## Capital Mortgage Series 2007-1

Euro 1,736,000,000 Class A1 Asset Backed Floating Rate Notes due January 2047 Euro 644,000,000 Class A2 Asset Backed Floating Rate Notes due January 2047 Euro 74,000,000 Class B Asset Backed Floating Rate Notes due January 2047
Euro 25,350,000 Class C Asset Backed Floating Rate Notes due January 2047

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The Notes
Classes
Original Balance
Currency
Legal maturity
ISIN code
Coupon
Rate of Interest
Rating on Issue Date
Fitch
Moodys
Standard \& Poor's

Class A1
1,736,000,000
Euro
January 2047
IT0004222532
$3 \mathrm{mE}+13 \mathrm{bps}$
-0.417\%

Moodys
Standard \& Poor's
AAA
Aaa

Class A2
644,000,000
Euro
January 2047
IT0004222540
$3 \mathrm{mE}+19 \mathrm{bps}$
-0.357\%

Class B
74,000,000
Euro
January 2047
IT000422557
$3 \mathrm{mE}+22 \mathrm{bps}$ $-0.327 \%$

Class C 25,350,000 Euro January 2047 IT0004222565 $3 \mathrm{mE}+52 \mathrm{bps}$ $-0.027 \%$

Issue Date
Payment Dates (for all the Classes)
Beginning of the Amortisation Period
Payment Report date
Payment Date
Last Payment Date
Next Payment Date
Interest Period
Days Accrued in the Interest Period

16-mag-07
30th of January, April, July and October
January 2009
21/04/2022
02/05/2022
31/01/2022
01/08/2022
31/01/2022
91

Aaa
AAA AA
-

BBB
A3
BBB

Transaction Counterparties
Issuer
Originator
Sole Arranger
Joint Lead Managers
Joint Lead Managers
Joint Lead Managers
Rep. of Noteholders
Servicer
Swap Counterparty
Calculation Agent
Paying Agent
Account Bank
Account Bank
UniCredit SpA (formerly Banca di Roma S.p.A.)
UniCredit Bank AG, London Branch (formerly Capitalia Spa)
UniCredit Bank AG, London Branch (formerly Capitalia Spa)
HSBC Bank plc
Morgan Stanley \& Co. plc
BNP Paribas Securities Services, Milan Branch
UniCredit SpA
HSBC Bank plc
Capital and Funding Solutions s.r.l.
BNP Paribas Securities Services, Milan Branch
BNP Paribas Securities Services, Milan Branch
UniCredit S.p.A.

02/05/2022

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| Summary of the Notes |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| Principal |  |  |  |  |
| Classes | Initial Amount | Previous Amount | Payments | Current Outstanding |
| Class A1 Notes | 1,736,000,000.00 | 101,643,841.60 | 6,527,707.20 | 95,116,134.40 |
| Class A2 Notes | 644,000,000.00 | 154,728,856.80 | 9,937,048.80 | 144,791,808.00 |
| Class B Notes | 74,000,000.00 | 74,000,000.00 | 0.00 | 74,000,000.00 |
| Class C Notes | 25,350,000.00 | 25,350,000.00 | 0.00 | 25,350,000.00 |
| Interest |  |  |  |  |
|  |  |  |  |  |
| Classes | Interest Rate | Accrued Interest | Unpaid Interest ${ }^{1}$ | Interest Payment |
| Class A1 Notes | -0.4170\% | 0.00 | 0.00 | 0.00 |
| Class A2 Notes | -0.3570\% | 0.00 | 0.00 | 0.00 |
| Class B Notes | -0.3270\% | 0.00 | 0.00 | 0.00 |
| Class C Notes | -0.0270\% | 0.00 | 0.00 | 0.00 |

${ }^{7}$ Inclusive of intersst accrued but unpaid on previous Pquynent Dates

| Collateral Portfolio |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| Collateral Portfolio at the end of the Collection Period <br> (a) | Total Performing Outstanding Principal (*) <br> (b) | Principal Collection Account balance at the relevant Payment Date (**) <br> (c) | Total Collateral Portfolio $(\mathrm{d})=(\mathrm{a})+(\mathrm{c})$ | Cash Reserve (***) |
| 389,401,002.29 | 348,586,389.80 | - | 389,401,002.29 | 25,263,341.35 |


| \% of Credit enhancement (****) |  |  |
| :---: | :---: | :---: |
| Class A1 and Class2 | Class B | Class C |
| $35.83 \%$ | $16.03 \%$ | $9.25 \%$ |


| Pro-Rata Conditions | Current | Target | Verified |
| :--- | :---: | :---: | :---: |
| (1) Time elapsed from issue date (years) | 15.18 | 5.00 | YES |
| (2) Clean-up call condition occurred | $17.84 \%$ | $10.00 \%$ | YES |
| (3) Arrears for more than 90 days | $0.26 \%$ | $3.50 \%$ | YES |
| (4) Cumulative Gross Defaults Level | $14.28 \%$ | $3.50 \%$ | NO |
| (5) Total unpaid Principal Deficiency Ledgers | 0.00 | 0 | YES |
| (6) the Cash Reserve Amount equal to the Scheduled Cash Reserve | $24,617,075.41$ | $37,190,250.00$ | NO |
| (7) Enhancement by Class B Notes and the Class C Notes | $27.93 \%$ | $4.01 \%$ | YES |


| Class A Principal Subordination Event $(* * * * *)$ | Current | Target | Verified |
| :--- | :---: | :---: | :---: |
| The ratio between the unpaid pricipal deficiency as of the immediately <br> preceding payment report date and the portfolio Initial Outstanding <br> Principal Amount is higher than $1 \%$. | $0.00 \%$ | $1 \%$ | NO |


|  | Current | Max | Verified |
| :---: | :---: | :---: | :---: |
| Class A Gross Cumulative Defaults Trigger | 14.28\% | 15\% | NO |
| shall occur on a Payment Date if the Cumulative Gross Default Level on such Payment Date is equal to or greater than $15 \%$. |  |  |  |
| Class B Gross Cumulative Defaults Trigger | 14.28\% | 7.0\% | YES |
| shall occur on a Payment Date if the Cumulative Gross Default Level on such Payment Date is equal to or greater than $7 \%$. |  |  |  |

aggregate Outstanding Principal Amount of all Mortgage Loans of the Portfolio as of the Valuation Date

Notes:

* Outstanding Principal Amount of Mortgage loans net of the Outstanding Principal Amount of all Defaulted Mortgage Loans (as of the relevant Collection Date)
** Durring the Initial 18 montts period Available Redemption Funds will be deposited on the Principal Lock-in Ledger, beld by the English Account Bank
This amount also includes the amount deposited on the Transaction Account during the Initial Period.
*** After the application of the Issuer Interest Available Funds at the relavant Payment Date
**** After the Principal redemption at the Payment Date
***** The "Class A Principal Subordination Event" ratio is calculated as A divided by $\boldsymbol{B}$ where.
$A=$ the unpaid Principal Deficienyy at the immediately preceding Payment Date following the payments and the provisions made on such date under the applicabile Priority of Payments (Euro .) and
$B=$ the Portfoko Initial Outstanding Principal Amount (Euro 2.183.08.874 $=$ original Portfolio Initial Outstanding Principal Amount minus Euro 296.279.153). Please note that the orignal Portfolio Initial Onstanding Principal Amount bas to be reduced of Euro 296.279 .153 to take into account the receivables which were excluded from the transaction in 2007 . In particular, those recivables did non compty with the "in
blocco criteria" and, accordingl, pursuant to the Italian securitisation law, such receivables are to be considered as never baving been transferved to the SPV. (Please refer to the related Moody's and Sec'P blocco criteria" and, accordingh, pursuant to the Italian securitisation law, such receivables are to be considered as never baving been transferved to the SPV. (Please refer to the related Moody's and Se'P Announcement, March 2008 for more details).

Issuer Available Funds

|  |  | Total EUR |
| :---: | :---: | :---: |
| Issuer Interest Available Funds |  |  |
| (a) | Interest Collections * | 905,845.83 |
| (b) | Recoveries made by the Servicer during the immediately preceding Quarterly Collection Period* | 754,380.98 |
| (c) | All amounts paid by the Hedging Counterparty pursuant to the Hedging Agreement | 35,295.67 |
| (d) | Interest (if any) accrued on and credited to the Accounts (other than the Expense Account) | 0.09 |
| (e) | Originator Indemnity Amounts received by the Issuer |  |
| (f) | Any profit (including capital gain, if any) generated by or interest accrued on the Eligible Investments |  |
| (g) | The interest component of the proceeds from the sale (including any capital gain, if any) of any Receivables |  |
| (h) | Cash Reserve | 24,617,075.41 |
| (i) | Any amount payable on such Payment Date out of the Issuer Principal Available Funds as Interest Shortfall Amount |  |
| (j) | All interest amounts received by the Issuer from any party to the Transaction Documents <br> Portion of Receivables Repurchase Price to cover any shortfall under items First to Eleventh (inclusive) |  |
|  | TOTAL ISSUER INTEREST AVAILABLE FUNDS | 26,312,597.98 |


|  |  | Total EUR |
| :---: | :---: | :---: |
| Issuer Principal Available Funds |  |  |
| (a) | Principal Collections | 12,047,915.25 |
| (b) | The aggregate of all amounts (if any) payable under items Sixth, Eighth and Tenth of the PreTrigger Interest Priority of Payments | 442,997.59 |
| (c) | The principal component of the proceeds from the sale of any Receivables |  |
| (d) | Any amount paid by the Originator to the Issuer as adjustment of the Purchase Price |  |
| (e) | All principal amounts received by the Issuer from any party to the Transaction Documents |  |
| (f) | Receivables Repurchase Price, net of the portion thereof (if any) which has been used to increase the Issuer Interest Available Funds | 3,973,598.70 |
|  | TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS | 16,464,511.54 |
|  | Rounding Adjustment related to previous Payment Date | 354.70 |
|  | TOTAL | 16,464,866.24 |

* The 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.

[^0]
## Application of the Issuer Interest Available Funds

|  | Payments: | Amount Due (Total EUR) | Amount <br> Allocated (Total EUR) |
| :---: | :---: | :---: | :---: |
| 1 2 | (A) any Expenses and <br> (B) to credit to the Expense Account an amount (if any) to bring the balance of such account up to (but not exceeding) the Retention Amount <br> Fees, costs and expenses payable to the Representative of the Noteholders ant to any party to the Intercreditor Agreement | 0.00 98.59 $1,830.00$ | 0.00 98.59 $1,830.00$ |
| 3 4 | Fees, costs, expenses and taxes payable to any party to the Intercreditor Agreement <br> All amounts due and payable by the Issuer to the Swap Counterparty under the Swap Agreement | $229,369.08$ $374,961.37$ | $229,369.08$ $374,961.37$ |
| 5 | Interest due and payable but unpaid on the Class A Notes | 0.00 | 0.00 |
| 6 | Class A Principal Deficiency Ledger | 0.00 | 0.00 |
| 7 | Interest due and payable but unpaid on the Class B Notes | 0.00 | 0.00 |
| 8 | Class B Principal Deficiency Ledger | 0.00 | 0.00 |
| 9 | Interest due and payable but unpaid on the Class C Notes | 0.00 | 0.00 |
| 10 | Class C Principal Deficiency Ledger | 442,997.59 | 442,997.59 |
| 11 | Amount (if any) to bring the balance of the Cash Reserve up to the Scheduled Cash Reserve Amount | 25,263,341.35 | 25,263,341.35 |
| 12 | Initial Purchase Price due and payable but unpaid, together with all accrued but unpaid interest thereon | 0.00 | 0.00 |
| 13 | In or towards satisfaction of amounts (if any) due and payable by the Issuer to the Joint Lead Managers pursuant to the Subscription Agreement | 0.00 | 0.00 |
| 14 | Pay any termination payments payable by the Issuer to the Hedging Counterparty | 0.00 | 0.00 |
| 15 | Interest due and payable on the Subordinated Loan | 0.00 | 0.00 |
| 16 | Total Interest due to the Originator | 0.00 | 0.00 |
|  | TOTAL OUTFLOWS | 26,312,597.98 | 26,312,597.98 |

[^1]
## Application of the Issuer Principal Available Funds

| Payments: | Amount Due <br> (Total EUR) | Amount Allocated (Total EUR) |
| :---: | :---: | :---: |
| Principal Available Funds | 16,464,866.24 | 16,464,866.24 |
| During Initial Period: |  |  |
| Interest Shortfall Amount | 0.00 | 0.00 |
| Principal Collection account balance at the relevant Payment Date | 0.00 | 0.00 |
| During Amortisation Period: |  |  |
| Interest Shortfall Amount | 0.00 | 0.00 |
| Principal payment under Class A1 Notes | 6,527,707.20 | 6,527,707.20 |
| Principal payment under Class A2 Notes | 9,937,048.80 | 9,937,048.80 |
| Principal payment under Class B Notes | 0.00 | 0.00 |
| Principal payment under Class C Notes | 0.00 | 0.00 |
| TOTAL OUTFLOWS | 16,464,756.00 | 16,464,756.00 |
| Residual | 110.24 | 110.24 |

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| Porfolio Performance |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Delinquency Ratio | Amount Euro | \% | Default Ratio | Amount Euro | \% |
| Jun 07 | 49,908,137.11 | 2.01\% | Jun 07 | 100,436.65 | 0.00\% |
| Scpt 07 | 65,444,32.87 | 272\% | Sept 07 | 9,50,522.70 | 0.44\% |
| Dec 07 | 58,778,039.76 | 2.82\% | Dec 07 | 15,434,705.56 | 0.71\% |
| Mar-08 | 58,031,67.52 | 2.85\% | Mar-08 | 26,412,789.26 | 1.21\% |
| Jun-08 | 68,682,54,76 | 3.46\% | Jun-08 | 34,540,909.27 | 1.58\% |
| Scpt 08 | ${ }^{148,038,523.26}$ | 7.61\% | Scpt 08 | 46,375,077.86 | 2.12\% |
| ${ }^{\text {Dec } 08}$ | ${ }^{77,665,734.59}$ | ${ }^{4.08 \%}$ | Dec 08 | $59,823,021.40$ 60985174.69 | ${ }^{2.74 \%}$ 321\% |
| ${ }_{\text {Mar } 09}{ }^{\text {un }}$ | $68,598,518.00$ $53,828,39.49$ | $3.51 \%$ $3.04 \%$ | ${ }_{\text {Mar } 09}$ | 69,985,174.69 <br> 84,051,137.7 | ${ }^{3.21 \%}$ 3.85\% |
| Sep 09 | 49,497,05,87 | 2.84\% | Scp 09 | 96,953,231.12 | 4.44\% |
| Dec 09 | 45,304,416.57 | 2.66\% | Dec 09 | 106,228,325.20 | 4.87\% |
| Mar 10 | 49,210,594.15 | 2.96\% | Mar 10 | 114,522,708.59 | 5.25\% |
| Jun 10 | 44,492,370.28 | 2.74\% | Jun 10 | 122,158,093.72 | 5.60\% |
| Sep 10 | 44,975,422.91 | 2.82\% | Sep 10 | 128,406,306.62 | 5.88\% |
| Dec 10 | 39,294,112.11 | 2.53\% | Dec 10 | 135,393,918.00 | 6.20\% |
| Mar 11 | ${ }_{\text {che }}^{41,874,604.95}$ | ${ }^{2} 2.76 \%$ | Mar 11 | $140,660,262.32$ 14590069887 | 6.44\% |
| Jun 11 | 39,944,193.05 | 2.70\% | Jun 11 | 145,906,598.07 | 6.68\% |
| Sep 11 | 41,957,901.47 | 2.90\% | Scp 11 | ${ }^{153,326,913.66}$ | 7.22\% |
| Dec 11 Mar 12 | $34,943,111.74$ 35735 7727 | ${ }_{\substack{2.47 \% \\ 257 \%}}$ | ${ }^{\text {Dec }} 11$ | $158,920,360.87$ 164,5073104 | 7.7.8\%\% |
| ${ }_{\text {Jun }} 12$ | 35, $38,56,157.35$ | 2.85\% | Jun 12 | $1770,158,659.87$ | 7.79\% |
| Sep 12 | 39,897,16.30 | 2.97\% | Sep 12 | 178,035,452.48 | 8.16\% |
| Dec 12 | 37,575,46.96 | 2.85\% | Dec 12 | 187,216,956.60 | 8.58\% |
| Mar 13 | ${ }^{41,043,332.87}$ | 3.16\% | Mar 13 | 194,629,623.72 | 8.92\% |
| ${ }_{\text {Jun }} 13$ | $4,0,05,97976$ $45,121,79.36$ | $3.37 \%$ $3.59 \%$ | ${ }_{\text {Jun } 13}^{\text {Sep } 13}$ | 203, 193,768.79 212,74,990.37 | ${ }^{9.31 \%} 9$ |
| Dec 13 | 38,216,023,39 | 3.09\% | Dec 13 | 223,790,236,62 | 10.25\% |
| Mar 14 | 40,218,921.96 | 3.32\% | Mar 14 | 232,565,204.02 | 10.65\% |
| Jun 14 | 37,977,67.30 | 3.19\% | Jun 14 | 240,321,912,86 | 11.01\% |
| Scp 14 | 32,757,900.52 | 2.80\% | Scp 14 | 247,206,278.41 | 11.32\% |
| Dec 14 | 28,710,76,.04 | 2.50\% | Dec 14 | 254,278,195.75 | 11.65\% |
| Mar 15 |  | ${ }^{2} 8.80 \% \%$ | Mar 15 |  | (11.90\%\% |
| ${ }_{\text {Jun }}{ }_{\text {dep }} 15$ | $25,69,250.81$ $27,171,626.69$ | ${ }_{2}^{2.54 \%}{ }_{2}$ | ${ }_{\text {Jun } 15} 15$ | $26,7889,982.22$ $26,972,824.94$ | $12.08 \%$ $12.23 \%$ |
| Dec 15 | 22,120,301.30 | 2.13\% | Dec 15 | 272,641,673.92 | 12.49\% |
| Mar 16 | 23,098,98.88 20, | ${ }^{2.28 \%}$ | Mar 16 | ${ }_{\substack{\text { a }}}^{2776,299,873.35}$ | 12.6\%\% |
| ${ }_{\text {Scp }} 16$ | $20,977,9679$ $20,786,123.40$ | ${ }_{2.17 \%}^{2.1 .1 \% \%}$ | ${ }_{\text {Scp }}{ }_{\text {Jun }} 16$ |  | ${ }^{1228.8 \% \%}$ |
| Dec 16 | 19,464,200.21 | 2.09\% | Dec 16 | 285,19,8004,23 | 13.06\% |
| Mar 17 Jun 17 | $14,56,5,870.05$ 1236929222 | ${ }^{1.64 \%}$ | ${ }_{\text {Mar }} 17$ | ${ }^{288,452,970.03}$ | - $13.21 \%$ |
| $\mathrm{Junf}^{\text {J }} 17$ | $12,369,2,3.22$ $13,881,00882$ | ${ }^{1.461 \%}$ | ${ }_{\text {Scp }} 17$ | ${ }_{\text {2 }}{ }^{293,7,160,5454.63}$ | 13.3\% $13.43 \%$ |
| Dec 17 | 11,711,82, 6, 3 | 1.39\% | Dec 17 | 294,420,3899,91 | 13.49\% |
| $\xrightarrow{\text { Mar } 18}$ | $111,104,292,69$ 1108274696 | ${ }_{\text {l }}^{1.35 \%}$ | ${ }_{\text {Mar }}$ | ${ }^{296,451,355.96}$ | - $13.58 \%$ |
| Sep 18 | 10,968,865,37 | ${ }_{1} .41 \%$ | Scp 18 | ${ }^{298,889,723.29}$ | ${ }^{13.59 \%}$ |
| Dec 18 | 9,441,205,63 | 1.25\% | Dec 18 | 299,829,269.01 | 13.73\% |
| Mar 19 | 10,16790574 89542954 808 | 1.39\% | $\underset{\substack{\text { Mar } 19 \\ \text { Jun } 19}}{\text { den }}$ | $300,349,0,25.33$ 301, 49, 629.03 | $13.76 \%$ <br> $1.85 \%$ <br> $18 \%$ |
| Sep 19 | 9,081,498.45 | 1.47\% | Scp 19 | 302,911,108.68 | 13.88\% |
| Dec 19 | 8,719,521.22 | 1.46\% | Dec 19 | 304,379,072.95 | 13.94\% |
| Mar 20 $J u m$ | $10,792,182.69$ 12,22388639 | ${ }_{\text {c }}^{1.88 \% \%}$ | $\underset{\text { Mar } 20}{ }$ | $305,173,035.67$ 306,320,41.70 | 13.98\% 14.03\% |
| Scp 20 | 6,900,752.85 | 1.25\% | Scp20 | 308,120,716.79 | 14.11\% |
| Dec 20 | 5,68,986,46 | 1.06\% | Dec 20 | 309,201,557.22 | 14.16\% |
| $\underset{\substack{\text { Mar } 21 \\ \text { Jun } 21}}{ }$ | 5,84,3,799.46 $5,722,157.15$ | ${ }^{1.3 .3 \%} 1.3$ | $\underset{\substack{\text { Mar } 21 \\ \text { Jun } 21}}{ }$ | $309,886,859.48$ 310.422 .57 .06 | ${ }^{14.19 \%}$ |
| Scp 21 | 4,800,350.62 | 1.14\% | Spp 21 | 311,013,792.89 | 14.25\% |
| Dec 21 | 4,081,775.81 | 1.00\% | Dec 21 | 311,357,015,91 | 14.26\% |
| Mar 21 | 3,746,857.88 | 0.96\% | Mar 21 | 311,800,013.50 | 14.28\% |
| Annual CPR | Amount Euro | \% |  |  |  |
| ${ }^{\text {Jun } 07}$ | 38,5497724.07 | 3.09\% |  |  |  |
| Sept 07 Dec 07 | ${ }^{25,546,533.28}$ | ${ }_{7}^{4.60 \% \%}$ |  |  |  |
| Mar-08 | 31,528,918.15 | 6.06\% |  |  |  |
| Jun-08 | 29,281,42, 81 | 5.76\% |  |  |  |
| Sept 08 | $27,591,498.00$ $3,7-8284771$ | 5.56\% |  |  |  |
| Dec 08 Mar 09 | $34,82,8,77.11$ $29,400,13.06$ | ${ }_{6.12 \%}$ |  |  |  |
| Jun 09 | 21,193,478.56 | 4.60\% |  |  |  |
| Sep 09 | ${ }^{14,3,377.866 .21}$ | 3.21\% |  |  |  |
| ${ }_{\text {Dec }}{ }_{\text {Mar }}$ | 19,969,938.23 | ${ }_{4}^{4.66 \%}$ |  |  |  |
| Jun 10 | 18,626,854.34 | 4.41\% |  |  |  |
| Sep 10 | 15,316,594.47 | ${ }^{3} .71 \%$ |  |  |  |
| ${ }_{\text {Dec }}^{\text {Dar } 11}$ | ${ }^{20} 5$ | 5, $5.00 \%$ |  |  |  |
| Jun 11 | 19,355,974.84 | 5.01\% |  |  |  |
| Sep 11 Dec 11 | $15,103,207.26$ $16,158,74.31$ | ${ }_{4}^{4.30 \%}$ \% |  |  |  |
| Mar 12 | 8,154,738.75 | 2.29\% |  |  |  |
| ${ }_{\text {Scp }} 12$ | ${ }_{5}^{6,5959,2777.7]^{\prime}}$ | ${ }_{1.61 \%}^{2.00 \%}$ |  |  |  |
| Dec 12 | 6,275,890.25 | 1.85\% |  |  |  |
| Mar 13 | 4,405, 24.420 437251364 | ${ }^{1.33 \% \%}$ |  |  |  |
| ${ }_{\text {Jep }}{ }_{\text {Jun }} 13$ | ${ }_{2}{ }_{2}^{4,939,287, .67}$ | ${ }_{0}^{1.34 \%}$ 0.3\% |  |  |  |
| Dec 13 | $5.5771,983.51$ | 1.67\% |  |  |  |
| ${ }_{\text {Jun }} 14$ |  | ${ }_{1}^{1.63 \%}$ |  |  |  |
| Sep 14 | 4,1177.966.45 | ${ }^{1.39 \%}$ |  |  |  |
| Dec 14 Mar 15 |  | ${ }^{1.94 \%}$ 2.25\% |  |  |  |
| Jun 15 | 9,798,559.96 | 3.44\% |  |  |  |
| Sep 15 Dec 15 | (11,261,53.01 | ${ }_{4}^{4.94 \%}$ \% |  |  |  |
| Mar 16 | ${ }^{11,740,130.28}$ | ${ }^{4.45 \%}$ |  |  |  |
| ${ }_{\text {Jep }} 16$ | $11,240,041.42$ $9,972,50.11$ | ${ }^{4.39 \%}$ |  |  |  |
| Dec 16 | 9,65, 157.95 | 3.96\% |  |  |  |
| $\underset{\substack{\text { Mar } 17 \\ \text { Jun } 17}}{\text { cher }}$ | $8,7,78,963.28$ $8,306,97.88$ | ${ }_{\substack{3.71 \% \\ 3.61 \%}}$ |  |  |  |
| ${ }_{\text {Sep }} 17$ | 8,30,927.78 $4,971,150.17$ | ${ }^{3} \mathbf{3 . 2 3 \%}$ |  |  |  |
| Dec 17 | 6,727,85,62 | 3.08\% |  |  |  |
| $\underset{\substack{\text { Mar } 18 \\ J u n i 8}}{ }$ | 5,671, 68.03 $7,125,069.16$ | ${ }_{3}^{2.67 \% \%}$ |  |  |  |
| Sep 18 | $4,229,707.03$ | 2.10\% |  |  |  |
| ${ }^{\text {Dec } 18}$ | 6,927, 208.29 | 3.51\% |  |  |  |
|  | ${ }_{\substack{\text { c, } \\ 5,3771,0181.02}}^{6,0,15}$ | $3.15 \%$ $2.90 \%$ |  |  |  |
| Sep 19 | 3,410,373.49 | 1.90\% |  |  |  |
| Dec 19 Mar 20 | +,239,963.65 $4,538,027.06$ | ${ }_{3.00 \%}^{2.72 \%}$ |  |  |  |
| Jun 20 | 4,196,6110.94 | 2.86\% |  |  |  |
| Sep 20 Dec 20 |  |  |  |  |  |
| Mar 21 | 4,95,, 31, 32 | 3.65\% |  |  |  |
| ${ }_{\text {Jun }} 21$ | 4,397,136.99 | 3.86\% |  |  |  |
| ${ }_{\text {Sep } 21}^{\text {Dec } 21}$ | 3,6,4,973.94 $5,222,589.01$ | $3.30 \%$ $4.86 \%$ |  |  |  |
| Mar 21 | 3,422,490.59 | 3.32\% |  |  |  |

 Fiod. These dara are provided only for infommaional purpace

## Delinquency Ratio



## Default Ratio



Annual CPR



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