KMS2007-01

LATEST INFORMATION

			Cla	ISS				
		(Fast Pay STG)	(Slow Pay EUR)	(Slow Pay USD)				
		<u>A1a</u>	<u>A1b</u>	<u>A1c</u>	<u>A2</u>	<u>A3a</u>	<u>A3b</u>	<u>A3c</u>
Pool factor at last IPD		n/a	n/a	n/a	n/a	0.352380	0.352400	0.352350
Next Interest Payment Date	14-Sep-2018							
Next Determination Date	11-Sep-2018							
Interest per Note at next IPD		n/a	n/a	n/a	n/a	£ 35.44	€ 0.00	\$225.62
Benchmark Rate		n/a	n/a	n/a	n/a	0.62794%	-0.32100%	2.33563%
				Class				
		<u>M1a</u>	<u>M1b</u>	<u>M2b</u>	<u>B1a</u>	<u>B1b</u>	<u>B2</u>	<u>C</u>
Pool factor at last IPD		0.572280	0.572420	0.572440	0.572280	0.572620	0.572280	n/a
Interest per Note at next IPD		£ 65.48	€ 0.00	€ 13.09	£ 106.59	€ 38.71	£ 315.75	n/a
Benchmark Rate		0.62794%	-0.32100%	-0.32100%	0.62794%	-0.32100%	0.62794%	n/a
Principal payable per Note at next IPD								

			HISTORIC.	AL INFORMATIO	<u>N</u>				
	Standa	rd & Poor's Rating	AAA	AAA	AAA	AAA	AAA	AAA	AAA
		Fitch Rating	AAA	AAA	AAA	AAA	AAA	AAA	AAA
		Moody's	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa
	Size	Date	<u>A1a</u>	<u>A1b</u>	<u>A1c</u>	<u>A2</u>	<u>A3a</u>	A3b	<u>A3c</u>
Initial Issue	£800,000,000	28-Mar-2007	£25,000,000	€ 109,500,000	\$270,000,000	€ 104,000,000	£50,000,000	€ 270,600,000	\$195,000,000
Margin			0.07%	0.07%	0.07%	0.14%	0.17%	0.17%	0.17%
DAC			0.60%	0.60%	0.60%	0.60%	0.60%	0.60%	0.60%
Maturity			Jun-2022	Jun-2022	Jun-2022	Jun-2040	Jun-2040	Jun-2040	Jun-2040
	<u>Stands</u>	<u>ard & Poor's Rating</u> <u>Fitch Rating</u> <u>Moody's</u>	<u>AA</u> <u>AA</u> <u>Aa3</u> <u>M1a</u>	<u>AA</u> <u>AA</u> <u>Aa3</u> <u>M1b</u>	<u>A</u> <u>A2</u> <u>M2b</u>	<u>BBB</u> <u>BBB</u> <u>Baa2</u> <u>B1a</u>	<u>BBB</u> <u>BBB</u> <u>Baa2</u> <u>B1b</u>	<u>BB</u> <u>BB</u> <u>Ba2</u> <u>B2</u>	
Initial Issue			£20,000,000	€ 41,000,000	€ 47,000,000	£8,500,000	€ 15,200,000	£13,600,000	
Margin			0.28%	0.28%	0.50%	0.85%	0.85%	3.75%	
Maturity			Jun-2040	Jun-2040	Jun-2040	Jun-2040	Jun-2040	Jun-2040	
Note face value	· · · · · · · · · · · · · · · · · · ·	A2, A3b, M1b, M2b,	· · · ·	ss A1a, A3a, M1a,	B1a, B2; \$100,000	A1c,A3c.			
Lead Managers	ABN Amro / Barcl	ays Capital / Morgan	Stanley						
Rating Agents	Standard & Poor's	, Fitch, Moody's							
Evolution Data	The Frence to Oten Re			54 P 41 . A 11	- 1 4(507050(8	41 . 1 21	4395714 F 41 . M	11 1 ACOTE P	4h - M(2h

Exchange Rate

The Euro to Sterling exchange rate is fixed at 1.465863454 for the A1b notes, 1.465078506 for the A3b notes, 1.464285714 for the M1b notes, 1.46875 for the M2b notes and 1.472392638 for the B1b notes by SWAP agreements in place with Barclays Capital. The USD to Sterling exchange rate is fixed at 1.923076923 for the A1c notes and 1.92687747 for the A3c notes by SWAP agreements in place with Barclays Capital.