

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007

INVESTOR REPORT

Securitisation of a portfolio of performing mortgage
Unicredit Banca S.p.A.

| | | | |
|------|---------------|----------|---|
| Euro | 703,500,000 | Class A1 | Mortgage Backed Floating Rate Notes due December 2040 |
| Euro | 2,227,600,000 | Class A2 | Mortgage Backed Floating Rate Notes due December 2040 |
| Euro | 738,600,000 | Class A3 | Mortgage Backed Floating Rate Notes due December 2040 |
| Euro | 71,100,000 | Class B | Mortgage Backed Floating Rate Notes due December 2040 |
| Euro | 43,800,000 | Class C | Mortgage Backed Floating Rate Notes due December 2040 |
| Euro | 102,000,000 | Class D | Mortgage Backed Floating Rate Notes due December 2040 |
| Euro | 19,500,000 | Class E | Mortgage Backed Floating Rate Notes due December 2040 |
| Euro | 2,002,838 | Class F | Mortgage Backed Floating Rate Notes due December 2040 |

| | | |
|-----------------------------|------------|------------|
| Investor Report Date | | 07/07/2021 |
| Quarterly Collection Period | 01/03/2021 | 31/05/2021 |
| Interest Period | 31/03/2021 | 30/06/2021 |
| Interest Payment Date | | 30/06/2021 |

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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - DESCRIPTION OF THE NOTES

Issuer: Cordusio RMBS Securitisation S.r.l.
Issue Date: 24/05/2007
Sole Arranger: UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)
Joint Lead Managers: UniCredit Bank AG, Lehman Brothers International (Europe), Société Générale CIB

| Series | Class A1 | Class A2 | Class A3 | Class B | Class C | Class D | Class E | Class F | |
|---------------------------------|------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|---------|
| Amount issued | 703,500,000.00 | 2,227,600,000.00 | 738,600,000.00 | 71,100,000.00 | 43,800,000.00 | 102,000,000.00 | 19,500,000.00 | 2,002,838.00 | |
| Currency | Eur | Eur | Eur | Eur | Eur | Eur | Eur | Eur | |
| Final Maturity Date | Dec-40 | Dec-40 | Dec-40 | Dec-40 | Dec-40 | Dec-40 | Dec-40 | Dec-40 | |
| Listing | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | |
| ISIN Code | IT0004231210 | IT0004231236 | IT0004231244 | IT0004231285 | IT0004231293 | IT0004231301 | IT0004231319 | IT0004231327 | |
| Common Code | 030287347 | 030287282 | 030287266 | 030303806 | 030303911 | 030295188 | 030304748 | - - - | |
| Clearing System | Clearstream Euroclear | Clearstream Euroclear | Clearstream Euroclear | Clearstream Euroclear | Clearstream Euroclear | Clearstream Euroclear | Clearstream Euroclear | Clearstream Euroclear | |
| Indexation | Euribor 3 M | Euribor 3 M | Euribor 3 M | Euribor 3 M | Euribor 3 M | Euribor 3 M | Euribor 3 M | Euribor 3 M | |
| Spread at Issuance | 6 | 13 | 18 | 23 | 36 | 70 | 250 | 300 | |
| Rating at the Issue Date | Fitch | AAA | AAA | AAA | AA | A | BBB | BB | Unrated |
| | Moodys | Aaa | Aaa | Aaa | Aa1 | A1 | Baa2 | Ba2 | Unrated |
| | Standard & Poor's | AAA | AAA | AAA | AA | A | BBB | BB | Unrated |

Originator / Servicer: UniCredit S.p.A. (formerly known as UniCredit Banca S.p.A.)
Interest Day Count: Actual/360
Corporate Servicer: doBank S.p.A. (formerly Known as UniCredit Credit Management Bank S.p.A.; UniCredit Gestione Crediti S.p.A.)
Computation Agent: Capital and Funding Solutions Srl
Account Bank: BNP Paribas Securities Services S.A., Milan Branch
Principal Paying Agent: BNP Paribas Securities Services S.A., Milan Branch
Representative of Noteholders: Securitisation Services S.p.A.
Swap Counterparty: Credit Suisse International

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS A1 NOTES (ISIN IT0004231210)

| Interest Period | | Interest Payment Date | Amount Accrued | | | Before Payments | | Payments | | After Payments | |
|------------------|----------------|-----------------------|----------------|------|---------------|-----------------|-----------------------|---------------|----------------|-----------------|-----------------------|
| Start (included) | End (excluded) | | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 24/05/2007 | 28/09/2007 | 28/09/2007 | 4.193% | 127 | 10,405,656.10 | - | 703,500,000.00 | 10,405,656.10 | - | - | 703,500,000.00 |
| 28/09/2007 | 31/12/2007 | 31/12/2007 | 4.786% | 94 | 8,791,483.17 | - | 703,500,000.00 | 8,791,483.17 | - | - | 703,500,000.00 |
| 31/12/2007 | 31/03/2008 | 31/03/2008 | 4.825% | 91 | 8,580,257.29 | - | 703,500,000.00 | 8,580,257.29 | - | - | 703,500,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 4.788% | 91 | 8,514,460.50 | - | 703,500,000.00 | 8,514,460.50 | - | - | 703,500,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 5.015% | 92 | 9,016,134.16 | - | 703,500,000.00 | 9,016,134.16 | - | - | 703,500,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 5.202% | 92 | 9,352,329.00 | - | 703,500,000.00 | 9,352,329.00 | 703,500,000.00 | - | - |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 3.033% | 90 | - | - | - | - | - | - | - |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 1.591% | 91 | - | - | - | - | - | - | - |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 1.180% | 92 | - | - | - | - | - | - | - |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 0.799% | 92 | - | - | - | - | - | - | - |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 0.767% | 90 | - | - | - | - | - | - | - |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 0.695% | 91 | - | - | - | - | - | - | - |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 0.814% | 92 | - | - | - | - | - | - | - |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 0.940% | 92 | - | - | - | - | - | - | - |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 1.073% | 90 | - | - | - | - | - | - | - |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 1.279% | 91 | - | - | - | - | - | - | - |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 1.591% | 92 | - | - | - | - | - | - | - |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 1.604% | 91 | - | - | - | - | - | - | - |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 1.447% | 91 | - | - | - | - | - | - | - |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 0.847% | 91 | - | - | - | - | - | - | - |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 0.712% | 91 | - | - | - | - | - | - | - |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 0.282% | 94 | - | - | - | - | - | - | - |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 0.245% | 87 | - | - | - | - | - | - | - |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 0.273% | 92 | - | - | - | - | - | - | - |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 0.282% | 94 | - | - | - | - | - | - | - |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 0.281% | 92 | - | - | - | - | - | - | - |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 0.353% | 90 | - | - | - | - | - | - | - |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 0.373% | 91 | - | - | - | - | - | - | - |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 0.269% | 92 | - | - | - | - | - | - | - |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 0.142% | 92 | - | - | - | - | - | - | - |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 0.139% | 90 | - | - | - | - | - | - | - |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 0.081% | 91 | - | - | - | - | - | - | - |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 0.045% | 92 | - | - | - | - | - | - | - |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 0.019% | 92 | - | - | - | - | - | - | - |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 0.000% | 91 | - | - | - | - | - | - | - |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.000% | 91 | - | - | - | - | - | - | - |
| 30/06/2016 | 30/09/2016 | 30/09/2016 | 0.000% | 92 | - | - | - | - | - | - | - |
| 30/09/2016 | 30/12/2016 | 30/12/2016 | 0.000% | 91 | - | - | - | - | - | - | - |
| 30/12/2016 | 31/03/2017 | 31/03/2017 | 0.000% | 91 | - | - | - | - | - | - | - |
| 31/03/2017 | 30/06/2017 | 30/06/2017 | 0.000% | 91 | - | - | - | - | - | - | - |
| 30/06/2017 | 29/09/2017 | 29/09/2017 | 0.000% | 91 | - | - | - | - | - | - | - |
| 29/09/2017 | 29/12/2017 | 29/12/2017 | 0.000% | 91 | - | - | - | - | - | - | - |
| 29/12/2017 | 29/03/2018 | 29/03/2018 | 0.000% | 90 | - | - | - | - | - | - | - |
| 29/03/2018 | 29/06/2018 | 29/06/2018 | 0.000% | 92 | - | - | - | - | - | - | - |
| 29/06/2018 | 28/09/2018 | 28/09/2018 | 0.000% | 91 | - | - | - | - | - | - | - |
| 28/09/2018 | 31/12/2018 | 31/12/2018 | 0.000% | 94 | - | - | - | - | - | - | - |
| 31/12/2018 | 29/03/2019 | 29/03/2019 | 0.000% | 88 | - | - | - | - | - | - | - |
| 29/03/2019 | 28/06/2019 | 28/06/2019 | 0.000% | 91 | - | - | - | - | - | - | - |
| 28/06/2019 | 30/09/2019 | 30/09/2019 | 0.000% | 94 | - | - | - | - | - | - | - |
| 30/09/2019 | 31/12/2019 | 31/12/2019 | 0.000% | 92 | - | - | - | - | - | - | - |
| 31/12/2019 | 31/03/2020 | 31/03/2020 | 0.000% | 91 | - | - | - | - | - | - | - |
| 31/03/2020 | 30/06/2020 | 30/06/2020 | 0.000% | 91 | - | - | - | - | - | - | - |
| 30/06/2020 | 30/09/2020 | 30/09/2020 | 0.000% | 92 | - | - | - | - | - | - | - |
| 30/09/2020 | 31/12/2020 | 31/12/2020 | 0.000% | 92 | - | - | - | - | - | - | - |
| 31/12/2020 | 31/03/2021 | 31/03/2021 | 0.000% | 90 | - | - | - | - | - | - | - |
| 31/03/2021 | 30/06/2021 | 30/06/2021 | 0.000% | 91 | - | - | - | - | - | - | - |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS A2 NOTES (ISIN IT 0004231236)

| Interest Period | | Interest Payment Date | Amount Accrued | | | Before Payments | | Payments | | After Payments | |
|------------------|----------------|-----------------------|----------------|------|---------------|-----------------|-----------------------|---------------|----------------|-----------------|-----------------------|
| Start (included) | End (excluded) | | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 24/05/2007 | 28/09/2007 | 28/09/2007 | 4.263% | 127 | 33,499,119.07 | - | 2,227,600,000.00 | 33,499,119.07 | - | - | 2,227,600,000.00 |
| 28/09/2007 | 31/12/2007 | 31/12/2007 | 4.856% | 94 | 28,244,977.96 | - | 2,227,600,000.00 | 28,244,977.96 | - | - | 2,227,600,000.00 |
| 31/12/2007 | 31/03/2008 | 31/03/2008 | 4.895% | 91 | 27,563,146.72 | - | 2,227,600,000.00 | 27,563,146.72 | - | - | 2,227,600,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 4.858% | 91 | 27,354,804.24 | - | 2,227,600,000.00 | 27,354,804.24 | - | - | 2,227,600,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 5.085% | 92 | 28,947,662.00 | - | 2,227,600,000.00 | 28,947,662.00 | - | - | 2,227,600,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 5.272% | 92 | 30,012,207.28 | - | 2,227,600,000.00 | 30,012,207.28 | 143,587,754.60 | - | 2,084,012,245.40 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 3.103% | 90 | 16,166,724.99 | - | 2,084,012,245.40 | 16,166,724.99 | 109,429,958.96 | - | 1,974,582,286.44 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 1.661% | 91 | 8,290,557.97 | - | 1,974,582,286.44 | 8,290,557.97 | 111,382,673.12 | - | 1,863,199,613.32 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 1.250% | 92 | 5,951,887.65 | - | 1,863,199,613.32 | 5,951,887.65 | 93,873,291.60 | - | 1,769,326,321.72 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 0.869% | 92 | 3,929,280.57 | - | 1,769,326,321.72 | 3,929,280.57 | 94,617,532.76 | - | 1,674,708,788.96 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 0.837% | 90 | 3,504,328.14 | - | 1,674,708,788.96 | 3,504,328.14 | 82,565,771.24 | - | 1,592,143,017.72 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 0.765% | 91 | 3,078,806.56 | - | 1,592,143,017.72 | 3,078,806.56 | 88,693,898.84 | - | 1,503,449,118.88 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 0.884% | 92 | 3,396,458.60 | - | 1,503,449,118.88 | 3,396,458.60 | 82,361,723.08 | - | 1,421,087,395.80 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 1.010% | 92 | 3,667,984.46 | - | 1,421,087,395.80 | 3,667,984.46 | 77,846,600.64 | - | 1,343,240,795.16 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 1.143% | 90 | 3,838,310.57 | - | 1,343,240,795.16 | 3,838,310.57 | 83,745,508.20 | - | 1,259,495,286.96 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 1.349% | 91 | 4,294,843.94 | - | 1,259,495,286.96 | 4,294,843.94 | 79,269,146.00 | - | 1,180,226,140.96 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 1.661% | 92 | 5,009,797.69 | - | 1,180,226,140.96 | 5,009,797.69 | 62,154,717.96 | - | 1,118,071,423.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 1.674% | 91 | 4,731,119.22 | - | 1,118,071,423.00 | 4,731,119.22 | 63,495,955.92 | - | 1,054,575,467.08 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 1.517% | 91 | 4,043,916.09 | - | 1,054,575,467.08 | 4,043,916.09 | 59,229,210.88 | - | 995,346,256.20 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 0.917% | 91 | 2,307,184.97 | - | 995,346,256.20 | 2,307,184.97 | 53,358,148.32 | - | 941,988,107.88 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 0.782% | 91 | 1,862,048.82 | - | 941,988,107.88 | 1,862,048.82 | 48,504,207.92 | - | 893,483,899.96 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 0.352% | 94 | 821,210.98 | - | 893,483,899.96 | 821,210.98 | 47,975,821.20 | - | 845,508,078.76 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 0.315% | 87 | 643,643.02 | - | 845,508,078.76 | 643,643.02 | 49,967,518.36 | - | 795,540,560.40 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 0.343% | 92 | 697,335.49 | - | 795,540,560.40 | 697,335.49 | 47,786,475.20 | - | 747,754,085.20 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 0.352% | 94 | 687,269.08 | - | 747,754,085.20 | 687,269.08 | 44,421,908.16 | - | 703,332,177.04 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 0.351% | 92 | 630,888.96 | - | 703,332,177.04 | 630,888.96 | 45,479,349.88 | - | 657,852,827.16 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 0.423% | 90 | 695,679.36 | - | 657,852,827.16 | 695,679.36 | 45,098,430.28 | - | 612,754,396.88 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 0.443% | 91 | 686,165.77 | - | 612,754,396.88 | 686,165.77 | 44,079,971.56 | - | 568,674,425.32 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 0.339% | 92 | 492,661.61 | - | 568,674,425.32 | 492,661.61 | 44,219,196.56 | - | 524,455,228.76 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 0.212% | 92 | 284,138.18 | - | 524,455,228.76 | 284,138.18 | 42,838,084.56 | - | 481,617,144.20 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 0.209% | 90 | 251,644.95 | - | 481,617,144.20 | 251,644.95 | 43,938,964.48 | - | 437,678,179.72 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 0.151% | 91 | 167,059.32 | - | 437,678,179.72 | 167,059.32 | 46,610,525.16 | - | 391,067,654.56 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 0.115% | 92 | 114,930.43 | - | 391,067,654.56 | 114,930.43 | 45,910,836.00 | - | 345,156,818.56 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 0.089% | 92 | 78,504.00 | - | 345,156,818.56 | 78,504.00 | 46,783,164.16 | - | 298,373,654.40 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 0.000% | 91 | - | - | 298,373,654.40 | - | 45,346,139.40 | - | 253,027,515.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.000% | 91 | - | - | 253,027,515.00 | - | 44,929,578.20 | - | 208,097,936.80 |
| 30/06/2016 | 30/09/2016 | 30/09/2016 | 0.000% | 92 | - | - | 208,097,936.80 | - | 44,854,062.56 | - | 163,243,874.24 |
| 30/09/2016 | 30/12/2016 | 30/12/2016 | 0.000% | 91 | - | - | 163,243,874.24 | - | 43,497,676.92 | - | 119,746,197.32 |
| 30/12/2016 | 31/03/2017 | 31/03/2017 | 0.000% | 91 | - | - | 119,746,197.32 | - | 43,383,846.56 | - | 76,362,350.76 |
| 31/03/2017 | 30/06/2017 | 30/06/2017 | 0.000% | 91 | - | - | 76,362,350.76 | - | 43,171,333.52 | - | 33,191,017.24 |
| 30/06/2017 | 29/09/2017 | 29/09/2017 | 0.000% | 91 | - | - | 33,191,017.24 | - | 33,191,017.24 | - | - |
| 29/09/2017 | 29/12/2017 | 29/12/2017 | 0.000% | 91 | - | - | - | - | - | - | - |
| 29/12/2017 | 28/03/2018 | 28/03/2018 | 0.000% | 89 | - | - | - | - | - | - | - |
| 28/03/2018 | 28/06/2018 | 28/06/2018 | 0.000% | 92 | - | - | - | - | - | - | - |
| 28/06/2018 | 28/09/2018 | 28/09/2018 | 0.000% | 92 | - | - | - | - | - | - | - |
| 28/09/2018 | 31/12/2018 | 31/12/2018 | 0.000% | 94 | - | - | - | - | - | - | - |
| 31/12/2018 | 29/03/2019 | 29/03/2019 | 0.000% | 88 | - | - | - | - | - | - | - |
| 29/03/2019 | 28/06/2019 | 28/06/2019 | 0.000% | 91 | - | - | - | - | - | - | - |
| 28/06/2019 | 30/09/2019 | 30/09/2019 | 0.000% | 94 | - | - | - | - | - | - | - |
| 30/09/2019 | 31/12/2019 | 31/12/2019 | 0.000% | 92 | - | - | - | - | - | - | - |
| 31/12/2019 | 31/03/2020 | 31/03/2020 | 0.000% | 91 | - | - | - | - | - | - | - |
| 31/03/2020 | 30/06/2020 | 30/06/2020 | 0.000% | 91 | - | - | - | - | - | - | - |
| 30/06/2020 | 30/09/2020 | 30/09/2020 | 0.000% | 92 | - | - | - | - | - | - | - |
| 30/09/2020 | 31/12/2020 | 31/12/2020 | 0.000% | 92 | - | - | - | - | - | - | - |
| 31/12/2020 | 31/03/2021 | 31/03/2021 | 0.000% | 90 | - | - | - | - | - | - | - |
| 31/03/2021 | 30/06/2021 | 30/06/2021 | 0.000% | 91 | - | - | - | - | - | - | - |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS A3 NOTES (ISIN IT 0004231244)

| Interest Period | | Interest Payment Date | Amount Accrued | | | Before Payments | | Payments | | After Payments | |
|------------------|----------------|-----------------------|----------------|------|---------------|-----------------|-----------------------|---------------|---------------|-----------------|-----------------------|
| Start (included) | End (excluded) | | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 24/05/2007 | 28/09/2007 | 28/09/2007 | 4.313% | 127 | 11,237,503.56 | - | 738,600,000.00 | 11,237,503.56 | - | - | 738,600,000.00 |
| 28/09/2007 | 31/12/2007 | 31/12/2007 | 4.906% | 94 | 9,461,548.07 | - | 738,600,000.00 | 9,461,548.07 | - | - | 738,600,000.00 |
| 31/12/2007 | 31/03/2008 | 31/03/2008 | 4.945% | 91 | 9,232,397.42 | - | 738,600,000.00 | 9,232,397.42 | - | - | 738,600,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 4.908% | 91 | 9,163,317.80 | - | 738,600,000.00 | 9,163,317.80 | - | - | 738,600,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 5.135% | 92 | 9,692,483.66 | - | 738,600,000.00 | 9,692,483.66 | - | - | 738,600,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 5.322% | 92 | 10,045,452.40 | - | 738,600,000.00 | 10,045,452.40 | - | - | 738,600,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 3.153% | 90 | 5,822,014.50 | - | 738,600,000.00 | 5,822,014.50 | - | - | 738,600,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 1.711% | 91 | 3,194,465.51 | - | 738,600,000.00 | 3,194,465.51 | - | - | 738,600,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 1.300% | 92 | 2,453,793.33 | - | 738,600,000.00 | 2,453,793.33 | - | - | 738,600,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 0.919% | 92 | 1,734,643.13 | - | 738,600,000.00 | 1,734,643.13 | - | - | 738,600,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 0.887% | 90 | 1,637,845.50 | - | 738,600,000.00 | 1,637,845.50 | - | - | 738,600,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 0.815% | 91 | 1,521,618.58 | - | 738,600,000.00 | 1,521,618.58 | - | - | 738,600,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 0.934% | 92 | 1,762,956.13 | - | 738,600,000.00 | 1,762,956.13 | - | - | 738,600,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 1.060% | 92 | 2,000,785.33 | - | 738,600,000.00 | 2,000,785.33 | - | - | 738,600,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 1.193% | 90 | 2,202,874.50 | - | 738,600,000.00 | 2,202,874.50 | - | - | 738,600,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 1.399% | 91 | 2,611,956.31 | - | 738,600,000.00 | 2,611,956.31 | - | - | 738,600,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 1.711% | 92 | 3,229,569.53 | - | 738,600,000.00 | 3,229,569.53 | - | - | 738,600,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 1.724% | 91 | 3,218,736.73 | - | 738,600,000.00 | 3,218,736.73 | - | - | 738,600,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 1.567% | 91 | 2,925,615.11 | - | 738,600,000.00 | 2,925,615.11 | - | - | 738,600,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 0.967% | 91 | 1,805,405.11 | - | 738,600,000.00 | 1,805,405.11 | - | - | 738,600,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 0.832% | 91 | 1,553,357.86 | - | 738,600,000.00 | 1,553,357.86 | - | - | 738,600,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 0.402% | 94 | 775,283.80 | - | 738,600,000.00 | 775,283.80 | - | - | 738,600,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 0.365% | 87 | 651,506.75 | - | 738,600,000.00 | 651,506.75 | - | - | 738,600,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 0.393% | 92 | 741,800.60 | - | 738,600,000.00 | 741,800.60 | - | - | 738,600,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 0.402% | 94 | 775,283.80 | - | 738,600,000.00 | 775,283.80 | - | - | 738,600,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 0.401% | 92 | 756,900.86 | - | 738,600,000.00 | 756,900.86 | - | - | 738,600,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 0.473% | 90 | 873,394.50 | - | 738,600,000.00 | 873,394.50 | - | - | 738,600,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 0.493% | 91 | 920,439.21 | - | 738,600,000.00 | 920,439.21 | - | - | 738,600,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 0.389% | 92 | 734,250.46 | - | 738,600,000.00 | 734,250.46 | - | - | 738,600,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 0.262% | 92 | 494,533.73 | - | 738,600,000.00 | 494,533.73 | - | - | 738,600,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 0.259% | 90 | 478,243.50 | - | 738,600,000.00 | 478,243.50 | - | - | 738,600,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 0.201% | 91 | 375,270.35 | - | 738,600,000.00 | 375,270.35 | - | - | 738,600,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 0.165% | 92 | 311,443.00 | - | 738,600,000.00 | 311,443.00 | - | - | 738,600,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 0.139% | 92 | 262,367.13 | - | 738,600,000.00 | 262,367.13 | - | - | 738,600,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 0.048% | 91 | 89,616.80 | - | 738,600,000.00 | 89,616.80 | - | - | 738,600,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.000% | 91 | - | - | 738,600,000.00 | - | - | - | 738,600,000.00 |
| 30/06/2016 | 30/09/2016 | 30/09/2016 | 0.000% | 92 | - | - | 738,600,000.00 | - | - | - | 738,600,000.00 |
| 30/09/2016 | 30/12/2016 | 30/12/2016 | 0.000% | 91 | - | - | 738,600,000.00 | - | - | - | 738,600,000.00 |
| 30/12/2016 | 31/03/2017 | 31/03/2017 | 0.000% | 91 | - | - | 738,600,000.00 | - | - | - | 738,600,000.00 |
| 31/03/2017 | 30/06/2017 | 30/06/2017 | 0.000% | 91 | - | - | 738,600,000.00 | - | - | - | 738,600,000.00 |
| 30/06/2017 | 29/09/2017 | 29/09/2017 | 0.000% | 91 | - | - | 738,600,000.00 | - | 2,970,353.76 | - | 735,629,646.24 |
| 29/09/2017 | 29/12/2017 | 29/12/2017 | 0.000% | 91 | - | - | 735,629,646.24 | - | 38,111,316.84 | - | 697,518,329.40 |
| 29/12/2017 | 29/03/2018 | 29/03/2018 | 0.000% | 90 | - | - | 697,518,329.40 | - | 35,357,520.60 | - | 662,160,808.80 |
| 29/03/2018 | 29/06/2018 | 29/06/2018 | 0.000% | 92 | - | - | 662,160,808.80 | - | 37,404,845.94 | - | 624,755,962.86 |
| 29/06/2018 | 28/09/2018 | 28/09/2018 | 0.000% | 91 | - | - | 624,755,962.86 | - | 34,973,891.76 | - | 589,782,071.10 |
| 28/09/2018 | 31/12/2018 | 31/12/2018 | 0.000% | 94 | - | - | 589,782,071.10 | - | 35,429,017.08 | - | 554,353,054.02 |
| 31/12/2018 | 29/03/2019 | 29/03/2019 | 0.000% | 88 | - | - | 554,353,054.02 | - | 35,080,397.88 | - | 519,272,656.14 |
| 29/03/2019 | 28/06/2019 | 28/06/2019 | 0.000% | 91 | - | - | 519,272,656.14 | - | 32,883,653.76 | - | 486,389,002.38 |
| 28/06/2019 | 30/09/2019 | 30/09/2019 | 0.000% | 94 | - | - | 486,389,002.38 | - | 35,844,848.88 | - | 450,544,153.50 |
| 30/09/2019 | 31/12/2019 | 31/12/2019 | 0.000% | 92 | - | - | 450,544,153.50 | - | 53,453,146.74 | - | 397,091,006.76 |
| 31/12/2019 | 31/03/2020 | 31/03/2020 | 0.000% | 91 | - | - | 397,091,006.76 | - | 29,965,002.00 | - | 367,126,004.76 |
| 31/03/2020 | 30/06/2020 | 30/06/2020 | 0.000% | 91 | - | - | 367,126,004.76 | - | 25,774,111.74 | - | 341,351,893.02 |
| 30/06/2020 | 30/09/2020 | 30/09/2020 | 0.000% | 92 | - | - | 341,351,893.02 | - | 26,631,404.76 | - | 314,720,488.26 |
| 30/09/2020 | 31/12/2020 | 31/12/2020 | 0.000% | 92 | - | - | 314,720,488.26 | - | 26,144,150.34 | - | 288,576,337.92 |
| 31/12/2020 | 31/03/2021 | 31/03/2021 | 0.000% | 90 | - | - | 288,576,337.92 | - | 33,107,745.00 | - | 255,468,592.92 |
| 31/03/2021 | 30/06/2021 | 30/06/2021 | 0.000% | 91 | - | - | 255,468,592.92 | - | 30,824,658.54 | - | 224,643,934.38 |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS B NOTES (ISIN IT 0004231285)

| Interest Period | | Interest Payment Date | Amount Accrued | | | Before Payments | | Payments | | After Payments | |
|------------------|----------------|-----------------------|----------------|------|--------------|-----------------|-----------------------|--------------|-----------|-----------------|-----------------------|
| Start (included) | End (excluded) | | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 24/05/2007 | 28/09/2007 | 28/09/2007 | 4.363% | 127 | 1,094,299.31 | - | 71,100,000.00 | 1,094,299.31 | - | - | 71,100,000.00 |
| 28/09/2007 | 31/12/2007 | 31/12/2007 | 4.956% | 94 | 920,081.40 | - | 71,100,000.00 | 920,081.40 | - | - | 71,100,000.00 |
| 31/12/2007 | 31/03/2008 | 31/03/2008 | 4.956% | 91 | 897,726.38 | - | 71,100,000.00 | 897,726.38 | - | - | 71,100,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 4.958% | 91 | 891,076.55 | - | 71,100,000.00 | 891,076.55 | - | - | 71,100,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 5.185% | 92 | 942,114.50 | - | 71,100,000.00 | 942,114.50 | - | - | 71,100,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 5.372% | 92 | 976,092.40 | - | 71,100,000.00 | 976,092.40 | - | - | 71,100,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 3.203% | 90 | 569,333.25 | - | 71,100,000.00 | 569,333.25 | - | - | 71,100,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 1.761% | 91 | 316,495.72 | - | 71,100,000.00 | 316,495.72 | - | - | 71,100,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 1.350% | 92 | 245,295.00 | - | 71,100,000.00 | 245,295.00 | - | - | 71,100,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 0.969% | 92 | 176,067.30 | - | 71,100,000.00 | 176,067.30 | - | - | 71,100,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 0.937% | 90 | 166,551.75 | - | 71,100,000.00 | 166,551.75 | - | - | 71,100,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 0.865% | 91 | 155,462.12 | - | 71,100,000.00 | 155,462.12 | - | - | 71,100,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 0.984% | 92 | 178,792.80 | - | 71,100,000.00 | 178,792.80 | - | - | 71,100,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 1.110% | 92 | 201,687.00 | - | 71,100,000.00 | 201,687.00 | - | - | 71,100,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 1.243% | 90 | 220,943.25 | - | 71,100,000.00 | 220,943.25 | - | - | 71,100,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 1.449% | 91 | 260,421.52 | - | 71,100,000.00 | 260,421.52 | - | - | 71,100,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 1.761% | 92 | 319,973.70 | - | 71,100,000.00 | 319,973.70 | - | - | 71,100,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 1.774% | 91 | 318,832.15 | - | 71,100,000.00 | 318,832.15 | - | - | 71,100,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 1.617% | 91 | 290,615.32 | - | 71,100,000.00 | 290,615.32 | - | - | 71,100,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 1.017% | 91 | 182,780.32 | - | 71,100,000.00 | 182,780.32 | - | - | 71,100,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 0.882% | 91 | 158,517.45 | - | 71,100,000.00 | 158,517.45 | - | - | 71,100,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 0.452% | 94 | 83,913.80 | - | 71,100,000.00 | 83,913.80 | - | - | 71,100,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 0.415% | 87 | 71,307.38 | - | 71,100,000.00 | 71,307.38 | - | - | 71,100,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 0.443% | 92 | 80,493.10 | - | 71,100,000.00 | 80,493.10 | - | - | 71,100,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 0.452% | 94 | 83,913.80 | - | 71,100,000.00 | 83,913.80 | - | - | 71,100,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 0.451% | 92 | 81,946.70 | - | 71,100,000.00 | 81,946.70 | - | - | 71,100,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 0.523% | 90 | 92,963.25 | - | 71,100,000.00 | 92,963.25 | - | - | 71,100,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 0.543% | 91 | 97,590.67 | - | 71,100,000.00 | 97,590.67 | - | - | 71,100,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 0.439% | 92 | 79,766.30 | - | 71,100,000.00 | 79,766.30 | - | - | 71,100,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 0.312% | 92 | 56,690.40 | - | 71,100,000.00 | 56,690.40 | - | - | 71,100,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 0.309% | 90 | 54,924.75 | - | 71,100,000.00 | 54,924.75 | - | - | 71,100,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 0.251% | 91 | 45,110.97 | - | 71,100,000.00 | 45,110.97 | - | - | 71,100,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 0.215% | 92 | 39,065.50 | - | 71,100,000.00 | 39,065.50 | - | - | 71,100,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 0.189% | 92 | 34,341.30 | - | 71,100,000.00 | 34,341.30 | - | - | 71,100,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 0.098% | 91 | 17,613.05 | - | 71,100,000.00 | 17,613.05 | - | - | 71,100,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 30/06/2016 | 30/09/2016 | 30/09/2016 | 0.000% | 92 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 30/09/2016 | 30/12/2016 | 30/12/2016 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 30/12/2016 | 31/03/2017 | 31/03/2017 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 31/03/2017 | 30/06/2017 | 30/06/2017 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 30/06/2017 | 29/09/2017 | 29/09/2017 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 29/09/2017 | 29/12/2017 | 29/12/2017 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 29/12/2017 | 29/03/2018 | 29/03/2018 | 0.000% | 90 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 29/03/2018 | 29/06/2018 | 29/06/2018 | 0.000% | 92 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 29/06/2018 | 28/09/2018 | 28/09/2018 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 28/09/2018 | 31/12/2018 | 31/12/2018 | 0.000% | 94 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 31/12/2018 | 29/03/2019 | 29/03/2019 | 0.000% | 88 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 29/03/2019 | 28/06/2019 | 28/06/2019 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 28/06/2019 | 30/09/2019 | 30/09/2019 | 0.000% | 94 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 30/09/2019 | 31/12/2019 | 31/12/2019 | 0.000% | 92 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 31/12/2019 | 31/03/2020 | 31/03/2020 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 31/03/2020 | 30/06/2020 | 30/06/2020 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 30/06/2020 | 30/09/2020 | 30/09/2020 | 0.000% | 92 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 30/09/2020 | 31/12/2020 | 31/12/2020 | 0.000% | 92 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 31/12/2020 | 31/03/2021 | 31/03/2021 | 0.000% | 90 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |
| 31/03/2021 | 30/06/2021 | 30/06/2021 | 0.000% | 91 | - | - | 71,100,000.00 | - | - | - | 71,100,000.00 |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS C NOTES (ISIN IT 0004231293)

| Interest Period | | Interest Payment Date | Amount Accrued | | | Before Payments | | Payments | | After Payments | |
|------------------|----------------|-----------------------|----------------|------|--------------|-----------------|-----------------------|------------|-----------|-----------------|-----------------------|
| Start (included) | End (excluded) | | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 24/05/2007 | 28/09/2007 | 28/09/2007 | 4.493% | 127 | 694,212.48 | - | 43,800,000.00 | 694,212.48 | - | - | 43,800,000.00 |
| 28/09/2007 | 31/12/2007 | 31/12/2007 | 5.086% | 94 | 581,668.87 | - | 43,800,000.00 | 581,668.87 | - | - | 43,800,000.00 |
| 31/12/2007 | 31/03/2008 | 31/03/2008 | 5.125% | 91 | 567,422.92 | - | 43,800,000.00 | 567,422.92 | - | - | 43,800,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 5.088% | 91 | 563,326.40 | - | 43,800,000.00 | 563,326.40 | - | - | 43,800,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 5.315% | 92 | 594,925.66 | - | 43,800,000.00 | 594,925.66 | - | - | 43,800,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 5.502% | 92 | 615,857.20 | - | 43,800,000.00 | 615,857.20 | - | - | 43,800,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 3.333% | 90 | 364,963.50 | - | 43,800,000.00 | 364,963.50 | - | - | 43,800,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 1.891% | 91 | 209,365.21 | - | 43,800,000.00 | 209,365.21 | - | - | 43,800,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 1.480% | 92 | 165,661.33 | - | 43,800,000.00 | 165,661.33 | - | - | 43,800,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 1.099% | 92 | 123,014.73 | - | 43,800,000.00 | 123,014.73 | - | - | 43,800,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 1.067% | 90 | 116,836.50 | - | 43,800,000.00 | 116,836.50 | - | - | 43,800,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 0.995% | 91 | 110,163.08 | - | 43,800,000.00 | 110,163.08 | - | - | 43,800,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 1.114% | 92 | 124,693.73 | - | 43,800,000.00 | 124,693.73 | - | - | 43,800,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 1.240% | 92 | 138,797.33 | - | 43,800,000.00 | 138,797.33 | - | - | 43,800,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 1.373% | 90 | 150,343.50 | - | 43,800,000.00 | 150,343.50 | - | - | 43,800,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 1.579% | 91 | 174,821.61 | - | 43,800,000.00 | 174,821.61 | - | - | 43,800,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 1.891% | 92 | 211,665.93 | - | 43,800,000.00 | 211,665.93 | - | - | 43,800,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 1.904% | 91 | 210,804.53 | - | 43,800,000.00 | 210,804.53 | - | - | 43,800,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 1.747% | 91 | 193,422.01 | - | 43,800,000.00 | 193,422.01 | - | - | 43,800,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 1.147% | 91 | 126,992.01 | - | 43,800,000.00 | 126,992.01 | - | - | 43,800,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 1.012% | 91 | 112,045.26 | - | 43,800,000.00 | 112,045.26 | - | - | 43,800,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 0.582% | 94 | 66,561.40 | - | 43,800,000.00 | 66,561.40 | - | - | 43,800,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 0.545% | 87 | 57,688.25 | - | 43,800,000.00 | 57,688.25 | - | - | 43,800,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 0.573% | 92 | 64,137.80 | - | 43,800,000.00 | 64,137.80 | - | - | 43,800,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 0.582% | 94 | 66,561.40 | - | 43,800,000.00 | 66,561.40 | - | - | 43,800,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 0.581% | 92 | 65,033.26 | - | 43,800,000.00 | 65,033.26 | - | - | 43,800,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 0.653% | 90 | 71,503.50 | - | 43,800,000.00 | 71,503.50 | - | - | 43,800,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 0.673% | 91 | 74,512.31 | - | 43,800,000.00 | 74,512.31 | - | - | 43,800,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 0.569% | 92 | 63,690.06 | - | 43,800,000.00 | 63,690.06 | - | - | 43,800,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 0.442% | 92 | 49,474.53 | - | 43,800,000.00 | 49,474.53 | - | - | 43,800,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 0.439% | 90 | 48,070.50 | - | 43,800,000.00 | 48,070.50 | - | - | 43,800,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 0.381% | 91 | 42,183.05 | - | 43,800,000.00 | 42,183.05 | - | - | 43,800,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 0.345% | 92 | 38,617.00 | - | 43,800,000.00 | 38,617.00 | - | - | 43,800,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 0.319% | 92 | 35,706.73 | - | 43,800,000.00 | 35,706.73 | - | - | 43,800,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 0.228% | 91 | 25,243.40 | - | 43,800,000.00 | 25,243.40 | - | - | 43,800,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.118% | 91 | 13,064.57 | - | 43,800,000.00 | 13,064.57 | - | - | 43,800,000.00 |
| 30/06/2016 | 30/09/2016 | 30/09/2016 | 0.079% | 92 | 8,842.73 | - | 43,800,000.00 | 8,842.73 | - | - | 43,800,000.00 |
| 30/09/2016 | 30/12/2016 | 30/12/2016 | 0.058% | 91 | 6,421.57 | - | 43,800,000.00 | 6,421.57 | - | - | 43,800,000.00 |
| 30/12/2016 | 31/03/2017 | 31/03/2017 | 0.041% | 91 | 4,539.38 | - | 43,800,000.00 | 4,539.38 | - | - | 43,800,000.00 |
| 31/03/2017 | 30/06/2017 | 30/06/2017 | 0.030% | 91 | 3,321.50 | - | 43,800,000.00 | 3,321.50 | - | - | 43,800,000.00 |
| 30/06/2017 | 29/09/2017 | 29/09/2017 | 0.029% | 91 | 3,210.78 | - | 43,800,000.00 | 3,210.78 | - | - | 43,800,000.00 |
| 29/09/2017 | 29/12/2017 | 29/12/2017 | 0.031% | 91 | 3,432.22 | - | 43,800,000.00 | 3,432.22 | - | - | 43,800,000.00 |
| 29/12/2017 | 29/03/2018 | 29/03/2018 | 0.031% | 90 | 3,394.50 | - | 43,800,000.00 | 3,394.50 | - | - | 43,800,000.00 |
| 29/03/2018 | 29/06/2018 | 29/06/2018 | 0.031% | 92 | 3,469.93 | - | 43,800,000.00 | 3,469.93 | - | - | 43,800,000.00 |
| 29/06/2018 | 28/09/2018 | 28/09/2018 | 0.036% | 91 | 3,985.80 | - | 43,800,000.00 | 3,985.80 | - | - | 43,800,000.00 |
| 28/09/2018 | 31/12/2018 | 31/12/2018 | 0.041% | 94 | 4,689.03 | - | 43,800,000.00 | 4,689.03 | - | - | 43,800,000.00 |
| 31/12/2018 | 29/03/2019 | 29/03/2019 | 0.051% | 88 | 5,460.40 | - | 43,800,000.00 | 5,460.40 | - | - | 43,800,000.00 |
| 29/03/2019 | 28/06/2019 | 28/06/2019 | 0.051% | 91 | 5,646.55 | - | 43,800,000.00 | 5,646.55 | - | - | 43,800,000.00 |
| 28/06/2019 | 30/09/2019 | 30/09/2019 | 0.017% | 94 | 1,944.23 | - | 43,800,000.00 | 1,944.23 | - | - | 43,800,000.00 |
| 30/09/2019 | 31/12/2019 | 31/12/2019 | 0.000% | 92 | - | - | 43,800,000.00 | - | - | - | 43,800,000.00 |
| 31/12/2019 | 31/03/2020 | 31/03/2020 | 0.000% | 91 | - | - | 43,800,000.00 | - | - | - | 43,800,000.00 |
| 31/03/2020 | 30/06/2020 | 30/06/2020 | 0.007% | 91 | 775.02 | - | 43,800,000.00 | 775.02 | - | - | 43,800,000.00 |
| 30/06/2020 | 30/09/2020 | 30/09/2020 | 0.000% | 92 | - | - | 43,800,000.00 | - | - | - | 43,800,000.00 |
| 30/09/2020 | 31/12/2020 | 31/12/2020 | 0.000% | 92 | - | - | 43,800,000.00 | - | - | - | 43,800,000.00 |
| 31/12/2020 | 31/03/2021 | 31/03/2021 | 0.000% | 90 | - | - | 43,800,000.00 | - | - | - | 43,800,000.00 |
| 31/03/2021 | 30/06/2021 | 30/06/2021 | 0.000% | 91 | - | - | 43,800,000.00 | - | - | - | 43,800,000.00 |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS D NOTES (ISIN IT 0004231301)

| Interest Period | | Interest Payment Date | Amount Accrued | | | Before Payments | | Payments | | After Payments | |
|------------------|----------------|-----------------------|----------------|------|--------------|-----------------|-----------------------|--------------|-----------|-----------------|-----------------------|
| Start (included) | End (excluded) | | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 24/05/2007 | 28/09/2007 | 28/09/2007 | 4.833% | 127 | 1,739,002.53 | - | 102,000,000.00 | 1,739,002.53 | - | - | 102,000,000.00 |
| 28/09/2007 | 31/12/2007 | 31/12/2007 | 5.426% | 94 | 1,445,124.67 | - | 102,000,000.00 | 1,445,124.67 | - | - | 102,000,000.00 |
| 31/12/2007 | 31/03/2008 | 31/03/2008 | 5.465% | 91 | 1,409,059.17 | - | 102,000,000.00 | 1,409,059.17 | - | - | 102,000,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 5.428% | 91 | 1,399,519.33 | - | 102,000,000.00 | 1,399,519.33 | - | - | 102,000,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 5.655% | 92 | 1,474,070.00 | - | 102,000,000.00 | 1,474,070.00 | - | - | 102,000,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 5.842% | 92 | 1,522,814.66 | - | 102,000,000.00 | 1,522,814.66 | - | - | 102,000,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 3.673% | 90 | 936,615.00 | - | 102,000,000.00 | 936,615.00 | - | - | 102,000,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 2.231% | 91 | 575,226.16 | - | 102,000,000.00 | 575,226.16 | - | - | 102,000,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 1.820% | 92 | 474,413.33 | - | 102,000,000.00 | 474,413.33 | - | - | 102,000,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 1.439% | 92 | 375,099.33 | - | 102,000,000.00 | 375,099.33 | - | - | 102,000,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 1.407% | 90 | 358,785.00 | - | 102,000,000.00 | 358,785.00 | - | - | 102,000,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 1.335% | 91 | 344,207.50 | - | 102,000,000.00 | 344,207.50 | - | - | 102,000,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 1.454% | 92 | 379,009.33 | - | 102,000,000.00 | 379,009.33 | - | - | 102,000,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 1.580% | 92 | 411,853.33 | - | 102,000,000.00 | 411,853.33 | - | - | 102,000,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 1.713% | 90 | 436,815.00 | - | 102,000,000.00 | 436,815.00 | - | - | 102,000,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 1.919% | 91 | 494,782.16 | - | 102,000,000.00 | 494,782.16 | - | - | 102,000,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 2.231% | 92 | 581,547.33 | - | 102,000,000.00 | 581,547.33 | - | - | 102,000,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 2.244% | 91 | 578,578.00 | - | 102,000,000.00 | 578,578.00 | - | - | 102,000,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 2.087% | 91 | 538,098.16 | - | 102,000,000.00 | 538,098.16 | - | - | 102,000,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 1.487% | 91 | 383,398.16 | - | 102,000,000.00 | 383,398.16 | - | - | 102,000,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 1.352% | 91 | 348,590.66 | - | 102,000,000.00 | 348,590.66 | - | - | 102,000,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 0.922% | 94 | 245,559.33 | - | 102,000,000.00 | 245,559.33 | - | - | 102,000,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 0.885% | 87 | 218,152.50 | - | 102,000,000.00 | 218,152.50 | - | - | 102,000,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 0.913% | 92 | 237,988.66 | - | 102,000,000.00 | 237,988.66 | - | - | 102,000,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 0.922% | 94 | 245,559.33 | - | 102,000,000.00 | 245,559.33 | - | - | 102,000,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 0.921% | 92 | 240,074.00 | - | 102,000,000.00 | 240,074.00 | - | - | 102,000,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 0.993% | 90 | 253,215.00 | - | 102,000,000.00 | 253,215.00 | - | - | 102,000,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 1.013% | 91 | 261,185.16 | - | 102,000,000.00 | 261,185.16 | - | - | 102,000,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 0.909% | 92 | 236,946.00 | - | 102,000,000.00 | 236,946.00 | - | - | 102,000,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 0.782% | 92 | 203,841.33 | - | 102,000,000.00 | 203,841.33 | - | - | 102,000,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 0.779% | 90 | 198,645.00 | - | 102,000,000.00 | 198,645.00 | - | - | 102,000,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 0.721% | 91 | 185,897.83 | - | 102,000,000.00 | 185,897.83 | - | - | 102,000,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 0.685% | 92 | 178,556.66 | - | 102,000,000.00 | 178,556.66 | - | - | 102,000,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 0.659% | 92 | 171,779.33 | - | 102,000,000.00 | 171,779.33 | - | - | 102,000,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 0.568% | 91 | 146,449.33 | - | 102,000,000.00 | 146,449.33 | - | - | 102,000,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.458% | 91 | 118,087.67 | - | 102,000,000.00 | 118,087.67 | - | - | 102,000,000.00 |
| 30/06/2016 | 30/09/2016 | 30/09/2016 | 0.419% | 92 | 109,219.33 | - | 102,000,000.00 | 109,219.33 | - | - | 102,000,000.00 |
| 30/09/2016 | 30/12/2016 | 30/12/2016 | 0.398% | 91 | 102,617.67 | - | 102,000,000.00 | 102,617.67 | - | - | 102,000,000.00 |
| 30/12/2016 | 31/03/2017 | 31/03/2017 | 0.381% | 91 | 98,234.50 | - | 102,000,000.00 | 98,234.50 | - | - | 102,000,000.00 |
| 31/03/2017 | 30/06/2017 | 30/06/2017 | 0.370% | 91 | 95,398.33 | - | 102,000,000.00 | 95,398.33 | - | - | 102,000,000.00 |
| 30/06/2017 | 29/09/2017 | 29/09/2017 | 0.369% | 91 | 95,140.50 | - | 102,000,000.00 | 95,140.50 | - | - | 102,000,000.00 |
| 29/09/2017 | 29/12/2017 | 29/12/2017 | 0.371% | 91 | 95,656.17 | - | 102,000,000.00 | 95,656.17 | - | - | 102,000,000.00 |
| 29/12/2017 | 29/03/2018 | 29/03/2018 | 0.371% | 90 | 94,605.00 | - | 102,000,000.00 | 94,605.00 | - | - | 102,000,000.00 |
| 29/03/2018 | 29/06/2018 | 29/06/2018 | 0.371% | 92 | 96,707.33 | - | 102,000,000.00 | 96,707.33 | - | - | 102,000,000.00 |
| 29/06/2018 | 28/09/2018 | 28/09/2018 | 0.376% | 91 | 96,945.33 | - | 102,000,000.00 | 96,945.33 | - | - | 102,000,000.00 |
| 28/09/2018 | 31/12/2018 | 31/12/2018 | 0.381% | 94 | 101,473.00 | - | 102,000,000.00 | 101,473.00 | - | - | 102,000,000.00 |
| 31/12/2018 | 29/03/2019 | 29/03/2019 | 0.391% | 88 | 97,489.33 | - | 102,000,000.00 | 97,489.33 | - | - | 102,000,000.00 |
| 29/03/2019 | 28/06/2019 | 28/06/2019 | 0.391% | 91 | 100,812.83 | - | 102,000,000.00 | 100,812.83 | - | - | 102,000,000.00 |
| 28/06/2019 | 30/09/2019 | 30/09/2019 | 0.357% | 94 | 95,081.00 | - | 102,000,000.00 | 95,081.00 | - | - | 102,000,000.00 |
| 30/09/2019 | 31/12/2019 | 31/12/2019 | 0.287% | 92 | 74,811.33 | - | 102,000,000.00 | 74,811.33 | - | - | 102,000,000.00 |
| 31/12/2019 | 31/03/2020 | 31/03/2020 | 0.310% | 91 | 79,928.33 | - | 102,000,000.00 | 79,928.33 | - | - | 102,000,000.00 |
| 31/03/2020 | 30/06/2020 | 30/06/2020 | 0.347% | 91 | 89,468.17 | - | 102,000,000.00 | 89,468.17 | - | - | 102,000,000.00 |
| 30/06/2020 | 30/09/2020 | 30/09/2020 | 0.297% | 92 | 77,418.00 | - | 102,000,000.00 | 77,418.00 | - | - | 102,000,000.00 |
| 30/09/2020 | 31/12/2020 | 31/12/2020 | 0.207% | 92 | 53,958.00 | - | 102,000,000.00 | 53,958.00 | - | - | 102,000,000.00 |
| 31/12/2020 | 31/03/2021 | 31/03/2021 | 0.162% | 90 | 41,310.00 | - | 102,000,000.00 | 41,310.00 | - | - | 102,000,000.00 |
| 31/03/2021 | 30/06/2021 | 30/06/2021 | 0.164% | 91 | 42,284.67 | - | 102,000,000.00 | 42,284.67 | - | - | 102,000,000.00 |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS E NOTES (ISIN IT 0004231319)

| Interest Period | | Interest Payment Date | Amount Accrued | | | Before Payments | | Payments | | After Payments | |
|------------------|----------------|-----------------------|----------------|------|--------------|-----------------|-----------------------|------------|-----------|-----------------|-----------------------|
| Start (included) | End (excluded) | | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 24/05/2007 | 28/09/2007 | 28/09/2007 | 6.633% | 127 | 456,281.37 | - | 19,500,000.00 | 456,281.37 | - | - | 19,500,000.00 |
| 28/09/2007 | 31/12/2007 | 31/12/2007 | 7.226% | 94 | 367,923.83 | - | 19,500,000.00 | 367,923.83 | - | - | 19,500,000.00 |
| 31/12/2007 | 31/03/2008 | 31/03/2008 | 7.265% | 91 | 358,103.96 | - | 19,500,000.00 | 358,103.96 | - | - | 19,500,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 7.228% | 91 | 356,280.16 | - | 19,500,000.00 | 356,280.16 | - | - | 19,500,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 7.455% | 92 | 371,507.50 | - | 19,500,000.00 | 371,507.50 | - | - | 19,500,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 7.642% | 92 | 380,826.33 | - | 19,500,000.00 | 380,826.33 | - | - | 19,500,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 5.473% | 90 | 266,808.75 | - | 19,500,000.00 | 266,808.75 | - | - | 19,500,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 4.031% | 91 | 198,694.70 | - | 19,500,000.00 | 198,694.70 | - | - | 19,500,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 3.620% | 92 | 180,396.66 | - | 19,500,000.00 | 180,396.66 | - | - | 19,500,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 3.239% | 92 | 161,410.16 | - | 19,500,000.00 | 161,410.16 | - | - | 19,500,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 3.207% | 90 | 156,341.25 | - | 19,500,000.00 | 156,341.25 | - | - | 19,500,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 3.135% | 91 | 154,529.37 | - | 19,500,000.00 | 154,529.37 | - | - | 19,500,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 3.254% | 92 | 162,157.66 | - | 19,500,000.00 | 162,157.66 | - | - | 19,500,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 3.380% | 92 | 168,436.66 | - | 19,500,000.00 | 168,436.66 | - | - | 19,500,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 3.513% | 90 | 171,258.75 | - | 19,500,000.00 | 171,258.75 | - | - | 19,500,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 3.719% | 91 | 183,315.70 | - | 19,500,000.00 | 183,315.70 | - | - | 19,500,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 4.031% | 92 | 200,878.16 | - | 19,500,000.00 | 200,878.16 | - | - | 19,500,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 4.044% | 91 | 199,335.50 | - | 19,500,000.00 | 199,335.50 | - | - | 19,500,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 3.887% | 91 | 191,596.70 | - | 19,500,000.00 | 191,596.70 | - | - | 19,500,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 3.287% | 91 | 162,021.70 | - | 19,500,000.00 | 162,021.70 | - | - | 19,500,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 3.152% | 91 | 155,367.33 | - | 19,500,000.00 | 155,367.33 | - | - | 19,500,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 2.722% | 94 | 138,595.16 | - | 19,500,000.00 | 138,595.16 | - | - | 19,500,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 2.685% | 87 | 126,530.63 | - | 19,500,000.00 | 126,530.63 | - | - | 19,500,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 2.713% | 92 | 135,197.83 | - | 19,500,000.00 | 135,197.83 | - | - | 19,500,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 2.722% | 94 | 138,595.16 | - | 19,500,000.00 | 138,595.16 | - | - | 19,500,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 2.721% | 92 | 135,596.50 | - | 19,500,000.00 | 135,596.50 | - | - | 19,500,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 2.793% | 90 | 136,158.75 | - | 19,500,000.00 | 136,158.75 | - | - | 19,500,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 2.813% | 91 | 138,657.45 | - | 19,500,000.00 | 138,657.45 | - | - | 19,500,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 2.709% | 92 | 134,998.50 | - | 19,500,000.00 | 134,998.50 | - | - | 19,500,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 2.582% | 92 | 128,669.66 | - | 19,500,000.00 | 128,669.66 | - | - | 19,500,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 2.579% | 90 | 125,726.25 | - | 19,500,000.00 | 125,726.25 | - | - | 19,500,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 2.521% | 91 | 124,264.29 | - | 19,500,000.00 | 124,264.29 | - | - | 19,500,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 2.485% | 92 | 123,835.83 | - | 19,500,000.00 | 123,835.83 | - | - | 19,500,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 2.459% | 92 | 122,540.16 | - | 19,500,000.00 | 122,540.16 | - | - | 19,500,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 2.368% | 91 | 116,722.67 | - | 19,500,000.00 | 116,722.67 | - | - | 19,500,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 2.258% | 91 | 111,300.58 | - | 19,500,000.00 | 111,300.58 | - | - | 19,500,000.00 |
| 30/06/2016 | 30/09/2016 | 30/09/2016 | 2.219% | 92 | 110,580.17 | - | 19,500,000.00 | 110,580.17 | - | - | 19,500,000.00 |
| 30/09/2016 | 30/12/2016 | 30/12/2016 | 2.198% | 91 | 108,343.08 | - | 19,500,000.00 | 108,343.08 | - | - | 19,500,000.00 |
| 30/12/2016 | 31/03/2017 | 31/03/2017 | 2.181% | 91 | 107,505.13 | - | 19,500,000.00 | 107,505.13 | - | - | 19,500,000.00 |
| 31/03/2017 | 30/06/2017 | 30/06/2017 | 2.170% | 91 | 106,962.92 | - | 19,500,000.00 | 106,962.92 | - | - | 19,500,000.00 |
| 30/06/2017 | 29/09/2017 | 29/09/2017 | 2.169% | 91 | 106,913.63 | - | 19,500,000.00 | 106,913.63 | - | - | 19,500,000.00 |
| 29/09/2017 | 29/12/2017 | 29/12/2017 | 2.171% | 91 | 107,012.21 | - | 19,500,000.00 | 107,012.21 | - | - | 19,500,000.00 |
| 29/12/2017 | 29/03/2018 | 29/03/2018 | 2.171% | 90 | 105,836.25 | - | 19,500,000.00 | 105,836.25 | - | - | 19,500,000.00 |
| 29/03/2018 | 29/06/2018 | 29/06/2018 | 2.171% | 92 | 108,188.17 | - | 19,500,000.00 | 108,188.17 | - | - | 19,500,000.00 |
| 29/06/2018 | 28/09/2018 | 28/09/2018 | 2.176% | 91 | 107,258.67 | - | 19,500,000.00 | 107,258.67 | - | - | 19,500,000.00 |
| 28/09/2018 | 31/12/2018 | 31/12/2018 | 2.181% | 94 | 111,049.25 | - | 19,500,000.00 | 111,049.25 | - | - | 19,500,000.00 |
| 31/12/2018 | 29/03/2019 | 29/03/2019 | 2.191% | 88 | 104,437.67 | - | 19,500,000.00 | 104,437.67 | - | - | 19,500,000.00 |
| 29/03/2019 | 28/06/2019 | 28/06/2019 | 2.191% | 91 | 107,998.04 | - | 19,500,000.00 | 107,998.04 | - | - | 19,500,000.00 |
| 28/06/2019 | 30/09/2019 | 30/09/2019 | 2.157% | 94 | 109,827.25 | - | 19,500,000.00 | 109,827.25 | - | - | 19,500,000.00 |
| 30/09/2019 | 31/12/2019 | 31/12/2019 | 2.087% | 92 | 104,002.17 | - | 19,500,000.00 | 104,002.17 | - | - | 19,500,000.00 |
| 31/12/2019 | 31/03/2020 | 31/03/2020 | 2.110% | 91 | 104,005.42 | - | 19,500,000.00 | 104,005.42 | - | - | 19,500,000.00 |
| 31/03/2020 | 30/06/2020 | 30/06/2020 | 2.147% | 91 | 105,829.21 | - | 19,500,000.00 | 105,829.21 | - | - | 19,500,000.00 |
| 30/06/2020 | 30/09/2020 | 30/09/2020 | 2.097% | 92 | 104,500.50 | - | 19,500,000.00 | 104,500.50 | - | - | 19,500,000.00 |
| 30/09/2020 | 31/12/2020 | 31/12/2020 | 2.007% | 92 | 100,015.50 | - | 19,500,000.00 | 100,015.50 | - | - | 19,500,000.00 |
| 31/12/2020 | 31/03/2021 | 31/03/2021 | 1.962% | 90 | 95,647.50 | - | 19,500,000.00 | 95,647.50 | - | - | 19,500,000.00 |
| 31/03/2021 | 30/06/2021 | 30/06/2021 | 1.964% | 91 | 96,808.83 | - | 19,500,000.00 | 96,808.83 | - | - | 19,500,000.00 |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - COLLECTIONS

| Collection Period (both dates included) | | Principal Collected on Claims not Classified as Defaulted Claims (excluding prepayments) | Interest Collected on Claims not Classified as Defaulted Claims | Recoveries on Defaulted Claims | Pre-payments on Claims not Classified as Defaulted Claims (principal) | Other | Total Collections |
|--|------------|--|--|--------------------------------|---|---------------|-------------------|
| Start | End | | | | | | |
| 01/04/2007 | 31/08/2007 | 55,797,656.23 | 85,151,857.16 | - | 120,644,647.27 | 1,198,831.68 | 262,792,992.34 |
| 01/09/2007 | 30/11/2007 | 32,069,010.66 | 54,830,320.26 | 1,490.00 | 100,497,777.48 | 1,579,324.51 | 188,977,922.91 |
| 01/12/2007 | 29/02/2008 | 30,634,419.89 | 53,060,889.60 | 1,461.62 | 121,026,193.81 | 1,287,469.81 | 206,010,434.73 |
| 01/03/2008 | 31/05/2008 | 30,146,422.96 | 49,594,281.43 | 28,602.66 | 104,069,410.60 | 1,325,996.15 | 185,164,713.80 |
| 01/06/2008 | 31/08/2008 | 28,956,605.23 | 50,544,848.96 | 251,823.09 | 93,429,771.27 | 1,036,807.26 | 174,219,855.81 |
| 01/09/2008 | 30/11/2008 | 27,955,305.31 | 48,465,593.81 | 129,189.23 | 92,736,256.91 | 1,182,640.44 | 170,468,985.70 |
| 01/12/2008 | 28/02/2009 | 30,265,487.79 | 40,203,844.31 | 248,715.03 | 74,992,772.82 | 572,275.92 | 146,283,095.87 |
| 01/03/2009 | 31/05/2009 | 34,163,048.04 | 26,400,344.89 | 96,162.22 | 64,970,968.87 | 215,422.99 | 125,845,947.01 |
| 01/06/2009 | 31/08/2009 | 36,409,501.81 | 21,527,252.89 | 898,542.10 | 48,229,299.73 | 323,575.19 | 107,388,171.72 |
| 01/09/2009 | 30/11/2009 | 35,953,990.94 | 17,903,166.04 | 459,825.19 | 50,785,805.09 | 191,790.76 | 105,294,578.02 |
| 01/12/2009 | 28/02/2010 | 35,980,430.71 | 16,536,618.25 | 581,041.03 | 38,766,981.98 | 191,284.38 | 92,056,356.35 |
| 01/03/2010 | 31/05/2010 | 36,575,842.89 | 15,686,312.14 | 829,882.83 | 45,585,974.63 | 203,380.09 | 98,881,392.58 |
| 01/06/2010 | 31/08/2010 | 35,233,695.29 | 15,466,634.14 | 785,840.57 | 42,865,169.32 | 357,955.16 | 94,709,294.48 |
| 01/09/2010 | 30/11/2010 | 34,031,771.02 | 15,559,093.49 | 943,223.23 | 37,089,089.43 | 158,700.19 | 87,781,877.36 |
| 01/12/2010 | 28/02/2011 | 33,400,802.34 | 15,524,529.21 | 1,982,292.94 | 44,173,031.32 | 172,205.68 | 95,252,861.49 |
| 01/03/2011 | 31/05/2011 | 33,024,979.31 | 15,627,233.98 | 1,040,594.66 | 41,938,676.62 | 188,974.65 | 91,820,459.22 |
| 01/06/2011 | 31/08/2011 | 32,021,302.11 | 16,359,487.77 | 643,215.88 | 26,246,160.02 | 294,775.70 | 75,564,941.48 |
| 01/09/2011 | 30/11/2011 | 31,432,863.60 | 16,519,981.72 | 1,099,845.93 | 28,320,572.99 | 181,252.56 | 77,554,516.80 |
| 01/12/2011 | 29/02/2012 | 31,355,383.34 | 15,436,813.92 | 843,095.05 | 20,841,560.73 | 133,122.52 | 68,609,975.56 |
| 01/03/2012 | 31/05/2012 | 32,032,577.05 | 13,129,886.48 | 880,280.41 | 13,051,659.03 | 221,629.37 | 59,316,032.34 |
| 01/06/2012 | 31/08/2012 | 31,888,399.17 | 11,229,548.97 | 1,596,278.28 | 11,729,035.53 | 107,674.13 | 56,600,936.08 |
| 01/09/2012 | 30/11/2012 | 32,053,468.60 | 9,623,903.99 | 915,392.82 | 10,286,988.08 | 81,919.89 | 52,961,673.38 |
| 01/12/2012 | 28/02/2013 | 32,806,950.64 | 8,923,333.64 | 1,268,624.07 | 9,008,347.21 | 111,322.96 | 52,118,578.52 |
| 01/03/2013 | 31/05/2013 | 32,658,395.43 | 8,761,408.68 | 1,146,970.22 | 9,808,863.63 | 83,359.26 | 52,458,997.22 |
| 01/06/2013 | 31/08/2013 | 32,210,319.60 | 8,451,382.13 | 1,291,097.55 | 7,442,645.42 | 72,406.89 | 49,467,851.59 |
| 01/09/2013 | 30/11/2013 | 32,021,587.34 | 8,246,669.29 | 805,748.70 | 9,155,171.65 | 77,955.03 | 50,307,132.01 |
| 01/12/2013 | 28/02/2014 | 31,871,523.14 | 8,072,490.64 | 1,364,150.51 | 8,255,879.92 | 82,108.32 | 49,646,152.53 |
| 01/03/2014 | 31/05/2014 | 31,411,682.23 | 7,977,060.04 | 1,400,429.30 | 8,083,696.53 | 74,485.23 | 48,947,353.33 |
| 01/06/2014 | 31/08/2014 | 31,185,258.65 | 7,704,067.89 | 1,467,230.83 | 8,341,729.79 | 131,800.68 | 48,830,087.84 |
| 01/09/2014 | 30/11/2014 | 31,121,394.92 | 7,024,104.87 | 1,330,713.86 | 7,338,833.68 | 68,229.04 | 46,883,276.37 |
| 01/12/2014 | 28/02/2015 | 30,597,423.51 | 6,558,466.73 | 1,250,697.79 | 9,186,315.45 | 74,249.23 | 47,667,152.71 |
| 01/03/2015 | 31/05/2015 | 29,851,590.24 | 6,234,779.49 | 2,607,271.79 | 11,701,585.47 | 124,847.58 | 50,420,074.57 |
| 01/06/2015 | 31/08/2015 | 28,854,970.53 | 5,811,073.94 | 1,634,041.33 | 12,796,797.72 | 79,552.72 | 49,176,436.24 |
| 01/09/2015 | 30/11/2015 | 28,045,600.74 | 5,564,628.83 | 1,886,117.38 | 14,571,058.11 | 77,693.70 | 50,145,098.76 |
| 01/12/2015 | 29/02/2016 | 27,645,185.92 | 5,338,670.17 | 2,451,233.22 | 13,032,008.75 | 73,976.70 | 48,541,074.76 |
| 01/03/2016 | 31/05/2016 | 27,397,130.29 | 5,159,482.93 | 1,717,863.00 | 13,990,725.29 | 72,790.35 | 48,337,991.86 |
| 01/06/2016 | 31/08/2016 | 27,015,498.40 | 4,873,514.29 | 3,338,177.18 | 13,150,581.63 | 77,267.97 | 48,455,039.47 |
| 01/09/2016 | 30/11/2016 | 26,584,087.00 | 4,642,421.74 | 2,740,372.98 | 12,756,032.78 | 68,616.32 | 46,791,530.82 |
| 01/12/2016 | 28/02/2017 | 26,785,732.54 | 3,785,305.82 | 2,539,573.95 | 12,730,070.43 | 114,816.95 | 45,955,499.69 |
| 01/03/2017 | 31/05/2017 | 26,571,158.19 | 3,598,234.99 | 3,538,463.07 | 12,619,911.52 | 61,908.31 | 46,389,676.08 |
| 01/06/2017 | 31/08/2017 | 26,110,884.16 | 3,408,356.63 | 3,021,111.76 | 8,160,627.35 | 69,317.23 | 40,770,297.13 |
| 01/09/2017 | 30/11/2017 | 25,862,858.73 | 1,490,838.80 | 3,206,912.02 | 9,567,852.90 | 54,169.75 | 40,182,632.20 |
| 01/12/2017 | 28/02/2018 | 25,540,064.46 | 3,017,089.75 | 3,715,356.35 | 8,461,183.98 | 53,254.67 | 40,786,949.21 |
| 01/03/2018 | 31/05/2018 | 25,248,812.25 | 3,023,226.91 | 3,263,822.48 | 9,988,855.68 | 55,338.02 | 41,580,055.34 |
| 01/06/2018 | 31/08/2018 | 24,923,641.97 | 2,814,798.91 | 4,033,267.27 | 8,771,491.34 | 32,481.29 | 40,575,680.78 |
| 01/09/2018 | 30/11/2018 | 24,524,893.71 | 2,735,670.60 | 3,767,261.52 | 9,232,309.09 | 44,183.89 | 40,304,318.81 |
| 01/12/2018 | 28/02/2019 | 24,191,586.29 | 2,662,817.52 | 3,698,967.57 | 8,963,822.55 | 51,668.28 | 39,568,862.21 |
| 01/03/2019 | 31/05/2019 | 23,848,235.54 | 2,532,895.74 | 4,097,959.67 | 7,476,252.34 | 42,906.59 | 37,998,249.88 |
| 01/06/2019 | 31/08/2019 | 27,860,373.95 | 3,603,140.23 | 4,279,679.95 | 6,570,460.97 | 42,926.86 | 42,356,581.96 |
| 01/09/2019 | 30/11/2019 | 23,169,235.69 | 2,181,127.83 | 1,885,764.31 | 6,345,996.55 | 23,952,301.25 | 57,534,425.63 |
| 01/12/2019 | 29/02/2020 | 22,272,776.78 | 2,080,902.29 | 1,979,452.55 | 6,695,192.90 | 40,325.70 | 33,068,650.22 |
| 01/03/2020 | 31/05/2020 | 20,953,624.37 | 2,013,404.70 | 1,459,145.43 | 4,117,451.65 | 27,197.66 | 28,570,823.81 |
| 01/06/2020 | 31/08/2020 | 19,356,726.44 | 1,914,694.92 | 1,609,778.82 | 6,575,779.43 | 34,793.24 | 29,491,772.85 |
| 01/09/2020 | 30/11/2020 | 18,488,902.07 | 1,658,081.40 | 1,691,372.68 | 6,314,415.57 | 35,130.88 | 28,187,902.60 |
| 01/12/2020 | 28/02/2021 | 18,166,488.09 | 1,558,908.05 | 1,563,496.94 | 5,476,823.17 | 8,711,699.02 | 35,477,415.27 |
| 01/03/2021 | 31/05/2021 | 18,878,549.15 | 1,140,146.00 | 450,787.84 | 6,456,386.76 | 5,661,798.14 | 32,587,667.89 |

* The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 1,823,467.79 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

** The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 129,789.68 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

*** The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 576.06 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

**** Amounts include a reduction resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - Issuer Available Funds

| | <i>Euro</i> | | <i>Euro</i> |
|--|----------------------|--|----------------------|
| TOTAL ISSUER INTEREST AVAILABLE FUNDS | 2,582,603.53 | TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS | 30,824,664.58 |
| (a) Interest Components related to the Mortgage Loans received by the Issuer | 1,625,306.59 | (a) All Principal Components related to the Mortgage Loans received by the Issuer | 25,334,935.91 |
| (b) Without duplication of (a) above Interest Components invested in Eligible Investments | - | (b) Without duplication of (a) above Principal Components invested in Eligible Investments | - |
| (c) All net interest amounts on the Accounts received by the Issuer | - | (c) Any principal Deficiency Ledger Amount calculated at the Calculation Date | 408,938.12 |
| (d) All amounts received from the Swap Counterparty by the Issuer | 410,633.45 | (d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date) | 28.65 |
| (e) All amounts from any party to the Transaction Documents received by the Issuer | - | (e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims) | - |
| (f) All the Revenue Eligible Investments Amounts received by the Issuer | - | (f) Any amount credited and/or retained on each IPD under items (xviii) and (xix) of the Pre-Enforcement Interest Priority of Payment | - |
| (g) All other amounts standing to credit of the Collection Account and the Payments Account (excluding any Principal Available Funds) | - | (g) Any other amount received from the Originator under the Warranty and Indemnity Agreement | - |
| (h) Cash Reserve Excess available after repayment of the Subordinated Loan | - | (h) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption Date, any amounts standing to the credit of the Expenses Account | - |
| (i) Amount withdrawn from the Cash Reserve if items (i) to (xvi) of the Pre-Enforcement Interest Priority of Payments are not paid | - | (i) Disposal Claims Proceeds, net of the portion thereof (if any) which has been used to increase the Issuer Interest Available Funds | 5,080,761.90 |
| (j) On the Calculation Date immediately preceding the date on which the Rated Notes will be redeemed in full, the amount standing to the credit of the Cash Reserve Account at such date | - | | |
| (k) Portion of Disposal Claims Proceeds to cover any shortfall under items First to Seventeenth (inclusive) | 546,663.49 | | |
| TOTAL ISSUER AVAILABLE FUNDS | 32,998,329.99 | | |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - Priority of Payments

PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

| | <i>Euro</i> |
|--|---------------------|
| TOTAL ISSUER INTEREST AVAILABLE FUNDS | 2,582,603.53 |
| First Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB) | - |
| Second Issuer/RoN expenses | |
| a) Corporate fees, expenses of Issuer | 58,069.24 |
| b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes | 17,150.00 |
| c) Fees, expenses to be paid to the RoN | 2,835.89 |
| d) Amount necessary to replenish the Expenses Account up to Retention Amount | 227.86 |
| Third Third Party Fees and Expenses: | |
| a) Paying Agent and Listing Agent fees and expenses | - |
| b) Agent Bank and Principal Paying Agent fees and expenses | 47,777.96 |
| c) Computation Agent fees and expenses | 2,505.88 |
| d) Servicer fees and expenses | 1,024,946.43 |
| e) Corporate Servicer fees and expenses | 10,956.43 |
| f) Stichting Corporate Services Provider fees and expenses | - |
| g) Account Bank fees and expenses | - |
| h) Custodian fees and expenses | - |
| Fourth Amounts due to the Swap Counterparty | 865,301.61 |
| Fifth Instalment Premiums payable to the Originator | 4,800.61 |
| Sixth Interest on Class A Notes | - |
| Interest on Class A1 Notes | - |
| Interest on Class A2 Notes | - |
| Interest on Class A3 Notes | - |
| Seventh Senior Notes PDL reduction to zero | - |
| Eighth Interest on Class B Notes if Class B Trigger Event has not occurred | - |
| Ninth Class B PDL reduction to zero | - |
| Tenth Interest on Class C Notes if Class C Trigger Event has not occurred | - |
| Eleventh Class C PDL to zero | - |
| Twelfth Interest on Class D Notes if Class D Trigger Event has not occurred | 42,284.67 |
| Thirteenth Class D PDL to zero | - |
| Fourteenth Interest on Class E Notes if Class E Trigger Event has not occurred | 96,808.83 |
| Fifteenth Class E PDL to zero | - |
| Sixteenth Reduction of Junior Notes PDL to zero | 408,938.12 |
| Seventeenth Cash Reserve Account replenishment till target amount (if any Rated Notes o/s) | - |
| Eighteenth Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes Trigger Event has occurred (if any Rated Notes o/s) | - |
| Nineteenth Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments | - |
| Twentieth Any Swap termination payments | - |
| Twenty-first Any amounts due to: | |
| a) UCB under the terms of the Transfer Agreement | - |
| b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement | - |
| Twenty-second Interest on the Subordinated Loan | - |
| Twenty-third Principal on the Subordinated Loan | - |
| Twenty-fourth Any amounts due to UCB: | |
| a) in connection with a limited recourse loan under the terms of the Letter of Undertaking | - |
| b) under the terms of the Warranty and Indemnity Agreement | - |
| Twenty-fifth Other Issuer Creditor amounts | - |
| Twenty-sixth Interest on the Junior Notes (other than in (xxvii) below) | - |
| Twenty-seventh Junior Notes Additional Interest | - |
| Interest amount available after the payment of interest on the Class E Notes | 408,938.12 |

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

| | <i>Euro</i> |
|---|----------------------|
| TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS | 30,824,664.58 |
| First All amounts under items (i) to (xiv) (excluding items (vii), (ix), (xi) and (xiii)) of the Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPoP | - |
| Second Class A1 Principal: | |
| (a) Up to the First Amortisation Interest Payment Date to credit the Principal Account | - |
| (b) Thereafter to pay Class A1 Principal | - |
| Third Class A2 Principal | - |
| Fourth Class A3 Principal | 30,824,664.54 |
| Fifth To pay interest on Class B Notes should a Class B trigger event occurred and the related payment has not been fully done under item (viii) of the IPoP | - |
| Sixth Class B Principal | - |
| Seventh To pay interest on Class C Notes should a Class C trigger event occurred and the related payment has not been fully done under item (x) of the IPoP | - |
| Eighth Class C Principal | - |
| Ninth To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under item (xii) of the IPoP | - |
| Tenth Class D Principal | - |
| Eleventh To pay interest on Class E Notes should a Class E trigger event occurred and the related payment has not been fully done under item (xiv) of the IPoP | - |
| Twelfth Class E Principal | - |
| Thirteenth Principal on the Subordinated Loan to the extent not paid under item (xxiii) of the IPoP | - |
| Fourteenth To pay interest on the Junior Notes should a Junior Notes trigger event and the related payment has not been fully done under item (xxvi) of the IPoP | - |
| Fifteenth Junior Notes Principal until the balance of the Junior Notes is € 30,000.00 | - |
| Sixteenth Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero | - |
| Seventeenth Junior Notes Additional Remuneration | - |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CASH FLOW ALLOCATION

POST-ENFORCEMENT PRIORITY OF PAYMENT

| | | <i>Euro</i> |
|---------------|---|---|
| | TOTAL ISSUER INTEREST AVAILABLE FUNDS | <i>not applicable</i> |
| First | Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB) | <i>not applicable</i> |
| Second | Issuer/RoN expenses: a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN | <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> |
| Third | Third Party Fees and Expenses: a) Paying Agent fees and expenses b) Agent Bank fees and expenses c) Computation Agent fees and expenses d) Services fees and expenses e) Corporate Servicer fees and expenses f) Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses | <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> |
| Fourth | Amount due to the Swap Counterparty | <i>not applicable</i> |
| Fifth | Instalment Premiums payable to the Originator | <i>not applicable</i> |
| Sixth | Interest on Class A Notes: Interest on Class A1 Notes Interest on Class A2 Notes Interest on Class A3 Notes | <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> |
| Seventh | Class A Principal Class A1 Principal Class A2 Principal Class A3 Principal | <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> |
| Eighth | Interest on Class B Notes | <i>not applicable</i> |
| Ninth | Class B Principal | <i>not applicable</i> |
| Tenth | Interest on Class C Notes | <i>not applicable</i> |
| Eleventh | Class C Principal | <i>not applicable</i> |
| Twelfth | Interest on Class D Notes | <i>not applicable</i> |
| Thirteenth | Class D Principal | <i>not applicable</i> |
| Fourteenth | Interest on Class E Notes | <i>not applicable</i> |
| Fifteenth | Class E Principal | <i>not applicable</i> |
| Sixteenth | Any Swap termination payments | <i>not applicable</i> |
| Seventeenth | Any amounts due to Unicredit Banca S.p.A. a) in respect of the Originator's Claims under the Transfer Agreement b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement | <i>not applicable</i> <i>not applicable</i> |
| Eighteenth | Interest on the Subordinated Loan | <i>not applicable</i> |
| Nineteenth | Principal on the Subordinated Loan | <i>not applicable</i> |
| Twentieth | Any amounts due to Unicredit Banca S.p.A. a) in connection with a limited recourse loan under the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement | <i>not applicable</i> <i>not applicable</i> |
| Twenty-first | Interest on the Junior Notes | <i>not applicable</i> |
| Twenty-second | Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00 | <i>not applicable</i> |
| Twenty-third | On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full | <i>not applicable</i> |
| Twenty-fourth | Junior Notes Additional Interest | <i>not applicable</i> |

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - PORTFOLIO PERFORMANCE

PRINCIPAL DEFICIENCY LEDGER

| | PDL at start | Amount debited to the PDL | Amount credited to the PDL | PDL at end |
|--------------------|--------------|---------------------------|----------------------------|------------|
| Class A Notes | - | - | - | - |
| Class B Notes | - | - | - | - |
| Class C Notes | - | - | - | - |
| Class D Notes | - | - | - | - |
| Class E Notes | - | - | - | - |
| Class Junior Notes | - | 408,938.12 | 408,938.12 | - |

ARREAR CLAIMS

| Description | Number of Loans | Outstanding Amount | % over the Outstanding Portfolio Amount |
|---------------------------|-----------------|----------------------|---|
| from 0 to 29 days | 105 | 4,063,889.65 | 0.80% |
| from 30 days to 59 days | 55 | 2,227,589.07 | 0.44% |
| from 60 days to 89 days | 29 | 1,060,690.75 | 0.21% |
| from 90 days to 119 days | 30 | 1,191,941.38 | 0.23% |
| from 120 days to 149 days | 26 | 1,153,418.47 | 0.23% |
| from 150 days to 179 days | 17 | 827,256.10 | 0.16% |
| from 180 days to 209 days | 12 | 524,704.60 | 0.10% |
| from 210 days to 239 days | 8 | 241,849.13 | 0.05% |
| from 240 days to 269 days | 13 | 490,639.83 | 0.10% |
| from 270 days to 299 days | 14 | 699,692.61 | 0.14% |
| from 300 days to 329 days | 6 | 219,034.58 | 0.04% |
| from 330 days to 359 days | 6 | 178,880.37 | 0.04% |
| above 360 days | - | - | 0.00% |
| Total | 321 | 12,879,586.54 | 2.52% |

| Outstanding Amount of Claims in Arrears for more than 90 days (a) | Initial Portfolio Outstanding Amount (b) * | > 90 Day Arrear Claims ratio (c) = (a)/(b) |
|---|--|--|
| 5,527,417.07 | 3,908,102,838.12 | 0.14% |

DEFAULTED CLAIMS

| Cumulative Outstanding Amount of Defaulted Claims (a) | Initial Portfolio Outstanding Amount (b) * | Cumulative Defaulted Claims Ratio (c) = (a)/(b) |
|---|--|---|
| 216,829,324.39 | 3,908,102,838.12 | 5.55% |

| |
|---|
| Junior Notes Trigger Event if (c) >=6.9% <i>NOT OCCURRED</i> |
| Class E Notes Trigger Event if (c) >=7% <i>NOT OCCURRED</i> |
| Class D Notes Trigger Event if (c) >=8% <i>NOT OCCURRED</i> |
| Class C Notes Trigger Event if (c) >=9% <i>NOT OCCURRED</i> |
| Class B Notes Trigger Event if (c) >=11% <i>NOT OCCURRED</i> |

PRE-PAYMENT

| Total Prepayments during previous Collection Period | Portfolio Outstanding Amount at start of previous Collection Period | 3 Month CPR |
|---|---|--------------|
| 6,456,386.76 | 525,259,909.79 | 4.25% |
| Life CPR | | 6.15% |

CASH RESERVE

| Balance at Start of Collection Period | Amounts paid in accordance with the Priority of Payments | Amounts received in accordance with the Priority of Payments | Balance at end of Interest Payment Date |
|---------------------------------------|--|--|---|
| 6,252,965.00 | - | - | 6,252,965.00 |
| Target Amount | | | |
| 6,252,965.00 | | | |

* The information refers to the outstanding balance of the portfolio as of the 31/03/2007

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - PORTFOLIO DESCRIPTION

| General Information about the Portfolio (a) | At the end of the current Collection Period | At the end of the previous Collection Period |
|---|---|--|
| a.1 Number of Loans: | 13,336 | 13,573 |
| a.2 Outstanding Portfolio Amount: | 499,516,035.76 | 525,259,909.79 |
| a.3 Average Outstanding Portfolio Amount (1): | 37,456.21 | 38,698.88 |
| a.4 Weighted Average Seasoning (months) (2): | 205.37 | 202.32 |
| a.5 Weighted Average Current LTV (2): | 25.01% | 25.75% |
| a.6 Weighted Average Remaining Term (months) (2): | 88.33 | 90.94 |

| b. Outstanding amount | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|--|---|--|-----------------------|-------------------------------|--|--|-----------------------|-------------------------------|
| | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| b.1 from 0 (included) to 10.000 (excluded) Euro | 452 | 3.39% | 2,969,034.93 | 0.59% | 433 | 3.19% | 2,695,730.89 | 0.51% |
| b.2 from 10.000 (included) to 25.000 (excluded) Euro | 3,154 | 23.65% | 58,781,742.46 | 11.77% | 2,942 | 21.68% | 55,350,885.52 | 10.54% |
| b.3 from 25.000 (included) to 50.000 (excluded) Euro | 6,768 | 50.74% | 249,218,621.13 | 49.89% | 6,844 | 50.42% | 252,633,440.43 | 48.10% |
| b.4 from 50.000 (included) to 75.000 (excluded) Euro | 2,546 | 19.09% | 150,027,364.44 | 30.03% | 2,868 | 21.13% | 169,563,485.71 | 32.28% |
| b.5 from 75.000 (included) to 100.000 (excluded) Euro | 309 | 2.32% | 25,902,161.07 | 5.19% | 361 | 2.66% | 30,207,333.23 | 5.75% |
| b.6 from 100.000 (included) to 150.000 (excluded) Euro | 102 | 0.76% | 11,725,318.03 | 2.35% | 116 | 0.85% | 13,291,401.78 | 2.53% |
| b.7 from 150.000 (included) to 200.000 (excluded) Euro | 4 | 0.04% | 660,484.78 | 0.13% | 8 | 0.06% | 1,286,323.31 | 0.24% |
| b.8 from 200.000 (included) to 300.000 (excluded) Euro | 1 | 0.01% | 231,308.92 | 0.05% | 1 | 0.01% | 231,308.92 | 0.05% |
| b.9 over 300.000 (included) Euro | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| b.10 Total | 13,336 | 100.00% | 499,516,035.76 | 100.00% | 13,573 | 100.00% | 525,259,909.79 | 100.00% |

| c. Portfolio Seasoning (3) | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|--|---|--|-----------------------|-------------------------------|--|--|-----------------------|-------------------------------|
| | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| c.1 from 18 (included) to 24 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| c.2 from 24 (included) to 48 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| c.3 from 48 (included) to 72 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| c.4 from 72 (included) to 96 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| c.5 from 96 (included) to 108 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| c.6 from 108 (included) to 120 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| c.7 from 120 (included) to 150 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| c.8 from 150 (included) to 180 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| c.9 over 180 (included) months | 13,336 | 100.00% | 499,516,035.76 | 100.00% | 13,573 | 100.00% | 525,259,909.79 | 100.00% |
| c.10 Total | 13,336 | 100.00% | 499,516,035.76 | 100.00% | 13,573 | 100.00% | 525,259,909.79 | 100.00% |

| d. Current LTV Ratio (4) | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|---|---|--|-----------------------|-------------------------------|--|--|-----------------------|-------------------------------|
| | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| d.1 from 0% (included) to 10% (excluded) | 1,319 | 9.89% | 21,173,340.73 | 4.24% | 1,221 | 9.00% | 19,551,944.86 | 3.72% |
| d.2 from 10% (included) to 20% (excluded) | 4,012 | 30.08% | 111,283,669.72 | 22.28% | 3,899 | 28.73% | 111,028,163.32 | 21.14% |
| d.3 from 20% (included) to 30% (excluded) | 5,494 | 41.20% | 238,495,788.46 | 47.74% | 5,104 | 37.60% | 221,298,699.74 | 42.13% |
| d.4 from 30% (included) to 40% (excluded) | 2,370 | 17.77% | 120,508,612.80 | 24.12% | 3,176 | 23.40% | 163,438,430.05 | 31.12% |
| d.5 from 40% (included) to 50% (excluded) | 122 | 0.91% | 7,065,753.15 | 1.41% | 149 | 1.10% | 8,750,047.65 | 1.67% |
| d.6 from 50% (included) to 60% (excluded) | 18 | 0.13% | 909,928.43 | 0.19% | 23 | 0.16% | 1,112,535.03 | 0.20% |
| d.7 from 60% (included) to 70% (excluded) | 1 | 0.02% | 78,942.47 | 0.02% | 1 | 0.01% | 80,089.14 | 0.02% |
| d.8 from 70% (included) to 80% (excluded) | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| d.9 Total | 13,336 | 100.00% | 499,516,035.76 | 100.00% | 13,573 | 100.00% | 525,259,909.79 | 100.00% |

| e. | Remaining Term ^m | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|-------------|--|---|--|-----------------------|-------------------------------|--|--|-----------------------|-------------------------------|
| | | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| e.1 | from 0 (included) to 12 months (excluded) | 64 | 0.48% | 210,957.52 | 0.04% | 77 | 0.57% | 162,346.89 | 0.03% |
| e.2 | from 12 (included) to 24 months (excluded) | 123 | 0.92% | 1,133,134.29 | 0.23% | 121 | 0.89% | 1,155,644.31 | 0.22% |
| e.3 | from 24 (included) to 48 months (excluded) | 2,016 | 15.12% | 42,942,025.93 | 8.60% | 1,256 | 9.25% | 27,256,046.02 | 5.19% |
| e.4 | from 48 (included) to 72 months (excluded) | 2,117 | 15.86% | 55,885,001.36 | 11.19% | 2,715 | 20.00% | 71,442,715.46 | 13.60% |
| e.5 | from 72 (included) to 96 months (excluded) | 4,727 | 35.45% | 186,906,890.06 | 37.41% | 4,022 | 29.63% | 156,881,729.45 | 29.87% |
| e.6 | from 96 (included) to 120 months (excluded) | 3,733 | 27.99% | 179,936,301.45 | 36.02% | 4,794 | 35.32% | 233,368,046.63 | 44.43% |
| e.7 | from 120 (included) to 160 months (excluded) | 532 | 3.99% | 30,734,989.09 | 6.15% | 553 | 4.07% | 32,518,960.81 | 6.19% |
| e.8 | from 160 (included) to 200 months (excluded) | 23 | 0.18% | 1,722,512.14 | 0.35% | 35 | 0.27% | 2,474,420.22 | 0.47% |
| e.9 | over 200 (included) months | 1 | 0.01% | 44,223.92 | 0.01% | - | 0.00% | - | 0.00% |
| e.10 | Total | 13,336 | 100.00% | 499,516,035.76 | 100.00% | 13,573 | 100.00% | 525,259,909.79 | 100.00% |

| f. | By Region of Originating Branch ^m | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|-------------|--|---|--|-----------------------|-------------------------------|--|--|-----------------------|-------------------------------|
| | | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| f.1 | Abruzzo | 187 | 1.40% | 5,947,096.09 | 1.19% | 187 | 1.38% | 6,179,402.22 | 1.18% |
| f.2 | Basilicata | 10 | 0.07% | 211,410.19 | 0.04% | 11 | 0.08% | 223,279.29 | 0.04% |
| f.3 | Calabria | 38 | 0.28% | 1,010,415.55 | 0.20% | 38 | 0.28% | 1,054,344.97 | 0.20% |
| f.4 | Campania | 460 | 3.45% | 15,943,257.87 | 3.19% | 469 | 3.46% | 16,711,002.73 | 3.18% |
| f.5 | Emilia - Romagna | 1,181 | 8.86% | 43,297,825.42 | 8.67% | 1,206 | 8.89% | 45,552,317.72 | 8.67% |
| f.6 | Friuli-Venezia Giulia | 417 | 3.13% | 12,458,706.06 | 2.49% | 426 | 3.14% | 13,150,818.59 | 2.50% |
| f.7 | Lazio | 1,655 | 12.41% | 70,219,149.70 | 14.06% | 1,702 | 12.54% | 74,397,294.96 | 14.16% |
| f.8 | Liguria | 210 | 1.57% | 7,026,556.02 | 1.41% | 216 | 1.59% | 7,388,309.30 | 1.41% |
| f.9 | Lombardia | 4,050 | 30.37% | 168,943,129.09 | 33.82% | 4,116 | 30.32% | 177,533,034.40 | 33.80% |
| f.10 | Marche | 273 | 2.05% | 10,448,961.38 | 2.09% | 278 | 2.05% | 11,015,164.06 | 2.10% |
| f.11 | Molise | 8 | 0.06% | 300,031.12 | 0.06% | 8 | 0.06% | 314,883.13 | 0.06% |
| f.12 | Piemonte | 1,782 | 13.36% | 58,852,604.64 | 11.78% | 1,807 | 13.31% | 61,837,371.08 | 11.77% |
| f.13 | Puglia | 432 | 3.24% | 14,353,965.89 | 2.87% | 438 | 3.23% | 15,037,764.70 | 2.86% |
| f.14 | Sardegna | 127 | 0.95% | 3,638,650.37 | 0.73% | 128 | 0.94% | 3,789,668.64 | 0.72% |
| f.15 | Sicilia | 352 | 2.64% | 9,989,361.58 | 2.00% | 361 | 2.66% | 10,460,091.25 | 1.99% |
| f.16 | Toscana | 707 | 5.30% | 28,205,974.72 | 5.65% | 720 | 5.30% | 29,571,093.68 | 5.63% |
| f.17 | Trentino - Alto Adige | 89 | 0.67% | 3,243,902.03 | 0.65% | 89 | 0.66% | 3,367,777.22 | 0.64% |
| f.18 | Umbria | 89 | 0.67% | 2,708,439.70 | 0.54% | 91 | 0.67% | 2,842,209.38 | 0.54% |
| f.19 | Valle d'Aosta | 24 | 0.18% | 657,462.04 | 0.13% | 24 | 0.18% | 684,268.31 | 0.13% |
| f.20 | Veneto | 1,245 | 9.34% | 42,059,136.30 | 8.43% | 1,258 | 9.26% | 44,149,814.16 | 8.42% |
| f.21 | Total | 13,336 | 100.00% | 499,516,035.76 | 100.00% | 13,573 | 100.00% | 525,259,909.79 | 100.00% |

| g. | Payment Frequency | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|----|-------------------|---|--|-----------------------|-------------------------------|--|--|-----------------------|-------------------------------|
| | | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| | g.1 Monthly | 13,230 | 99.21% | 495,249,106.48 | 99.15% | 13,463 | 99.19% | 520,736,036.02 | 99.14% |
| | g.2 Quarterly | 106 | 0.79% | 4,266,929.28 | 0.85% | 110 | 0.81% | 4,523,873.77 | 0.86% |
| | g.3 Total | 13,336 | 100.00% | 499,516,035.76 | 100.00% | 13,573 | 100.00% | 525,259,909.79 | 100.00% |

| h. | Payment Methodology | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|----|---------------------|---|--|-----------------------|-------------------------------|--|--|-----------------------|-------------------------------|
| | | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| | h.1 Direct Debit | 11,961 | 89.68% | 449,800,980.22 | 90.05% | 12,177 | 89.71% | 473,206,969.36 | 90.09% |
| | h.2 R.I.D. | 1,073 | 8.05% | 38,122,436.96 | 7.63% | 1,075 | 7.92% | 39,580,549.01 | 7.54% |
| | h.3 Cash | 301 | 2.26% | 11,580,575.52 | 2.32% | 321 | 2.37% | 12,472,391.42 | 2.37% |
| | h.4 Other | 1 | 0.01% | 12,043.06 | 0.00% | - | 0.00% | - | 0.00% |
| | h.5 Total | 13,336 | 100.00% | 499,516,035.76 | 100.00% | 13,573 | 100.00% | 525,259,909.79 | 100.00% |

| i. | Type of Interest | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|----|--|---|--|-----------------------|-------------------------------|--|--|-----------------------|-------------------------------|
| | | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| | i.1 Fixed | 1,074 | 8.05% | 39,409,741.58 | 7.89% | 1,112 | 8.19% | 41,424,599.00 | 7.89% |
| | i.2 Floating | 11,588 | 86.89% | 437,508,577.41 | 87.59% | 11,773 | 86.74% | 460,025,378.07 | 87.58% |
| | i.3 Optional currently Fixed ^(a) | 324 | 2.43% | 10,882,387.44 | 2.18% | 332 | 2.45% | 11,469,212.71 | 2.18% |
| | i.4 Optional currently Floating ^(a) | 350 | 2.63% | 11,715,329.33 | 2.34% | 356 | 2.62% | 12,340,720.01 | 2.35% |
| | i.5 Total | 13,336 | 100.00% | 499,516,035.76 | 100.00% | 13,573 | 100.00% | 525,259,909.79 | 100.00% |

| l. | Interest Rate (Fixed and Optional currently Fixed) ^(a) | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|----|---|---|--|----------------------|-------------------------------|--|--|----------------------|-------------------------------|
| | | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| | l.1 0% (included) - 3% (excluded) | 496 | 3.72% | 18,764,980.37 | 3.76% | 516 | 3.80% | 19,559,460.05 | 3.72% |
| | l.2 3% (included) - 4% (excluded) | 12 | 0.09% | 560,844.67 | 0.11% | 14 | 0.10% | 618,785.70 | 0.12% |
| | l.3 4% (included) - 5% (excluded) | 24 | 0.18% | 844,480.13 | 0.17% | 24 | 0.18% | 871,731.63 | 0.17% |
| | l.4 5% (included) - 6% (excluded) | 465 | 3.49% | 15,867,281.15 | 3.18% | 478 | 3.52% | 16,836,904.55 | 3.21% |
| | l.5 >=6% | 401 | 3.00% | 14,254,542.70 | 2.85% | 412 | 3.04% | 15,006,929.78 | 2.85% |
| | l.6 Total | 1,398 | 10.48% | 50,292,129.02 | 10.07% | 1,444 | 10.64% | 52,893,811.71 | 10.07% |

| m. | Spread (Floating and Optional currently Floating) ^(a) | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|----|--|---|--|-----------------------|-------------------------------|--|--|-----------------------|-------------------------------|
| | | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans | % on Total Number of Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
| | m.1 0% (included) - 1% (excluded) | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | m.2 1% (included) - 1.25% (excluded) | 3,223 | 24.17% | 110,256,005.88 | 22.07% | 3,280 | 24.17% | 116,607,615.47 | 22.20% |
| | m.3 1.25% (included) - 1.5% (excluded) | 5,547 | 41.59% | 211,274,258.77 | 42.30% | 5,626 | 41.45% | 221,755,229.37 | 42.22% |
| | m.4 1.5% (included) - 1.75% (excluded) | 2,617 | 19.62% | 105,997,918.27 | 21.22% | 2,663 | 19.62% | 111,228,615.56 | 21.18% |
| | m.5 1.75% (included) - 2% (excluded) | 394 | 2.95% | 15,269,877.48 | 3.06% | 399 | 2.94% | 15,926,525.74 | 3.03% |
| | m.6 >=2% | 157 | 1.19% | 6,425,846.34 | 1.28% | 161 | 1.18% | 6,848,111.94 | 1.30% |
| | m.7 Total | 11,938 | 89.52% | 449,223,906.74 | 89.93% | 12,129 | 89.36% | 472,366,098.08 | 89.93% |

(a) The information refers to the mortgages not classified as default as at the end of the collection period

(b) The information refers to the Region where the branch originating the mortgage loan is located

(1) Arithmetic average

(2) Weighted by the outstanding principal amount

(3) Calculated as the difference between the maturity date and the date representing the end of the collection period

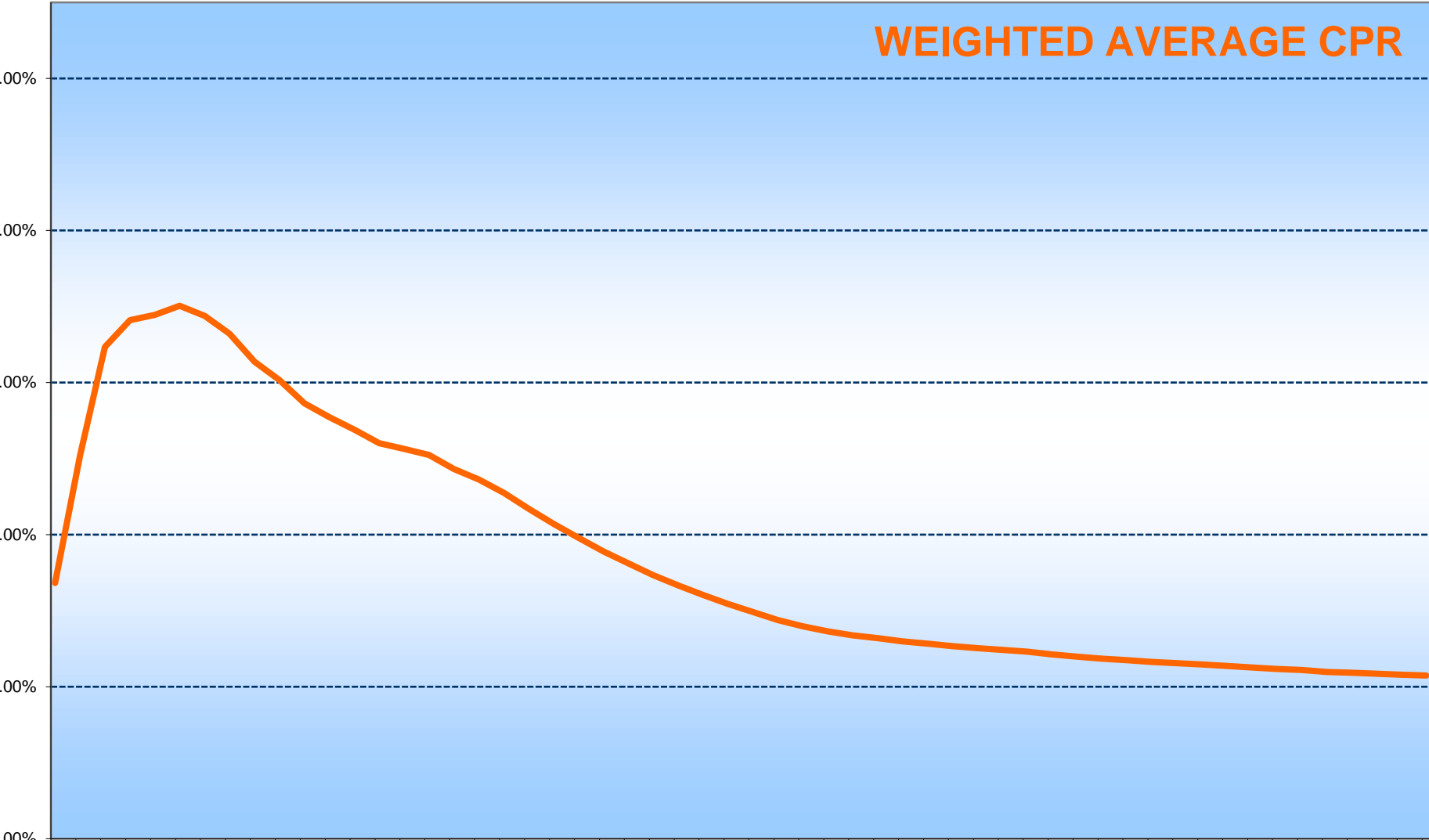
(4) Calculated as ratio between the outstanding principal amount and the most recent appraisal/evaluation available

(5) Calculated as difference between the maturity and the servicing report date

(6) The nature of the optional loan (currently fixed or floating) is monitored as at the end of the collection period

WEIGHTED AVERAGE CPR

14.00%
12.00%
10.00%
8.00%
6.00%
4.00%



Sep-07 Dec-07 Mar-08 Jun-08 Sep-08 Dec-08 Mar-09 Jun-09 Sep-09 Dec-09 Mar-10 Jun-10 Sep-10 Dec-10 Mar-11 Jun-11 Sep-11 Dec-11 Mar-12 Jun-12 Sep-12 Dec-12 Mar-13 Jun-13 Sep-13 Dec-13 Mar-14 Jun-14 Sep-14 Dec-14 Mar-15 Jun-15 Sep-15 Dec-15 Mar-16 Jun-16 Sep-16 Dec-16 Mar-17 Jun-17 Sep-17 Dec-17 Mar-18 Jun-18 Sep-18 Dec-18 Mar-19 Jun-19 Sep-19 Dec-19 Mar-20 Jun-20 Sep-20 Dec-20 Mar-21 Jun-21