

KMS2007-01

LATEST INFORMATION								
		Class						
		(Fast Pay STG)	(Slow Pay EUR)	(Slow Pay USD)				
		A1a	A1b	A1c	A2	A3a	A3b	A3c
Pool factor at last IPD		n/a	n/a	n/a	n/a	0.371960	0.371980	0.371930
Next Interest Payment Date	14-Mar-2018							
Next Determination Date	09-Mar-2018							
Interest per Note at next IPD		n/a	n/a	n/a	n/a	£ 31.57	€ 0.00	\$162.12
Benchmark Rate		n/a	n/a	n/a	n/a	0.51838%	-0.32700%	1.57352%
		Class						
		M1a	M1b	M2b	B1a	B1b	B2	C
Pool factor at last IPD		0.604100	0.604220	0.604220	0.604100	0.604380	0.604100	n/a
Interest per Note at next IPD	£ 59.46	€ 0.00	€ 13.07	£ 101.91	€ 39.51	£ 317.90		n/a
Benchmark Rate		0.51838%	-0.32700%	-0.32700%	0.51838%	-0.32700%	0.51838%	n/a
Principal payable per Note at next IPD								

[illegible]