KMS2007-01

	<u>LATEST INFORMATION</u>												
Class													
	(Fast Pay STG) A1a	(Slow Pay EUR) A1b	(Slow Pay USD) A1c	<u>A2</u>	<u>A3a</u>	<u>A3b</u>	<u>A3c</u>						
ool factor at last IPD	n/a	n/a	n/a	n/a	0.342000	0.342020	0.341980						
ext Interest Payment Date 14-Dec-2018													
ext Determination Date 11-Dec-2018													
nterest per Note at next IPD	n/a	n/a	n/a	n/a	£ 35.44	€ 0.00	\$225.62						
enchmark Rate	n/a	n/a	n/a	n/a	0.78230%	-0.32100%	2.33563%						
			Class										
	<u>M1a</u>	<u>M1b</u>	M2b	<u>B1a</u>	<u>B1b</u>	<u>B2</u>	<u>C</u>						
ool factor at last IPD	0.555420	0.555580	0.555600	0.555420	0.555800	0.555420	n/a						
nterest per Note at next IPD	£ 65.48	€ 0.00	€ 13.09	£ 106.59	€ 38.71	£ 315.75	n/a						
enchmark Rate	0.78230%	-0.32100%	-0.32100%	0.78230%	-0.32100%	0.78230%	n/a						
rincipal payable per Note at next IPD													

HISTORICAL INFORMATION													
Initial Issue Margin DAC Maturity	<u>Standa</u> <u>Size</u> £800,000,000	rd & Poor's Rating Fitch Rating Moody's Date 28-Mar-2007	AAA Aaa A1a £25,000,000 0.07% 0.60% Jun-2022	AAA AAA Aaa A1b € 109,500,000 0.07% 0.60% Jun-2022	AAA AAA Aaa A1c \$270,000,000 0.07% 0.60% Jun-2022	AAA Aaa A2 € 104,000,000 0.14% 0.60% Jun-2040	AAA AAA Aaa A3a £50,000,000 0.17% 0.60% Jun-2040	AAA AAA Aaa A3b € 270,600,000 0.17% 0.60% Jun-2040	AAA AAA Aaa A3c \$195,000,000 0.17% 0.60% Jun-2040				
Initial Issue Margin Maturity	<u>Standa</u>	rd & Poor's Rating <u>Fitch Rating</u> <u>Moody's</u>	AA AA Aa3 M1a £20,000,000 0.28% Jun-2040	AA AA3 M1b € 41,000,000 0.28% Jun-2040	<u>A</u> <u>A2</u> <u>M2b</u> € 47,000,000 0.50% Jun-2040	BBB BBB Baa2 B1a £8,500,000 0.85% Jun-2040	BBB BBB Baa2 B1b € 15,200,000 0.85% Jun-2040	BB BB Ba2 B2 £13,600,000 3.75% Jun-2040					
Note face value	€50,000 class A1b,	A2, A3b, M1b, M2b,	B1b; £50,000 cla	ss A1a, A3a, M1a,	B1a, B2; \$100,000	A1c,A3c.							

ABN Amro / Barclays Capital / Morgan Stanley Standard & Poor's, Fitch, Moody's Lead Managers

Rating Agents
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.