

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	0.399500	0.399520	0.399460
Next Interest Payment Date	14-Sep-2017							
Next Determination Date	11-Sep-2017							
Interest per Note at next IPD		n/a	n/a	n/a	n/a	£ 23.16	€ 0.00	\$144.11
Benchmark Rate		n/a	n/a	n/a	n/a	0.28994%	-0.33100%	1.24167%
		Class						
		M1a	M1b	M2b	B1a	B1b	B2	C
Pool factor at last IPD		0.648820	0.648920	0.648960	0.648820	0.649080	0.648820	n/a
Interest per Note at next IPD		£ 46.60	€ 0.00	€ 14.01	£ 93.21	€ 43.04	£ 330.34	n/a
Benchmark Rate		0.28994%	-0.33100%	-0.33100%	0.28994%	-0.33100%	0.28994%	n/a
Principal payable per Note at next IPD								

HISTORICAL INFORMATION

		<u>Standard & Poor's Rating</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>
		<u>Fitch Rating</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>	<u>AAA</u>
		<u>Moody's</u>	<u>Aaa</u>	<u>Aaa</u>	<u>Aaa</u>	<u>Aaa</u>	<u>Aaa</u>	<u>Aaa</u>	<u>Aaa</u>
	<u>Size</u>	<u>Date</u>	<u>A1a</u>	<u>A1b</u>	<u>A1c</u>	<u>A2</u>	<u>A3a</u>	<u>A3b</u>	<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%	0.14%	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>Standard & Poor's Rating</u>	<u>AA</u>	<u>AA</u>	<u>A</u>	<u>BBB</u>	<u>BBB</u>	<u>BB</u>
	<u>Fitch Rating</u>	<u>AA</u>	<u>AA</u>	<u>A</u>	<u>BBB</u>	<u>BBB</u>	<u>BB</u>
	<u>Moody's</u>	<u>Aa3</u>	<u>Aa3</u>	<u>A2</u>	<u>Baa2</u>	<u>Baa2</u>	<u>Ba2</u>
		<u>M1a</u>	<u>M1b</u>	<u>M2b</u>	<u>B1a</u>	<u>B1b</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 €50,000 class A1b, A2, A3b, M1b, M2b, B1b; £50,000 class A1a, A3a, M1a, B1a, B2; \$100,000 A1c, A3c.

Lead Managers ABN Amro / Barclays Capital / Morgan Stanley

Rating Agents	Standard & Poor's, Fitch, Moody's
----------------------	--

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.