24	6,287	4.80	798,254,397.00	5.97
>= 24 to < 30	3,646	2.78	453,161,984.15	3.39
>= 30 to < 36	1,638	1.25	199,024,673.42	1.49
>= 36 to < 42	4,879	3.72	537,407,993.61	4.02
>= 42 to < 48	4,778	3.65	548,678,906.11	4.10
>=48 to < 54	6,742	5.14	930,169,789.10	6.95
>=54 to < 60	8,644	6.59	1,279,832,998.41	9.57
>= 60 to < 66	13,533	10.32	1,773,545,999.27	13.26
>= 66 to < 72	9,975	7.61	1,199,155,684.11	8.96
>= 72 to < 78	10,348	7.89	1,108,466,594.47	8.28
>= 78 to < 84	7,481	5.71	736,214,398.27	5.50
>= 84 to < 90	5,907	4.51	545,126,547.89	4.07
>= 90 to < 96	4,305	3.28	369,125,223.71	2.76
>= 96 to < 102	5,371	4.10	419,521,278.07	3.14
>= 102 to < 108	6,274	4.79	454,812,332.13	3.40
>= 108 to < 114	5,746	4.38	404,971,332.38	3.03
>= 114 to < 120	4,849	3.70	314,135,096.18	2.35
>= 120 to < 126	4,482	3.42	258,589,159.02	1.93
>= 126 to < 132	2,811	2.14	164,093,091.79	1.23
>= 132 to < 138	2,728	2.08	160,644,991.83	1.20
>= 138 to < 144	1,066	0.81	55,818,925.94	0.42
>= 144 to < 150	1,015	0.77	52,216,860.03	0.39
>= 150 to < 156	829	0.63	35,510,166.67	0.27
>= 156 to < 162	753	0.57	34,668,293.21	0.26
>= 162 to < 168	736	0.56	31,998,963.11	0.24
>= 168 to < 174	674	0.51	28,591,930.53	0.21
>= 174 to < 180	484	0.37	19,195,582.19	0.14
>= 180	2,061	1.57	74,262,528.67	0.56
Total	131,078	100.00	13,379,476,012.05	100.00

As at the report date, the maximum seasoning for a loan was 206.00 months, the minimum seasoning was 15.00 months and the weighted average seasoning was 68.79 months.

Indexed Current Loan to Value Using current capital balance and HPI indexed latest valuation	Number of accounts	% by number	Current balance £	% by balance
>0%=<25%	27,405	20.91	800,250,826	5.98
>25%=<50%	33,593	25.63	2,429,481,034	18.16
>50%=<75%	33,656	25.68	4,159,309,776	31.09
>75%=<80%	7,328	5.59	1,121,474,905	8.38
>80%=<85%	6,214	4.74	943,881,790	7.05
>85%=<90%	5,597	4.27	881,483,562	6.59
>90%=<95%	4,851	3.70	801,047,089	5.99
>95%	12,354	9.42	2,242,891,472	16.76
Unknown	80	0.06	(344,443)	-
Total	131,078	100.00	13,379,476,012	100.00

As at the report date, the maximum indexed LTV was 154.69, the minimum indexed LTV was 0.00 and the weighted average indexed LTV was 68.81.

Loan to Value at Last Valuation Using current capital balance and unindexed latest valuation	Number of accounts	% by number	Current balance £	% by balance
>0%=<25%	25,183	19.21	734,055,867	5.49
>25%=<50%	33,143	25.28	2,511,778,731	18.77
>50%=<75%	44,226	33.74	5,568,156,269	41.62
>75%=<80%	9,684	7.39	1,529,977,040	11.44
>80%=<85%	6,861	5.23	1,101,638,625	8.23
>85%=<90%	5,736	4.38	977,307,784	7.30
>90%=<95%	3,540	2.70	623,677,206	4.66
>95%	2,705	2.06	332,884,491	2.49
Unknown	-	-	-	-
Total	131,078	100.00	13,379,476,012	100.00

As at the report date, the maximum unindexed LTV was 232.22, the minimum unindexed LTV was -138.03 and the weighted average unindexed LTV was 63.65.

Original Loan to Value at Last Valuation Using original balance and valuation amount	Number of accounts	% by number	Current balance £	% by balance
>0%=<25%	10,970	8.37	428,654,040	3.20
>25%=<50%	31,222	23.82	2,045,567,923	15.29
>50%=<75%	46,529	35.50	5,206,463,864	38.91
>75%=<80%	11,064	8.44	1,505,888,918	11.26
>80%=<85%	9,433	7.20	1,351,222,350	10.10
>85%=<90%	12,713	9.70	1,804,289,049	13.49
>90%=<95%	9,106	6.95	1,031,765,626	7.71
>95%	40	0.03	5,396,228	0.04
Unknown	1	-	228,014	-
Total	131,078	100.00	13,379,476,012	100.00

As at the report date, the maximum original LTV was 113.45, the minimum LTV at origination was 1.19 and the weighted average LTV at origination was 67.66.

LOAN NOTE REPORT

Closing date 28/03/2007

Series 2007-1 Notes

2007-1	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a.%	Current interest rate p.a.%	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type
Series 1 A1	US43641NAA28	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	0.51	1,500,000,000	1,500,000,000	0	1M USD LIBOR	-0.02%	-	-	-	-	Mar-2008	Mar-2008	Bullet
Series 1 A3	X50292748943	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	600,000,000	600,000,000	0	3M GBP LIBOR	0.03%	-	-	-	-	Jan-2011	Jul-2020	Bullet
Series 1 B1	US43641NAE40	AA/Aa3/AA	AA/Aa3/AA	USD	0.51	57,200,000	57,200,000	0	3M USD LIBOR	0.09%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 1 B2	X50292751061	AA/Aa3/AA	AA/Aa3/AA	EUR	0.68	21,400,000	21,400,000	0	3M EURIBOR	0.09%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 1 C1	US43641NAH70	BBB/Baa2/BBB	BBB/Baa2/BBB	USD	0.51	30,300,000	30,300,000	0	3M USD LIBOR	0.28%	-	-	-	-	Jan-2011	Jul-2020	P-Through
Series 1 C2	X50292756458	BBB/Baa2/BBB	BBB/Baa2/BBB	EUR	0.68	22,700,000	22,700,000	0	3M EURIBOR	0.28%	-	-	-	-	Jan-2011	Jul-2020	P-Through
Series 1 C3	X50292756615	BBB/Baa2/BBB	BBB/Baa2/BBB	GBP	-	15,550,000	15,550,000	0	3M GBP LIBOR	0.28%	-	-	-	-	Jan-2011	Jul-2020	P-Through
Series 2 A	US43641NAB01	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	0.51	1,500,000,000	1,500,000,000	0	3M USD LIBOR	0.05%	-	-	-	-	Jan-2011	Jul-2021	Sched AM
Series 2 B2	X50292751814	AA/Aa3/AA	AA/Aa3/AA	EUR	0.68	26,300,000	26,300,000	0	3M EURIBOR	0.14%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 2 M2	X50292753430	A/A2/A	A/A2/A	EUR	0.68	10,600,000	10,600,000	0	3M EURIBOR	0.22%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 2 M3	X50292754081	A/A2/A	A/A2/A	GBP	-	10,800,000	10,800,000	0	3M GBP LIBOR	0.22%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 2 C1	US43641NAJ37	BBB/Baa2/BBB	BBB/Baa2/BBB	USD	0.51	9,800,000	9,800,000	0	3M USD LIBOR	0.42%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 2 C2	X50292757001	BBB/Baa2/BBB	BBB/Baa2/BBB	EUR	0.68	21,900,000	21,900,000	0	3M EURIBOR	0.42%	-	-	-	-	Jan-2011	Jul-2020	P-Through
Series 2 C3	X50292757340	BBB/Baa2/BBB	BBB/Baa2/BBB	GBP	-	5,000,000	5,000,000	0	3M GBP LIBOR	0.42%	-	-	-	-	Jan-2011	Jul-2020	P-Through
Series 3 A1	US43641NAC83	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	0.51	1,600,000,000	1,600,000,000	0	3M USD LIBOR	0.08%	-	-	-	-	Apr-2011	Jul-2040	P-Through
Series 3 A2	X50292750253	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	0.68	1,500,000,000	1,500,000,000	0	3M EURIBOR	0.10%	-	-	-	-	Apr-2011	Jul-2040	P-Through
Series 3 A3	X50292750683	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	800,000,000	800,000,000	0	3M GBP LIBOR	0.10%	-	-	-	-	Apr-2011	Jul-2040	P-Through
Series 3 B2	X50292752382	AA/Aa3/AA	AA/Aa3/AA	EUR	0.68	46,700,000	46,700,000	0	3M EURIBOR	0.14%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 3 B3	X50292752622	AA/Aa3/AA	AA/Aa3/AA	GBP	-	48,000,000	48,000,000	0	3M GBP LIBOR	0.14%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 3 M2	X50292754594	A/A2/A	A/A2/A	EUR	0.68	28,000,000	28,000,000	0	3M EURIBOR	0.22%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 3 M3	X50292755138	A/A2/A	A/A2/A	GBP	-	28,800,000	28,800,000	0	3M GBP LIBOR	0.22%	-	-	-	-	Jan-2011	Jul-2040	P-Through
Series 3 C2	X50292759395	BBB/Baa2/BBB	BBB/Baa2/BBB	EUR	0.68	86,900,000	86,900,000	0	3M EURIBOR	0.42%	-	-	-	-	Jan-2011	Jul-2020	P-Through
Series 3 C3	X50292759635	BBB/Baa2/BBB	BBB/Baa2/BBB	GBP	-	25,500,000	25,500,000	0	3M EURIBOR	0.42%	-	-	-	-	Jan-2011	Jul-2020	P-Through
Series 4 A	US43641NAD66	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	0.51	1,000,000,000	1,000,000,000	0	3M USD LIBOR	0.10%	-	-	-	-	Oct-2012	Jul-2030	Bullet

Closing date

20/06/2007

Series 2007-2 Notes

2007-2	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a.%	Current interest rate p.a.%	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type
Series 1 A1	US43641NAK00	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	0.50	1,225,000,000	1,225,000,000	0	1M USD LIBOR	0.03%	-	-	-	-	Oct-2011	Jul-2021	Sched AM
Series 1 A2	X50302981013	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	0.68	1,200,000,000	1,200,000,000	0	3M EURIBOR	0.04%	-	-	-	-	Oct-2011	Jul-2021	Sched AM
Series 1 B	US43641NAN49	AA/Aa3/AA	AA/Aa3/AA	USD	0.50	82,000,000	82,000,000	0	3m USD LIBOR	0.07%	-	-	-	-	Oct-2011	Jul-2040	P-Through
Series 1 C	US43641NAP96	BBB/Baa2/BBB	BBB/Baa2/BBB	USD	0.50	128,400,000	128,400,000	0	3m USD LIBOR	0.23%	-	-	-	-	Oct-2011	Jul-2040	P-Through
Series 2 A	CA43641NAU87	AAA/Aaa/AAA	AAA/Aaa/AAA	CAD	0.47	600,000,000	600,000,000	0	1M CDOR	0.08%	-	-	-	-	Oct-2011	Jul-2020	Bullet
Series 2 A1	US43641NAL8	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	0.50	2,750,000,000	2,750,000,000	0	3M USD LIBOR	0.05%	-	-	-	-	Oct-2011	Jul-2020	Bullet
Series 2 B1	US43641NAQ79	AA/Aa3/AA	AA/Aa3/AA	USD	0.50	25,000,000	25,000,000	0	3m USD LIBOR	0.12%	-	-	-	-	Oct-2011	Jul-2020	P-Through
Series 2 B2	X50305303066	AA/Aa3/AA	AA/Aa3/AA	EUR	0.87	95,000,000	95,000,000	0	3M EURIBOR	0.13%	-	-	-	-	Oct-2011	Jul-2020	P-Through
Series 2 B3	X50305303223	AA/Aa3/AA	AA/Aa3/AA	GBP	-	50,000,000	50,000,000	0	3M GBP LIBOR	0.14%	-	-	-	-	Oct-2011	Jul-2020	P-Through
Series 2 M1	US43641NAR52	A/A2/A	A/A2/A	USD	0.50	10,000,000	10,000,000	0	3m USD LIBOR	0.22%	-	-	-	-	Oct-2011	Jul-2020	P-Through
Series 2 M2	X50305304205	A/A2/A	A/A2/A	EUR	0.68	20,000,000	20,000,000	0	3M EURIBOR	0.22%	-	-	-	-	Oct-2011	Jul-2020	P-Through
Series 2 M3	X50305305863	A/A2/A	A/A2/A	GBP	-	38,000,000	38,000,000	0	3M GBP LIBOR	0.24%	-	-	-	-	Oct-2011	Jul-2020	P-Through
Series 2 C1	US43641NAS36	BBB/Baa2/BBB	BBB/Baa2/BBB	USD	0.50	34,000,000	34,000,000	0	3m USD LIBOR	0.41%	-	-	-	-	Oct-2011	Jul-2020	P-Through
Series 2 C2	X50305306325	BBB/Baa2/BBB	BBB/Baa2/BBB	EUR	0.68	106,000,000	106,000,000	0	3M EURIBOR	0.41%	-	-	-	-	Oct-2011	Jul-2020	P-Through
Series 2 C3	X50305306598	BBB/Baa2/BBB	BBB/Baa2/BBB	GBP	-	45,000,000	45,000,000	0	3M GBP LIBOR	0.43%	-	-	-	-	Oct-2011	Jul-2020	P-Through
Series 3 A1	US43641NAM65	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	0.68	1,250,000,000	1,250,000,000	0	3M USD LIBOR	0.08%	-	-	-	-	Oct-2011	Jul-2021	Sched AM
Series 3 A2	X50302983068	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	0.68	1,300,000,000	1,300,000,000	0	3M EURIBOR	0.09%	-	-	-	-	Oct-2011	Jul-2021	Sched AM
Series 3 A3	X50302983498	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	450,000,000	450,000,000	0	3M GBP LIBOR	0.09%	-	-	-	-	Oct-2011	Jul-2021	Sched AM
Series 4 A	US43641NAT19	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	0.50	750,000,000	750,000,000	0	3M USD LIBOR	0.10%	-	-	-	-	Jul-2012	Jul-2020	Bullet

LOAN NOTE REPORT

Closing date		Series 2010-1 Notes																		
12/11/2010																				
2010-1	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a.%	Current interest rate p.a.%	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type			
A1	XS0557834545	A1+/P-1/F1+	A1+/P-1/F1+	USD	1.63	500,000,000	(500,000,000)	0	1M USD LIBOR	0.15%	-	-	-	-	n/a	Oct-2011	Bullet			
A2	XS0557834628	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	1.63	900,000,000	(122,081,380)	777,918,620	3M USD LIBOR	1.40%	1.74025%	15/10/12-15/01/13	15/01/2013	3,459,642	Apr-2014	Oct-2054	Sched AM			
A3	XS0557834891	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	0.88	500,000,000	(67,822,989)	432,177,011	3M EURIBOR	1.40%	1.61000%	15/10/12-15/01/13	15/01/2013	1,778,168	Apr-2014	Oct-2054	Sched AM			
A4	XS0557835195	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	0.88	750,000,000	0	750,000,000	3M EURIBOR	1.50%	1.71000%	15/10/12-15/01/13	15/01/2013	3,277,500	Jan-2016	Oct-2054	Sched AM			
A5	XS0557835351	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	375,000,000	0	375,000,000	GBP FIXED	4.00900%	4.00900%	15/10/12-15/04/13	15/04/2013	7,516,875	Oct-2017	Oct-2054	Bullet			
Z	XS0557835518	n/a	n/a	GBP	-	600,000,000	0	600,000,000	3M GBP LIBOR	0.90%	1.43875%	15/10/12-15/01/13	15/01/2013	2,170,823	n/a	Oct-2054	P-Through			

Closing date		Series 2011-1 Notes																		
09/02/2011																				
2011-1	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a.%	Current interest rate p.a.%	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type			
A1	XS0590150362	A-1+/P-1/F1+	A-1+/P-1/F1+	USD	1.62	500,000,000	(500,000,000)	0	1M USD LIBOR	0.14%	-	-	-	-	n/a	Jan-2012	Bullet			
A2	XS0590150529	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	1.62	700,000,000	0	700,000,000	3M USD LIBOR	1.35%	1.69025%	15/10/12-15/01/13	15/01/2013	3,023,669	Jul-2014	Oct-2054	Sched AM			
A3	XS0590150446	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	0.85	650,000,000	0	650,000,000	3M EURIBOR	1.35%	1.56000%	15/10/12-15/01/13	15/01/2013	2,591,333	Jul-2014	Oct-2054	Sched AM			
A4	XS0590150792	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	0.85	500,000,000	0	500,000,000	3M EURIBOR	1.45%	1.66000%	15/10/12-15/01/13	15/01/2013	2,121,111	Apr-2016	Oct-2054	Sched AM			
A5	XS0590150875	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	325,000,000	0	325,000,000	3M GBP LIBOR	1.45%	1.98875%	15/10/12-15/01/13	15/01/2013	1,625,367	Apr-2016	Oct-2054	Sched AM			
Z	XS0590163696	n/a	n/a	GBP	-	450,000,000	0	450,000,000	3M GBP LIBOR	0.90%	1.43875%	15/10/12-15/01/13	15/01/2013	1,628,117	n/a	Oct-2054	P-Through			

Closing date		Series 2011-2 Notes																		
25/03/2011																				
2011-2	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a.%	Current interest rate p.a.%	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type			
A1	XS0608362058	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	250,000,000	0	250,000,000	3M GBP LIBOR	1.16%	1.69875%	15/10/12-15/01/13	15/01/2013	1,067,966	Jul-2014	Oct-2054	Sched AM			

Closing date		Series 2011-3 Notes																		
21/09/2011																				
2011-3	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a.%	Current interest rate p.a.%	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type			
A1	XS0679914787	A-1+/P-1/F1+	A-1+/P-1/F1+	USD	1.58	500,000,000	500,000,000	0	1M USD LIBOR	0.13%	-	-	-	-	n/a	Jul-2012	Bullet			
A2	XS0679914860	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	1.58	2,000,000,000	0	2,000,000,000	3M USD LIBOR	1.55%	1.89025%	15/10/12-15/01/13	15/01/2013	9,661,278	Jan-2015	Oct-2054	Sched AM			
A3	XS0679918853	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	0.87	200,000,000	0	200,000,000	3M EURIBOR	1.40%	1.61000%	15/10/12-15/01/13	15/01/2013	822,889	Jan-2015	Oct-2054	Sched AM			
A4	XS0679914944	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	165,000,000	0	165,000,000	3M GBP LIBOR	1.65%	2.18875%	15/10/12-15/01/13	15/01/2013	908,172	Oct-2016	Oct-2054	Sched AM			
A5	XS0679915081	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	1.58	500,000,000	0	500,000,000	3M USD LIBOR	1.75%	2.09025%	15/10/12-15/01/13	15/01/2013	2,670,875	Jan-2019	Oct-2054	Sched AM			
A6	XS0679915164	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	1.58	250,000,000	0	250,000,000	3M USD LIBOR	1.75%	2.09025%	15/10/12-15/01/13	15/01/2013	1,335,438	Jan-2019	Oct-2054	Sched AM			

Closing date		Series 2012-1 Notes																		
25/01/2012																				
2012-1	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a.%	Current interest rate p.a.%	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type			
A1	XS0736418459	A-1+/P-1/F1+	A-1+/P-1/F1+	USD	1.54	500,000,000	0	500,000,000	1M USD LIBOR	0.20%	0.41400%	15/10/12-15/11/12	15/11/2012	178,250	n/a	Jan-2013	Bullet			
A2	XS0736397604	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	1.54	500,000,000	0	500,000,000	3M USD LIBOR	1.65%	1.99025%	15/10/12-15/01/13	15/01/2013	2,543,097	Apr-2015	Oct-2054	Sched AM			
A3	XS0736398834	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	0.83	1,200,000,000	0	1,200,000,000	3M EURIBOR	1.55%	1.76000%	15/10/12-15/01/13	15/01/2013	5,397,333	Apr-2015	Oct-2054	Sched AM			
A4	XS0736398917	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	175,000,000	0	175,000,000	3M GBP LIBOR	1.75%	2.28875%	15/10/12-15/01/13	15/01/2013	1,007,220	Apr-2015	Oct-2054	Sched AM			
A5	XS0736399055	AAA/Aaa/AAA	AAA/Aaa/AAA	JPY	118.00	20,000,000,000	0	20,000,000,000	3M JPY LIBOR	1.25%	1.43871%	15/10/12-15/01/13	15/01/2013	73,534,067	Apr-2015	Oct-2054	Sched AM			
A6	XS0736399139	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	215,000,000	0	215,000,000	3M GBP LIBOR	1.85%	2.38875%	15/10/12-15/01/13	15/01/2013	1,291,507	Jul-2017	Oct-2054	Sched AM			
Z	XS0737122464	n/a	n/a	GBP	-	610,000,000	0	610,000,000	3M GBP LIBOR	0.90%	1.43875%	15/10/12-15/01/13	15/01/2013	2,207,003	n/a	Oct-2054	P-Through			

LOAN NOTE REPORT

Closing date 19/04/2012

Series 2012-2 Notes

2012-2	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a. %	Current interest rate p.a. %	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type
A1	XS0773322606	AAA/Aaa/AAA	AAA/Aaa/AAA	USD	1.59	1,250,000,000	0	1,250,000,000	3M USD LIBOR	1.55%	1.89025%	15/10/12-15/01/13	15/01/2013	6,038,299	Oct-2017	Oct-2054	Sched AM
Z	XS0773322788	n/a	n/a	GBP	-	175,000,000	0	175,000,000	3M GBP LIBOR	0.90%	1.43875%	15/10/12-15/01/13	15/01/2013	633,157	n/a	Oct-2054	P-Through

Closing date 08/06/2012

Series 2012-3 Notes

2012-3	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a. %	Current interest rate p.a. %	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type
A1	XS0790113632	AAA/Aaa/AAA	AAA/Aaa/AAA	GBP	-	515,000,000	0	515,000,000	3M GBP LIBOR	1.55%	2.08875%	15/10/12-15/01/13	15/01/2013	2,705,088	Oct-2017	Oct-2054	Sched AM
B1	XS0790113558	AA/Aa3/AA	AA/Aa3/AA	USD	1.55	140,000,000	0	140,000,000	3M USD LIBOR	2.20%	2.54025%	15/10/12-15/01/13	15/01/2013	908,845	Oct-2017	Oct-2054	Sched AM
B2	XS0790188055	AA/Aa3/AA	AA/Aa3/AA	GBP	-	33,000,000	0	33,000,000	3M GBP LIBOR	2.35%	2.88875%	15/10/12-15/01/13	15/01/2013	239,724	Oct-2017	Oct-2054	Sched AM

Closing date 28/08/2012

Series 2012-4 Notes

2012-4	ISIN	Current Ratings S&P/Moody's/Fitch	Original Ratings S&P/Moody's/Fitch	Currency	Applicable Exchange Rate	Original Balance	Repaid	Outstanding	Reference rate	Margin p.a. %	Current interest rate p.a. %	Accrual Period	Next coupon date	Interest next coupon	Step up Date	Legal Maturity	Bond Type
A1	XS0816608755	AAA/Aaa/AAA	AAA/Aaa/AAA	EUR	1.27	650,000,000	0	650,000,000	3M EURIBOR	0.75%	0.96000%	15/10/12-15/01/13	15/01/2013	1,594,666.67	Jul-2015	Oct-2054	Sched AM
Z	XS0816612278	n/a	n/a	GBP	-	180,000,000	0	180,000,000	3M GBP LIBOR	0.90%	1.43875%	15/10/12-15/01/13	15/01/2013	651,246.81	n/a	Oct-2054	P-Through

*All bonds are listed on the London Stock Exchange.

Combined Credit Enhancement	Total £	% of Total	Current note subordination	Subordination +Reserve Fund	% Required
Class A Notes	9,976,845,282.00	82.35%	17.65%	21.49%	8.30%
Class B Notes	123,177,134.00	1.02%	16.63%	20.47%	5.70%
Class Z Notes	2,015,000,000.00	16.63%	0.00%	0.00%	0.00%
	12,115,022,416.00	100.00%			
Funding Reserve Fund Requirement	£465,000,000	3.84%			

Interest shortfall in period	£0
Cumulative interest shortfall	£0
Principal shortfall in period	£0
Cumulative principal shortfall	£0
Cumulative net loss	£0
Excess principal paid in current period	£0

Funding Reserve Fund	
Balance Brought Forward	£465,000,000
Drawings	£0
Top Up	£0
Balance Carried Forward	£465,000,000

Excess Spread	
Excess Spread This Month Annualised (Oct 2012)	1.16%
Excess Spread Rolling 12 Month Average	1.60%

*Excess spread is calculated at each quarterly interest payment date

Funding Principal Ledger-AAA	£889,451,129
Funding Principal Ledger-AA	£0
Funding Principal Ledger-A	£0
Funding Principal Ledger-BBB	£0
Total Funding Principal Ledger	£889,451,129

SWAP PAYMENTS

Note	Swap Counterparty	Currency Notional	Receive Reference Rate	Receive Margin	Receive Rate	Received	£ Notional	Pay reference rate	Pay margin	Pay rate	Paid
Funding 1 Swap		11,872,347,240.96	3M GBP LIBOR	See Funding	Swap Confirm	79,997,241.98	11,872,347,240.96	3M GBP LIBOR	See Funding	Swap Confirm	87,230,719.09
2007-1 4A	HSBC USA	1,000,000,000.00	3M USD LIBOR	0.10%	0.55510%	1,403,169.44	514,801,000.00	3M GBP LIBOR	0.127%	0.95488%	1,225,566.01
2010-1 A2	ANTS	900,000,000.00	3M USD LIBOR	1.40%	1.85510%	4,220,352.50	552,825,553.00	3M GBP LIBOR	1.475%	2.30338%	3,174,696.61
2010-1 A3	ANTS	500,000,000.00	3M EURIBOR	1.40%	1.89700%	2,397,597.22	438,100,000.00	3M GBP LIBOR	1.661%	2.48963%	2,719,296.66
2010-1 A4	ANTS	750,000,000.00	3M EURIBOR	1.50%	1.99700%	3,785,979.17	657,150,000.00	3M GBP LIBOR	1.733%	2.56088%	4,195,679.14
2010-1 A5	ANTS	375,000,000.00	GBP Fixed		4.00900%	7,516,875.00	375,000,000.00	3M GBP LIBOR	1.625%	2.45338%	2,293,742.26
2011-1 A2	ANTS	700,000,000.00	3M USD LIBOR	1.35%	1.80510%	3,194,024.17	432,125,439.84	3M GBP LIBOR	1.463%	2.29138%	2,468,627.03
2011-1 A3	ANTS	650,000,000.00	3M EURIBOR	1.35%	1.84700%	3,034,723.61	554,450,000.00	3M GBP LIBOR	1.755%	2.58338%	3,571,076.95
2011-1 A4	ANTS	500,000,000.00	3M EURIBOR	1.45%	1.94700%	2,460,791.67	426,500,000.00	3M GBP LIBOR	1.856%	2.68438%	2,854,378.48
2011-3 A2	ANTS	2,000,000,000.00	3M USD LIBOR	1.55%	2.00510%	10,136,894.44	1,268,431,901.06	3M GBP LIBOR	1.541%	2.36901%	7,491,722.14
2011-3 A3	ANTS	200,000,000.00	3M EURIBOR	1.40%	1.89700%	959,038.89	174,540,000.00	3M GBP LIBOR	1.918%	2.74588%	1,194,882.09
2011-3 A5	ANTS	500,000,000.00	3M USD LIBOR	1.75%	2.20510%	2,787,001.39	316,455,696.20	3M GBP LIBOR	1.755%	2.58338%	2,038,213.80
2011-3 A6	ANTS	250,000,000.00	3M USD LIBOR	1.75%	2.20510%	1,393,500.69	158,227,848.10	3M GBP LIBOR	1.755%	2.58338%	1,019,106.90
2012-1 A1	ANTS	500,000,000.00	1M USD LIBOR	0.20%	0.42075%	163,625.00	324,464,344.05	3M GBP LIBOR	-0.075%	0.75338%	609,438.09
2012-1 A2	DB	500,000,000.00	3M USD LIBOR	1.65%	2.10510%	2,660,612.50	325,023,564.21	3M GBP LIBOR	1.943%	2.77880%	2,245,334.73
2012-1 A3	ANTS/DB/Natixis	1,200,000,000.00	3M EURIBOR	1.55%	2.04700%	6,209,233.33	997,770,000.00	3M GBP LIBOR	2.397%	3.22488%	8,022,182.33
2012-1 A5	ANTS	20,000,000,000.00	3M JPY LIBOR	1.25%	1.44571%	72,285,500.00	169,491,525.42	3M GBP LIBOR	1.998%	2.82088%	1,178,914.33
2012-2 A1	ANTS	1,250,000,000.00	3M USD LIBOR	1.55%	2.00510%	6,335,559.03	785,175,879.40	3M GBP LIBOR	1.590%	2.41838%	4,734,128.26
2012-3 B1	ANTS	140,000,000.00	3M USD LIBOR	2.20%	2.65510%	939,610.39	90,177,133.66	3M GBP LIBOR	2.103%	2.93088%	658,935.63
2012-4 A1	ANTS	650,000,000.00	3M EURIBOR	0.75%	0.90700%	786,066.67	510,528,595.43	3M GBP LIBOR	1.358%	1.91472%	1,285,504.85

COLLATERAL

Note	Collateral Postings	Counterparty

There were no collateral posted during the Reporting Period 01-October-12 to 31-October-12

