CORDUSIO RMBS SECURITISATION S.r.I. - 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
Quarterly Collection Period
Interest Period
Interest Payment Date

07/01/2010 01/09/2009 30/09/2009 31/12/2009

30/11/2009 31/12/2009 This Investors Report has been prepared by Bayerische Hypo –und Veriensbank AG, London branch ("HVB"), a member of the UniCredit Group, in its role as Calculation/Computation Agent and is based, inter alia, on the Servicer Reports prepared by the Servicer as well as data provided to HVB by other third parties. Although such information has been obtained from sources believed to be reliable, neither HVB, its subsidiaries or affiliates, or their respective directors, managers, officers or employees shall have any responsibility or liability as to their fairness, accuracy, completeness or reliability or for any loss or damage howsoever arising from or otherwise in connection with the use of this document. This Investors Report is not for retail customers (as defined by the Financial Services Authority in the United Kingdom): persons into whose possession or attention this document comes must inform themselves about, and strictly observe, any such restrictions. This document is provided for information purposes only and does not constitute or form part of, nor may it be construed so as to constitute or form part of, an offer, or the solicitation of any offer, to buy, sell or subscribe for any securities mentioned herein, nor it is intended to provide an evaluation of the risk related to an investment in such securities or for use by any person in making investment decisions. By accepting this document, you agree to be bound by the foregoing restrictions. Bayerische Hypo-und Vereinsbank AG is supervised by the German Financial Supervisory Authority (BaFin), and regulated by the Financial Services Authority for conduct of investment business in the United Kingdom. It is incorporated in Germany with limited liability.

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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: Bayerische Hypo- und Vereinsbank AG, London Branch

Joint Lead Managers: Bayerische Hypo- und Vereinsbank 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 issu | ied | 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 |
| Final Maturit | ty Date | Dec-40 |
| Listing | | Irish Stock Exchange |
| ISIN Code | | IT0004231210 | IT0004231236 | IT0004231244 | IT0004231285 | IT0004231293 | IT0004231301 | IT0004231319 | IT0004231327 |
| Common Co | ode | 030287347 | 030287282 | 030287266 | 030303806 | 030303911 | 030295188 | 030304748 | |
| Clearing Sys | stem | Clearstream Euroclear |
| Indexation | | Euribor 3 M |
| Spread at Is: | suance | 6 | 13 | 18 | 23 | 36 | 70 | 250 | 300 |
| | Fitch | AAA | AAA | AAA | AA | А | BBB | BB | Unrated |
| Rating | Moodys | Aaa | Aaa | Aaa | Aa1 | A1 | Baa2 | Ba2 | Unrated |
| | Standard & Poor's | AAA | AAA | AAA | AA | А | BBB | BB | Unrated |

Originator / Servicer: UniCredit Family Financing Bank S.p.A. / UniCredit banca S.p.A.

Interest Day Count: Actual/360

Corporate Servicer: UniCredit Credit Management Bank S.p.A.

Computation Agent: Bayerische Hypo- und Vereinsbank AG, London Branch

Account Bank: UniCredit Family Financing Bank S.p.A.

Principal Paying Agent: BNP Paribas Securities Services S.A.

Representative of Noteholders: Securitisation Services S.p.A.

Swap Counterparty: UniCredit S.p.A.

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

| Interest | : Period | Interest | | Amount Accrued | | _Befc | ore Payments | Payn | nents | Afte | r Payments |
|-------------|----------------|--------------|--------|----------------|---------------|-----------------|-----------------------|---------------|----------------|------|-----------------------|
| | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | | 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 | - | - | - | - | - | - | - |
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS A2 NOTES (ISIN IT 0004231236)

| Interest | Period | Interest | | Amount Accrued | | Befo | ore Payments | Payn | nents | Afte | er Payments |
|------------|----------------|--------------|--------|----------------|---------------|------|-----------------------|---------------|----------------|------|-----------------------|
| | End (excluded) | Payment Date | Coupon | Days | Interest Due | | Outstanding Principal | Interest | Principal | | 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 |
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS A3 NOTES (ISIN IT 0004231244)

| Interest | t Period | Interest | | Amount Accrued | | Befo | ore Payments | Payn | nents | Afte | r Payments |
|------------|----------------|--------------|---------|----------------|---------------|-------------|-----------------------|---------------|-----------|------|-----------------------|
| | End (excluded) | Payment Date | Coupon | Days | Interest Due | | Outstanding Principal | Interest | Principal | | Outstanding Principal |
| 24/05/2007 | | 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 | 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 | 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 | 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 | 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 | 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 | 0.919% | 92 | 1,734,643.13 | - | 738,600,000.00 | 1,734,643.13 | - | | 738,600,000.00 |
| 00/03/2003 | 01/12/2000 | 01/12/2003 | 0.01070 | 52 | 1,704,040.10 | | 700,000,000.00 | 1,704,040.10 | | | 700,000,000.00 |
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS B NOTES (ISIN IT 0004231285)

| Interest | Period | Interest | | Amount Accrued | | Befo | re Payments | Paym | ents | Afte | r Payments |
|------------------|----------------|--------------|--------|----------------|--------------|-----------------|---------------|--------------|-----------|-----------------|---------------|
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | | Interest | Principal | Unpaid Interest | |
| 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 | 4.995% | 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 | 3.203% | 90 | 569,333.25 | - | 71,100,000.00 | 569,333.25 | - | - | 71,100,000.00 |
| 31/03/2009 | | 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 | 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 |
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS C NOTES (ISIN IT 0004231293)

| Interest | Period | Interest | | Amount Accrued | | Befo | re Payments | Paym | ents | Afte | r Payments |
|------------------|----------------|--------------|--------|----------------|--------------|-----------------|---------------|------------|-----------|-----------------|---------------|
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | | Interest | Principal | Unpaid Interest | |
| 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 | 3.333% | 90 | 364,963.50 | - | 43,800,000.00 | 364,963.50 | - | - | 43,800,000.00 |
| 31/03/2009 | | 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 | 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 |
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS D NOTES (ISIN IT 0004231301)

| Interest | Period | Interest | | Amount Accrued | | Befo | re Payments | Paym | ents | Afte | r Payments |
|------------------|----------------|--------------|--------|----------------|--------------|-----------------|----------------|--------------|-----------|-----------------|----------------|
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | | Interest | Principal | Unpaid Interest | |
| 24/05/2007 | | 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 | 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 | 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 |
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS E NOTES (ISIN IT 0004231319)

| Interest | Period | Interest | | Amount Accrued | | Befo | re Payments | Paym | ents | Afte | r Payments |
|------------------|----------------|--------------|--------|----------------|--------------|-----------------|---------------|------------|-----------|-----------------|---------------|
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | | Interest | Principal | Unpaid Interest | |
| 24/05/2007 | | 28/09/2007 | 6.633% | | 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% | | 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 | 5.473% | 90 | 266,808.75 | - | 19,500,000.00 | 266,808.75 | - | - | 19,500,000.00 |
| 31/03/2009 | | 30/06/2009 | 4.031% | | 198,694.70 | - | 19,500,000.00 | 198,694.70 | - | - | 19,500,000.00 |
| 30/06/2009 | | 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 |
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CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - COLLECTIONS

| Collectio (both dates | included) | Classified as Defaulted Claims (excluding | Interest Collected on Claims not Classified as Defaulted Claims * | Recoveries on Defaulted Claims | Pre-payments on Claims not Classified as Defaulted Claims | Other | Total Collections |
|--------------------------|------------|---|---|--------------------------------|--|--------------|-------------------|
| Start | End | prepayments) | do Boldanou Glamio | | (principal) | | |
| 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 |
| 01/03/2003 | 00/11/2003 | 00,000,000.04 | 17,000,100.04 | 400,020.10 | 30,700,000.03 | 131,730.70 | 100,204,010.02 |
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CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - Issuer Available Funds

| | Euro | | Euro |
|--|---------------|--|---------------|
| TOTAL ISSUER INTEREST AVAILABLE FUNDS | 24,053,616.89 | TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS | 94,617,650.19 |
| (a) Interest Components related to the Mortgage Loans received by the Issuer | 18,517,739.61 | (a) All Principal Components related to the Mortgage Loans received by the Issuer | 86,673,426.78 |
| (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 | 38,721.67 | (c) Any principal Deficiency Ledger Amount calculated at the Calculation Date | 7,877,662.52 |
| (d) All amounts received from the Swap Counterparty by the Issuer | 4,974,030.02 | (d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date) | 191.64 |
| (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 | - | , | |
| (g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds) | - | (f) Any amount credited and/or retained on each IPD under items (xviii) and (xix) of the Pre-Enforcement Interest Priority of Payment | - |
| (h) Cash Reserve Excess available after repayment of the Subordinated Loan | | (g) Any other amount received from the Originator under the Warranty and Indemnity Agreement | 66,369.25 |
| (i) Amount withdrawn from the Cash Reserve if items (i) to (xvi) of the Pre-Enforcement Interest Priority of Payments are not paid | 523,125.59 | (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 | - |
| (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 | - | | |

TOTAL ISSUER AVAILABLE FUNDS

110,793,604.56

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

PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

| First Second Third Fourth Seventh Eighth Vinith Foreth Foreth | Total issuer interest available Funds Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB) Issuer/RON expenses O coprorate fees, expenses of Issuer Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes Fees, expenses to be paid to the RoN Amount necessary to replenish the Expenses Account up to Retention Amount Third Party Fees and Expenses: Paying Agent and Listing Agent fees and expenses Paying Agent and Listing Agent fees and expenses So Servicer fees and expenses: Computation Agent fees and expenses So Servicer fees and expenses So Servicer fees and expenses So Sichitring Corporate Services Provider fees and expenses Amounts due to the Swap Counterparty | 24,053,616.89 40,056.82 2,476.80 207.13 250.00 500.00 8,750.00 544,120.57 7,088.64 |
|--|--|--|
| Second Fourth Fourth Seventh Seventh Inith Frenth Cleventh | 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 d) Amount necessary to replenish the Expenses Account up to Retention Amount Third Party Fees and Expenses: a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses e) Corporate Servicer fees and expenses f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses g) Account Bank fees and expenses f) Stichting Corporate Services Provider fees and expenses f) Couptain fees and expenses | 2,476.80 207.13 250.00 500.00 8,750.00 544,120.57 |
| ourth irith ixith eventh ighth inth enth | a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Feess, expenses to be paid to the RoN d) Amount necessary to replenish the Expenses Account up to Retention Amount Third Party Fees and Expenses: a) Paying Agent and Listing Agent fees and expenses b) Agent Barrik and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses e) Corporate Servicer fees and expenses f) Stochting Corporate Services Provider fees and expenses g) Account Barrik fees and expenses f) Account Barrik fees and expenses h) Custodian fees and expenses | 2,476.80 207.13 250.00 500.00 8,750.00 544,120.57 |
| iourth ifth iidth iieventh tighth tinth tenth | b) Fess, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fess, expenses to be paid to the RoN d) Amount necessary to replenish the Expenses Account up to Retention Amount Third Party Fees and Expenses: a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses e) Corporate Servicer fees and expenses f) Sitching Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses | 2,476.80 207.13 250.00 500.00 8,750.00 544,120.57 |
| iourth ifth iidth iieventh tighth tinth tenth | c) Fess, expenses to be paid to the RoN d) Amount necessary to replenish the Expenses Account up to Retention Amount Third Party Fess and Expenses: a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses e) Corporate Servicer fees and expenses f) Stichting Corporate Services Provider fees and expenses f) Stichting Corporate Services Provider fees and expenses f) Account Bank fees and expenses h) Couptain fees and expenses f) Custodian fees and expenses | 250.00 500.00 8,750.00 544,120.57 |
| ourth ifth idth eventh ighth einth enth | Third Party Fees and Expenses: a) Paring Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses e) Corporate Servicer fees and expenses f) Stichting Corporate Servicer fees and expenses f) Stichting Corporate Servicer Fees and expenses g) Account Bank fees and expenses h) Couptate Servicer fees and expenses b) Couptate Servicer fees and expenses h) Custodian fees and expenses | 250.00 500.00 8,750.00 544,120.57 |
| ourth fifth both eventh ighth inth enth | a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses e) Corporate Servicer fees and expenses f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Coustodian fees and expenses h) Custodian fees and expenses | 500.00 8,750.00 544,120.57 |
| eventh ighth enth | b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses e) Corporate Servicer fees and expenses f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses | 500.00 8,750.00 544,120.57 |
| fith eventh eyenth eighth eigh | d) Servicer fees and expenses e) Corporate Servicer fees and expenses f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses | 544,120.57 |
| fth eventh ghth enth eventh | e) Corporate Servicer fees and expenses f) Stitching Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses | |
| fith eventh eyenth eighth eigh | Stichting Corporate Services Provider fees and expenses Account Bank fees and expenses Custodian fees and expenses | - |
| oventh ghth nth enth | h) Custodian fees and expenses | - |
| fth eventh ghth enth eventh | | |
| fith eventh eyenth eighth eigh | Amounts due to the Swap Counterparty | |
| eventh lighth inth enth | | 9,065,148.84 |
| ghth inth enth | Instalment Premiums payable to the Originator | 7,840.35 |
| ighth inth enth leventh | Interest on Class A Notes Interest on Class A1 Notes | _ |
| ighth inth enth leventh | Interest on Class A2 Notes | 3,929,280.57 |
| ighth linth enth leventh | Interest on Class A3 Notes | 1,734,643.13 |
| linth enth leventh | Senior Notes PDL reduction to zero | - |
| enth | Interest on Class B Notes if Class B Trigger Event has not occurred | 176,067.30 |
| leventh | Class B PDL reduction to zero | - |
| | Interest on Class C Notes if Class C Trigger Event has not occurred | 123,014.73 |
| welfth | Class C PDL to zero | - |
| | Interest on Class D Notes if Class D Trigger Event has not occurred | 375,099.33 |
| hirteenth | Class D PDL to zero | - |
| ourteenth | Interest on Class E Notes if Class E Trigger Event has not occurred | 161,410.16 |
| ifteenth | Class E PDL to zero | 5,874,824.52 |
| ixteenth | Reduction of Junior Notes PDL to zero | 2,002,838.00 |
| eventeeth | Cash Reserve Account replenishment till target amount (if any Rated Notes o/s) | - |
| ighteenth | 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) | |
| ineteenth | Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments | - |
| wentieth | Any Swap termination payments | - |
| wenty-first | Any amounts due to: | |
| wenty-nrst | 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 | |
| wenty-second | Interest on the Subordinated Loan | |
| wenty-third | Principal on the Subordinated Loan | - |
| | • | |
| wenty-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 | - |
| wenty-fifth | Other Issuer Creditor amounts | |
| wenty-sixth | | _ |
| wenty-seventh | Interest on the Junior Notes (other than in (xxxiii) below) | - |
| | | _ |

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

| | | Euro |
|-------------|--|---------------|
| | TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS | 94,617,650.19 |
| 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 | 94,617,532.76 |
| Fourth | Class A3 Principal | - |
| 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 iterm (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 iterm (x) of the IPoP | - |
| Eighth | Class C Principal | - |
| Nineth | To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under iterm (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 iterm (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 iterm (xxxi) 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.I. - SERIES 2007 - CASH FLOW ALLOCATION

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POST-ENFORCEMENT PRIORITY OF PAYMENT

| | | 2010 |
|---------------|--|----------------------------------|
| | TOTAL ISSUER INTEREST AVAILABLE FUNDS | not applicable |
| First | Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB) | not applicable |
| Second | Issuer/RoN expenses: | |
| | a) Corporate fees, expenses of Issuer | not applicable |
| | b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notesc) Fees, expenses to be paid to the RoN | not applicable not applicable |
| | c) Fees, expenses to be paid to the Roin | пот аррисавіе |
| Third | Third Party Fees and Expenses: | |
| | a) Paying Agent fees and expenses b) Agent Bank fees and expenses | not applicable |
| | c) Computation Agent fees and expenses | not applicable not applicable |
| | d) Services fees and expenses | not applicable |
| | e) Corporate Servicer fees and expenses | not applicable |
| | f) Corporate Services Provider fees and expenses | not applicable |
| | g) Account Bank fees and expenses | not applicable |
| | h) Custodian fees and expenses | |
| Fourth | Amount due to the Swap Counterparty | not applicable |
| Fifth | Instalment Premiums payable to the Originator | not applicable |
| Sixth | Interest on Class A Notes: | |
| | Interest on Class A1 Notes | not applicable |
| | Interest on Class A2 Notes | not applicable |
| | Interest on Class A3 Notes | not applicable |
| | | |
| Seventh | Class A Principal | |
| | Class A1 Principal Class A2Principal | not applicable not applicable |
| | Class A3Principal | not applicable |
| | • | |
| Eighth | Interest on Class B Notes | not applicable |
| Ninth | Class B Principal | not applicable |
| Tenth | Interest on Class C Notes | not applicable |
| Eleventh | Class C Principal | not applicable |
| Twelfth | Interest on Class D Notes | not applicable |
| Thirteenth | Class D Principal | not applicable |
| Fourteenth | Interest on Class E Notes | not applicable |
| Fifteenth | Class E Principal | not applicable |
| Sixteenth | Any Swap termination payments | not applicable |
| Seventeeth | Any amounts due to Unicredit Banca S.p.A. | |
| | a) in respect of the Originator's Claims under the Transfer Agreement | not applicable |
| | b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement | not applicable |
| Eighteenth | Interest on the Subordinated Loan | not applicable |
| Nineteenth | Principal on the Subordinated Loan | not applicable |
| 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 | not applicable not applicable |
| Twenty-first | Interest on the Junior Notes | not applicable |
| Twenty-second | Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00 | not applicable |
| Twenty-third | On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full | not applicable |
| Twenty-fouth | Junior Notes Additional Interest | not applicable |
| | | |

CORDUSIO RMBS SECURITISATION S.r.I. - 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 | - | 5,874,824.52 | 5,874,824.52 | - |
| Class Junior Notes | - | 2,002,838.00 | 2,002,838.00 | - |

ARREAR CLAIM

| Description | Number of Loans | Outstanding Amount | % over the Outstanding Portfolio Amount | | |
|---------------------------|-----------------|--------------------|---|--|--|
| from 0 to 29 days | 244 | 20,420,141.56 | 0.76% | | |
| from 30 days to 59 days | 156 | 13,091,617.62 | 0.49% | | |
| from 60 days to 89 days | 83 | 7,435,810.57 | 0.28% | | |
| from 90 days to 119 days | 74 | 7,078,489.17 | 0.26% | | |
| from 120 days to 149 days | 58 | 5,039,411.74 | 0.19% | | |
| from 150 days to 179 days | 59 | 5,020,392.72 | 0.19% | | |
| from 180 days to 209 days | 45 | 4,320,183.27 | 0.16% | | |
| from 210 days to 239 days | 37 | 3,275,229.64 | 0.12% | | |
| from 240 days to 269 days | 20 | 1,731,309.78 | 0.06% | | |
| from 270 days to 299 days | 6 | 512,860.99 | 0.02% | | |
| from 300 days to 329 days | 2 | 235,614.86 | 0.01% | | |
| from 330 days to 359 days | 2 | 141,245.87 | 0.01% | | |
| above 360 days | - | - | 0.00% | | |
| Total | 786 | 68,302,308 | 2.54% | | |

| 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) |
|---|--|--|
| 27,354,738.04 | 3,908,102,838.12 | 0.70% |

DEFAULTED CLAIMS

| Cumulative Outstanding Amount of Defaulted Claims (a) | Initial Portfolio Outstanding Amount (b) * | Cumulative Defaulted Claims Ratio (c) = (a)/(b) |
|--|--|---|
| 42,656,975.76 | 3,908,102,838.12 | 1.09% |
| Junior Notes Trigger Event if (c) >=6.9% NOT OCCURRED | | |
| Class E Notes Trigger Event if (c) >=7% NOT OCCURRED | | |
| Class D Notes Trigger Event if (c) >=8% NOT OCCURRED | | |
| Class C Notes Trigger Event if (c) >=9% NOT OCCURRED | | |
| Class B Notes Trigger Event if (c) >=11% NOT OCCURRED | | |

PRE-PAYMEN

| Total Prepayments during previous Collection Period | Portfolio Outstanding Amount at start of previous Collection Period | Annualised Prepayment rate during previous Collection Period |
|---|---|--|
| 50,785,805.09 | 2,746,536,853.34 | 7.42% |
| Annualised Weighted Average Prepayment Rate since the beginning of the first Collection Period 10.03% | | |

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 |
|---------------------------------------|--|---|---|
| 1,845,647.02 | 523,125.59 | - | 1,322,521.43 |
| Target Amount | | | |

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

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

| a. | General Information about the Portfolio (a) a.1 Number of Loans: a.2 Oustanding Portfolio Amount: | | At the end of the current Collection Period | At the end of the previous Collection Period |
|----|--|---|---|---|
| | | | 31,941 | 32,570 |
| | | | 2,651,921,156.90 | 2,746,536,853.34 |
| | a.3 Average Outstanding Potfolio Amount (1): | | 83,025.61 | 84,327.20 |
| | a.4 Weighted Average Seasoning (months) (2): | | 65.5 | 62.5 |
| | a.5 Weighted Average Current LTV (2): | | 54.74% | 55.42% |
| | a.6 | Weighted Average Remaining Term (months) (2): | 200.3 | 203.1 |

| · · · · · · · · · · · · · · · · · · · | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|---------------------------------------|--|---|---|--------------------|----------------------------------|--|---|--------------------|-------------------------------|
| b. | Outstanding amount | 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 | 198 | 0.62% | 1,196,225.66 | 0.05% | 173 | 0.53% | 1,116,212.25 | 0.04% |
| | b.2 from 10.000 (included) to 25.000 (excluded) Euro | 1,479 | 4.63% | 28,021,286.13 | 1.06% | 1,428 | 4.38% | 27,392,221.58 | 1.00% |
| | b.3 from 25.000 (included) to 50.000 (excluded) Euro | 5,222 | 16.35% | 199,593,578.80 | 7.53% | 5,173 | 15.88% | 198,864,046.71 | 7.24% |
| | b.4 from 50.000 (included) to 75.000 (excluded) Euro | 7,443 | 23.30% | 467,837,868.90 | 17.64% | 7,428 | 22.81% | 466,989,380.56 | 17.00% |
| | b.5 from 75.000 (included) to 100.000 (excluded) Euro | 7,881 | 24.67% | 682,590,317.83 | 25.74% | 8,076 | 24.80% | 699,334,728.78 | 25.46% |
| | b.6 from 100.000 (included) to 150.000 (excluded) Euro | 7,943 | 24.87% | 943,176,587.72 | 35.57% | 8,352 | 25.64% | 993,061,301.29 | 36.16% |
| | b.7 from 150.000 (included) to 200.000 (excluded) Euro | 1,325 | 4.15% | 221,713,841.91 | 8.36% | 1,463 | 4.49% | 244,998,550.39 | 8.92% |
| | b.8 from 200.000 (included) to 300.000 (excluded) Euro | 404 | 1.26% | 92,962,005.75 | 3.51% | 429 | 1.32% | 99,140,463.48 | 3.61% |
| | b.9 over 300.000 (included) Euro | 46 | 0.14% | 14,829,444.20 | 0.56% | 48 | 0.15% | 15,639,948.30 | 0.57% |
| | b.10 Total | 31,941 | 100.00% | 2,651,921,156.90 | 100.00% | 32,570 | 100.00% | 2,746,536,853.34 | 100.00% |

| | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|-----|---|---|---|--------------------|-------------------------------|--|---|--------------------|-------------------------------|
| c. | ortfolio Seasoning (3) | 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 12 (included) to 18 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| C | .2 from 18 (included) to 24 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| C | .3 from 24 (included) to 48 (excluded) months | - | 0.00% | - | 0.00% | 1,979 | 6.08% | 142,160,883.85 | 5.18% |
| C | .4 from 48 (included) to 72 (excluded) months | 23,981 | 75.08% | 1,975,295,434.75 | 74.49% | 24,420 | 74.98% | 2,088,240,189.18 | 76.03% |
| C | .5 from 72 (included) to 96 (excluded) months | 7,776 | 24.34% | 666,832,660.61 | 25.15% | 6,056 | 18.59% | 510,144,845.65 | 18.57% |
| C | .6 from 96 (included) to 108 (excluded) months | 184 | 0.58% | 9,793,061.54 | 0.37% | 115 | 0.35% | 5,990,934.66 | 0.22% |
| C | .7 from 108 (included) to 120 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| C | .8 from 120 (included) to 150 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| C | .9 from 150 (included) to 180 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| C | . 10 over 180 (included) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| · · | .11 Total | 31,941 | 100.00% | 2,651,921,156.90 | 100.00% | 32,570 | 100.00% | 2,746,536,853.34 | 100.00% |

| | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|-----|---|---|---|--------------------|----------------------------------|--|---|--------------------|-------------------------------|
| d. | Current LTV Ratio (4) | 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) | 601 | 1.88% | 12,164,060.25 | 0.46% | 554 | 1.70% | 11,587,823.47 | 0.42% |
| | d.2 from 10% (included) to 20% (excluded) | 1,951 | 6.11% | 69,607,687.16 | 2.62% | 1,852 | 5.69% | 67,545,796.91 | 2.46% |
| | d.3 from 20% (included) to 30% (excluded) | 2,789 | 8.73% | 141,795,115.53 | 5.35% | 2,772 | 8.51% | 141,611,157.72 | 5.16% |
| | d.4 from 30% (included) to 40% (excluded) | 3,319 | 10.39% | 218,006,007.57 | 8.22% | 3,322 | 10.20% | 218,809,981.94 | 7.97% |
| - 1 | d.5 from 40% (included) to 50% (excluded) | 3,749 | 11.74% | 296,260,279.31 | 11.17% | 3,775 | 11.59% | 298,318,202.57 | 10.86% |
| | d.6 from 50% (included) to 60% (excluded) | 5,973 | 18.70% | 529,595,729.29 | 19.97% | 5,590 | 17.16% | 501,054,623.01 | 18.24% |
| - 1 | d.7 from 60% (included) to 70% (excluded) | 13,164 | 41.21% | 1,340,230,933.10 | 50.54% | 13,845 | 42.51% | 1,409,046,510.48 | 51.30% |
| | d.8 from 70% (included) to 80% (excluded) | 395 | 1.24% | 44,261,344.69 | 1.67% | 860 | 2.64% | 98,562,757.24 | 3.59% |
| - 1 | d.9 Total | 31,941 | 100.00% | 2,651,921,156.90 | 100.00% | 32,570 | 100.00% | 2,746,536,853.34 | 100.00% |

| _ | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | | |
|----|--|---|---|--------------------|----------------------------------|--|---|--------------------|----------------------------------|--|
| e. | Remaining Term 🙉 | 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) | 81 | 0.25% | 405,898.23 | 0.02% | 78 | 0.24% | 519,047.06 | 0.02% | |
| | e.2 from 12 (included) to 24 months (excluded) | 60 | 0.19% | 714,640.38 | 0.03% | 56 | 0.17% | 688,609.86 | 0.03% | |
| | e.3 from 24 (included) to 48 months (excluded) | 346 | 1.08% | 7,843,041.59 | 0.30% | 328 | 1.01% | 7,817,688.97 | 0.28% | |
| | e.4 from 48 (included) to 72 months (excluded) | 2,483 | 7.77% | 89,545,264.60 | 3.38% | 2,132 | 6.55% | 78,288,449.15 | 2.85% | |
| | e.5 from 72 (included) to 96 months (excluded) | 407 | 1.27% | 18,504,643.63 | 0.70% | 736 | 2.26% | 32,237,001.91 | 1.17% | |
| | e.6 from 96 (included) to 120 months (excluded) | 613 | 1.92% | 34,940,307.22 | 1.32% | 639 | 1.96% | 36,270,852.58 | 1.32% | |
| | e.7 from 120 (included) to 160 months (excluded) | 4,853 | 15.19% | 294,685,736.14 | 11.11% | 4,935 | 15.15% | 305,106,374.42 | 11.11% | |
| | e.8 from 160 (included) to 200 months (excluded) | 6,529 | 20.44% | 570,492,813.15 | 21.51% | 6,644 | 20.40% | 588,769,533.85 | 21.44% | |
| | e.9 over 200 (included) months | 16,569 | 51.87% | 1,634,788,811.96 | 61.65% | 17,022 | 52.26% | 1,696,839,295.54 | 61.78% | |
| | e.10 Total | 31,941 | 100.00% | 2,651,921,156.90 | 100.00% | 32,570 | 100.00% | 2,746,536,853.34 | 100.00% | |

| | | At the end of the currer | nt Collection Period | | At the end of the previous Collection Period | | | | |
|-----------------------------------|-----------------|---|----------------------|----------------------------------|--|---|--------------------|----------------------------------|--|
| By Region of Originating Branch ∞ | 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 | 436 | 1.37% | 32,141,415.13 | 1.21% | 443 | 1.36% | 33,139,947.60 | 1.2 | |
| f.2 Basilicata | 46 | 0.14% | 2,469,305.66 | 0.09% | 46 | 0.14% | 2,518,228.98 | 0.09 | |
| f.3 Calabria | 148 | 0.46% | 8,516,532.93 | 0.32% | 149 | 0.46% | 8,683,450.99 | 0.32 | |
| f.4 Campania | 1,342 | 4.20% | 95,122,280.49 | 3.59% | 1,364 | 4.19% | 98,431,557.96 | 3.58 | |
| f.5 Emilia - Romagna | 3,027 | 9.48% | 253,480,837.55 | 9.56% | 3,083 | 9.47% | 262,899,890.28 | 9.57 | |
| f.6 Friuli-Venezia Giulia | 1,108 | 3.47% | 78,097,112.16 | 2.94% | 1,123 | 3.45% | 80,486,412.45 | 2.93 | |
| f.7 Lazio | 3,814 | 11.94% | 351,497,233.55 | 13.25% | 3,892 | 11.95% | 363,584,764.22 | 13.24 | |
| f.8 Liguria | 548 | 1.72% | 42,130,455.40 | 1.59% | 563 | 1.73% | 43,974,651.61 | 1.60 | |
| f.9 Lombardia | 7,956 | 24.91% | 757,503,282.19 | 28.56% | 8,125 | 24.95% | 783,765,586.18 | 28.54 | |
| f.10 Marche | 653 | 2.04% | 54,589,684.78 | 2.06% | 667 | 2.05% | 56,836,937.52 | 2.07 | |
| f.11 Molise | 61 | 0.19% | 3,442,506.85 | 0.13% | 62 | 0.19% | 3,719,268.64 | 0.1 | |
| f.12 Piemonte | 4,666 | 14.61% | 348,119,741.40 | 13.13% | 4,750 | 14.58% | 359,498,288.51 | 13.0 | |
| .13 Puglia | 1,261 | 3.95% | 83,062,567.39 | 3.13% | 1,283 | 3.94% | 85,760,811.98 | 3.1: | |
| .14 Sardegna | 356 | 1.11% | 24,323,793.84 | 0.92% | 359 | 1.10% | 25,008,548.38 | 0.9 | |
| f.15 Sicilia | 891 | 2.79% | 56,389,276.99 | 2.13% | 912 | 2.80% | 58,881,317.46 | 2.1 | |
| f.16 Toscana | 1,673 | 5.24% | 150,704,605.34 | 5.68% | 1,714 | 5.26% | 156,625,327.57 | 5.7 | |
| f.17 Trentino - Alto Adige | 288 | 0.90% | 23,524,039.31 | 0.89% | 294 | 0.90% | 24,299,088.34 | 0.8 | |
| f.18 Umbria | 253 | 0.79% | 17,226,721.54 | 0.65% | 259 | 0.80% | 17,939,204.07 | 0.6 | |
| f.19 Valle d'Aosta | 64 | 0.20% | 4,372,822.36 | 0.16% | 65 | 0.20% | 4,621,076.33 | 0.1 | |
| f.20 Veneto | 3,350 | 10.49% | 265,206,942.04 | 10.00% | 3,417 | 10.49% | 275,862,494.27 | 10.0 | |
| f.21 Total | 31,941 | 100.00% | 2,651,921,156.90 | 100.00% | 32,570 | 100.00% | 2,746,536,853.34 | 100.0 | |

| | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | | |
|----|-------------------|---|---|--------------------|----------------------------------|--|---|--------------------|----------------------------------|--|
| g. | Payment Frequency | 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 | 31,655 | 99.10% | 2,626,599,720.97 | 99.05% | 32,279 | 99.11% | 2,720,356,855.45 | 99.05% | |
| | g.2 Quarterly | 286 | 0.90% | 25,321,435.93 | 0.95% | 291 | 0.89% | 26,179,997.89 | 0.95% | |
| | g.3 Total | 31,941 | 100.00% | 2,651,921,156.90 | 100.00% | 32,570 | 100.00% | 2,746,536,853.34 | 100.00% | |

| | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | | |
|----|---------------------|---|---|--------------------|-------------------------------|--|---|--------------------|-------------------------------|--|
| h. | Payment Methodology | 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 | 30,489 | 95.45% | 2,539,101,853.05 | 95.75% | 31,209 | 95.82% | 2,640,577,704.55 | 96.14% | |
| | h.2 R.I.D. | 1,139 | 3.57% | 89,195,104.95 | 3.36% | 1,120 | 3.44% | 89,156,430.19 | 3.25% | |
| | h.3 Cash | 313 | 0.98% | 23,624,198.90 | 0.89% | 241 | 0.74% | 16,802,718.60 | 0.61% | |
| | h.4 Other | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% | |
| | h.5 Total | 31,941 | 100.00% | 2,651,921,156.90 | 100.00% | 32,570 | 100.00% | 2,746,536,853.34 | 100.00% | |

| | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | | |
|----|-------------------------------------|---|---|--------------------|-------------------------------|--|---|--------------------|-------------------------------|--|
| i. | Type of Interest | 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 | 2,338 | 7.32% | 157,739,849.31 | 5.95% | 2,399 | 7.37% | 164,755,175.79 | 6.00% | |
| | i.2 Floating | 27,700 | 86.72% | 2,341,784,280.98 | 88.31% | 28,214 | 86.63% | 2,422,687,697.07 | 88.21% | |
| | i.3 Optional currently Fixed (s) | 813 | 2.55% | 62,048,887.94 | 2.34% | 845 | 2.59% | 65,425,349.11 | 2.38% | |
| | i.4 Optional currently Floating (s) | 1,090 | 3.41% | 90,348,138.67 | 3.41% | 1,112 | 3.41% | 93,668,631.37 | 3.41% | |
| | i.5 Total | 31,941 | 100.00% | 2,651,921,156.90 | 100.00% | 32,570 | 100.00% | 2,746,536,853.34 | 100.00% | |

| | | | At the end of the curre | nt Collection Period | | At the end of the previous Collection Period | | | | | |
|----|--|-----------------|---|----------------------|-------------------------------|--|---|--------------------|-------------------------------|--|--|
| I. | Interest Rate (Fixed and Optional currently Fixed) (6) | 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 0% (included) - 3% (excluded) | 3 | 0.01% | 174,213.55 | 0.01% | 3 | 0.01% | 180,483.04 | 0.01% | | |
| | I.2 3% (included) - 4% (excluded) | 94 | 0.29% | 6,579,965.22 | 0.25% | 55 | 0.17% | 4,084,511.68 | 0.15% | | |
| | I.3 4% (included) - 5% (excluded) | 135 | 0.42% | 10,255,420.18 | 0.39% | 122 | 0.37% | 9,169,381.10 | 0.33% | | |
| | I.4 5% (included) - 6% (excluded) | 1,765 | 5.53% | 120,660,974.91 | 4.55% | 1,859 | 5.71% | 129,729,344.77 | 4.72% | | |
| | I.5 >=6% | 1,154 | 3.61% | 82,118,163.39 | 3.10% | 1,205 | 3.70% | 87,016,804.31 | 3.17% | | |
| | I.6 Total | 3,151 | 9.87% | 219,788,737.25 | 8.29% | 3,244 | 9.96% | 230,180,524.90 | 8.38% | | |

| | | At the end of the current Collection Period | | | | | At the end of the previous Collection Period | | | | |
|------|--|---|---|--------------------|----------------------------------|-----------------|--|--------------------|-------------------------------|--|--|
| m. S | oread (Floating and Optional currently Floating) (6) | 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) | 9,945 | 31.14% | 765,241,174.71 | 28.86% | 10,071 | 30.92% | 789,614,833.40 | 28.75% | | |
| m | .3 1.25% (included) - 1.5% (excluded) | 12,103 | 37.89% | 1,050,307,790.52 | 39.61% | 12,343 | 37.90% | 1,086,019,118.85 | 39.54% | | |
| m | .4 1.5% (included) - 1.75% (excluded) | 5,514 | 17.26% | 505,708,121.26 | 19.07% | 5,649 | 17.34% | 525,063,204.04 | 19.12% | | |
| m | .5 1.75% (included) - 2% (excluded) | 874 | 2.74% | 79,625,452.35 | 3.00% | 896 | 2.75% | 82,764,707.57 | 3.01% | | |
| m | .6 >=2% | 354 | 1.11% | 31,249,880.81 | 1.18% | 367 | 1.13% | 32,894,464.58 | 1.20% | | |
| m | .7 Total | 28,790 | 90.13% | 2,432,132,419.65 | 91.71% | 29,326 | 90.04% | 2,516,356,328.44 | 91.62% | | |

- (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 apprisal/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





