Kensington Mortgage Securities 2007-01 plc (KMS2007-01) Investor Report

Peri	iod:	June-201	18			
Pool Performance Loans in arrears - 3 months and over per end of	month reports as at:				30lun-2018	31-May-2018
Total number of loans in KMS2007-01 Total number of loans in arrears Average months payments overdue (by n Number of loans in arrears that made a p to or greater than the subscription amoun Number of loans in arrears that made a p than the subscription amount Number of loans in arrears that made a p	number of loans) ayment equal it ayment less				2,409 227 13,60 80 24	2,435 235 13.59 105 50 82
Net Arrears (All arrears cases) Costs and Fees excluded from arrears					£1,367,922 £11,623	£1,453,915 £17,719
Pool Performance Distribution of First Charge Loans Currently in A	Arrears	Mths in Arrears	No. of Loans	% of Total	Current Principal Balance	% of Total
Sum of Current Principal Balance	£35,136,361	Current >= 1 <= 2	1,597 101	83.92% 5.31%	£139,619,525 £10,728,527	79.89% 6.14%
Average Loan Balance	£114,825	> 2 <= 3 > 3 <= 4	55 23	2.89% 1.21%	£6,969,223 £2,616,898	3.99% 1.50%
Weighted Average Spread over LIBOR (bps)	542.90	> 4 <= 5 > 5 <= 6	19 26	1.00%	£2,236,948 £2,752,659	1.28% 1.58%
Weighted Average LTV	79.58%	> 6 <= 7	14	0.74%	£1,587,664	0.91%
Largest Loan Balance	£585,000	> 7 <= 8 > 8 <= 9	12 6	0.63% 0.32%	£1,170,846 £441,269	0.67% 0.25%
		> 9	50	2.63%	£6,632,327	3.80%
		Total	1,903	100%	£174,755,885	100%
Pool Performance Distribution of Second Charge Loans Currently i		Mths in Arrears	No. of Loans	% of Total	Current Principal Balance	% of Total
Sum of Current Principal Balance	£1,904,455	Current >= 1 <= 2	407 13	80.43% 2.57%	£7,680,436 £261,318	80.13% 2.73%
Average Loan Balance	£19,237	> 2 <= 3 > 3 <= 4	9	1.78% 0.99%	£217,702 £98,224	2.27% 1.02%
Neighted Average Spread over LIBOR (bps)	832.93	> 4 <= 5 > 5 <= 6	9	1.78%	£291,674 £129,480	3.04% 1.35%
Weighted Average LTV	80.94%	> 6 <= 7 > 7 <= 8	7 0	1.38% 0.00%	£195,249 £0	2.04%
Largest Loan Balance	£101,752	> 8 <= 9	1 47	0.20% 9.29%	£13,929 £696,880	0.15% 7.27%
		Total	506	100%	£9,584,891	100%
Pool Performance						
Average collection rate for period as at:	30-Jun-18	Due		Surplus or (Shortfall)	Percentage	Number of Cases
All Accounts Arrears Cases: 1.0 - 2.99 Months Down		£1,145,672 £222,494	£1,133,659 £238,127	(£12,013) £15,633	98.95% 107.03%	2,409 178
Arrears Cases: 3.0 - 5.99 Months Down Arrears Cases: 6.0+ Months Down		£77,777	£81,120	£3,343	104.30%	90
		£80,197	£59,834	(£20,363)	74.61%	137
Arrears Cases: All Cases		£80,197 £380,467 £765,205			74.61% 99.64% 98.61%	137 405 2,004
Arrears Cases: All Cases No Arrears Cases		£380,467	£59,834 £379,080	(£20,363) (£1,387)	99.64%	405
Arrears Cases: All Cases No Arrears Cases Pool Performance	other of cases	£380,467	£59,834 £379,080	(£20,363) (£1,387) (£10,626) This Period	99.64% 98.61% Last Period	405 2,004 Since Issue
Arrears Cases: All Cases No Arrears Cases	of original pool	£380,467	£59,834 £379,080	(£20,363) (£1,387) (£10,626)	99.64% 98.61% Last	405 2,004 Since
Arrears Cases: All Cases No Arrears Cases Pool Performance Annualised Forclosure Frequency by num Annualised Forclosure Frequency by % o	of original pool of original pool	£380,467	£59,834 £379,080	(£20,363) (£1,387) (£10,626) This Period 0.4928% 0.0000%	99.64% 98.61% Last Period 0.4888% 0.0143%	405 2,004 Since Issue 1.0681% 1.7081%
Arnears Cases: All Cases No Arrears Cases Pool Performance Annualised Forclosure Frequency by num Annualised Forclosure Frequency by % o Cumulative Forclosure Frequency by % o Gross Losses (Principal + Interest + Arrea Gross Losses (% of original deal)	of original pool of original pool	£380,467	£59,834 £379,080	(£20,363) (£1,337) (£10,626) This Period 0.4928% 0.0000% r/a £2,273 0.0003%	99.64% 98.61% Last Period 0.4888% 0.0143% n/a £96,258	405 2,004 Since Issue 1.0681% 1.7081% 19.3588% £53,237,576
Arrears Cases: All Cases No Arrears Cases Pool Performance Annualised Forclosure Frequency by num Annualised Forclosure Frequency by % o Cumulative Forclosure Frequency by % o Gross Losses (Principal + Interest + Arrez	of original pool of original pool	£380,467	£59,834 £379,080	(£20,363) (£1,387) (£10,626) This Period 0.4928% 0.0000% n/a £2,273	99.64% 98.61% Last Period 0.488% 0.0143% n/a £96,258 0.0120%	405 2,004 Since Issue 1,0681% 1,7081% 19,3588% £53,237,576 6,6547%
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Arrears Cases: All Cases No Arrears Cases Pool Performance Annualised Forclosure Frequency by num Annualised Forclosure Frequency by % o Cumulative Forclosure Frequency by % o Gross Losses (Principal + Interest + Arrea Gross Losses (% of original deal) Weighted Average Loss Severity First Charge Loss Severity Pool Performance First Charge Cases Repossessions	of original pool of original pool of original pool ars + Fees - Mercs)	£380,467 £765,205	£59,834 £379,080 £754,579 This P No. of Loans	(£20,363) (£1,387) (£10,626) This Period 0.4928% 0.0000% r/a £2,273 0.0003% 9.2549% 9.2549% 9.2549% 9.2549% 9.2549%	99.64% 98.61% Last Period 0.4888% 0.0143% n/a £96,258 0.0120% 6.0058% 6.0460% 0.0000%	405 2,004 Since Issue 1.0681% 1.7081% 19.3588% £53,237,576 6.6547% 35.3230% 29.4728% 104.0041%
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Arnears Cases: All Cases No Arrears Cases Pool Performance Annualised Forclosure Frequency by num Annualised Forclosure Frequency by % o Cumulative Forclosure Frequency by % o Gross Losses (Principal + Interest + Arrea Gross Losses (% of original deal) Weighted Average Loss Severity First Charge Loss Severity Second Charge Loss Severity Pool Performance First Charge Cases Repossessions Properties in Possession	if original pool of original pool of original pool ars + Fees - Mercs)	\$380,467 £765,205 31-May-18 Value 4 £527,122 \$2 £142,234,147	£59,834 £379,080 £754,579 This P No. of Loans	(£20,363) (£1,387) (£10,626) This Period 0.4928% 0.0000% r/a £2,273 0.0003% 9.2549% 9.2549% 9.2549% 9.2549% 9.2549%	99.64% 98.61% Last Period 0.4888% 0.0143% n/a £96,258 0.0120% 6.0058% 6.0460% 0.0000%	405 2,004 Since Issue 1.0681% 1.7081% 19.3588% £53,237,576 6.6547% 35.3230% 29.4728% 104.0041%
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Arrears Cases: All Cases No Arrears Cases Pool Performance Annualised Forclosure Frequency by num Annualised Forclosure Frequency by % o Cumulative Forclosure Frequency by % o Gross Losses (Principal + Interest + Arrea Gross Losses (% of original deal) Weighted Average Loss Severity First Charge Loss Severity Second Charge Loss Severity Pool Performance First Charge Cases Repossessions Properties in Possession Sold Repossessions Losses on Sold Repossessions Losses on Sold Repossessions	f original pool of original pool of original pool ars + Fees - Mercs) Balance @ No. of Loans 1,1. 1,0 Balance @	£380,467 £765,205 31-May-18 Value 4 £527,122 32 £142,234,147 £40,795,552	£59,834 £379,080 £754,579 This P No. of Loans	(£20,363) (£1,387) (£10,626) This Period 0.4928% 0.0000% r/a £2,273 0.0003% 9.2549% 9.2549% 0.0000% Value £0 £149,795 £2,272	99.64% 98.61% Last Period 0.4888% 0.0143% n/a £96,258 0.0120% 6.0058% 6.0460% 0.0000% Balance @ No. of Loans 3 1,133 1,003	405 2,004 Since Issue 1.0681% 1.7081% 19.3588% £53,237,576 6.6547% 35.3230% 29.4728% 104.0041% 30-Jun-18 Value £377,32 £142,383,94 £40,797,82
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