## BIPCA CORDUSIO RMBS

## INVESTOR REPORT

## Securitisation of a portfolio of performing mortgage originated by

Bipop Carire S.p.A.

| Euro | $666,300,000$ | Class A1 | Mortgage Backed Floating Rate Notes due June 2047 |
| :--- | ---: | :--- | :--- |
| Euro | $185,500,000$ | Class A2 | Mortgage Backed Floating Rate Notes due June 2047 |
| Euro | $61,800,000$ | Class B | Mortgage Backed Floating Rate Notes due June 2047 |
| Euro | $14,300,000$ | Class C | Mortgage Backed Floating Rate Notes due June 2047 |
| Euro | $18,000,000$ | Class D | Mortgage Backed Floating Rate Notes due June 2047 |
| Euro | $5,500,000$ | Class E | Mortgage Backed Floating Rate Notes due June 2047 |
| Euro | 250,000 | Class F | Mortgage Backed Floating Rate Notes due June 2048 |

Investor Report Date
Quarterly Collection Period
Interest Period
Interest Payment Date

| $07 / 07 / 2016$ |
| :---: |
| 0 |
| $01 / 03 / 2016$ |
| $31 / 03 / 2016$ |
| $30 / 06 / 2016$ |

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Issuer:
Issue Date:
Sole Arranger:
Sole Lead Manager:

## Originator:

Servicer:
Interest Day Count:
Corporate Servicer:
Computation Agent:
Account Bank:
Principal Paying Agent:
Representative of Noteholders:
Swap Counterparty:

Capital Mortgage S.r.I.
19/12/2007
UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)
UniCredit Bank AG

| Series | Class A1 | Class A2 | Class B | Class $\mathbf{C}$ | Class D | Class E | Class F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Amount issued | 666,300,000.00 | 185,500,000.00 | 61,800,000.00 | 14,300,000.00 | 18,000,000.00 | 5,500,000.00 | 250,000.00 |
| Currency | Eur | Eur | Eur | Eur | Eur | Eur | Eur |
| Final Maturity Date | Jun-47 | Jun-47 | Jun-47 | Jun-47 | Jun-47 | Jun-47 | Jun-47 |
| Listing | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange | Irish Stock Exchange |
| ISIN Code | IT0004302730 | IT0004302748 | IT0004302755 | IT0004302763 | IT0004302797 | IT0004302854 | IT0004302912 |
| Common Code | 33692951 | 33692978 | 33708645 | 33708661 | 33708670 | 33708726 | Not Assigned |
| Clearing System | 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 |
| Spread at Issuance | 50 | 70 | 90 | 135 | 270 | 450 | 500 |
| Rating at the Moody's | Aaa | Aaa | Aa3 | A2 | Baa1 | Baa2 | Unrated |
| Issue Date Standard \& Poor's | AAA | AAA | AA | A | BBB | BB | Unrated |

UniCredit S.p.A (formerly known as UniCredit Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A;UniCredit Banca per la Casa S.p.A; Banca per la Casa S.p.A.)
UniCredit S.p.A (formerly known as UniCredit Banca S.p.A.)
Actual/360
doBank S.p.A. (formerly Known as UniCredit Credit Management Bank S.p.A.; UniCredit Gestione Crediti S.p.A.)
UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)
UniCredit S.p.A (formerly known as UniCredit Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A;UniCredit Banca per la Casa S.p.A; Banca per la Casa S.p.A.) BNP Paribas Securities Services S.A., Milan Branch
BNP Paribas Securities Services S.A., Milan Branch
Credit Suisse International

| Interest Period |  | Interest | Amount Accrued |  |  | Before Payments |  | Payments |  | Atier Payments |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 19/12/2007 | 31/03/2008 | 31/03/2008 | 5.4446\% | 103 | 10,379,358.58 |  | 666,300,000.00 | 10,379,358.58 |  |  | 666,300,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 5.2280\% | 91 | 8,805,302.56 |  | 666,300,000.00 | 8,805,302.56 |  |  | 666,300,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 5.4550\% | 92 | 9,288,592.16 | - | 666,300,000.00 | 9,288,592.16 |  | . | 666,300,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 5.6420\% | 92 | 9,607,009.53 | - | 666,300,000.00 | 9,607,009.53 | . |  | 666,300,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 3.4730\% | 90 | 5,785,149.75 | - | 666,300,000.00 | 5,785,149.75 |  |  | 666,300,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 2.0310\% | 91 | 3,420,728.67 | - | 666,300,000.00 | 3,420,728.67 | 155,706,447.66 |  | 510,593,552.34 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 1.6200\% | 92 | 2,113,857.30 | - | 510,593,552.34 | 2,113,857.30 | 18,182,660.70 |  | 492,410,891.64 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 1.2390\% | 92 | 1,559,137.01 | - | 492,410,891.64 | 1,559,137.01 | 20,008,989.00 | . | 472,401,902.64 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 1.2070\% | 90 | 1,425,472.74 |  | 472,401,902.64 | 1,425,472.74 | 17,279,690.94 |  | 455,122,211.70 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 1.1350\% | 91 | 1,305,758.26 | - | 455,122,211.70 | 1,305,758.26 | 18,997,279.08 | - | 436,124,932.62 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 1.2540\% | 92 | 1,397,635.03 |  | 436,124,932.62 | 1,397,635.03 | 17,061,544.32 |  | 419,063,388.30 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 1.3800\% | 92 | 1,477,896.88 |  | 419,063,388.30 | 1,477,896.88 | 19,041,787.92 |  | 400,021,600.38 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 1.5130\% | 90 | 1,513,081.70 |  | 400,021,600.38 | 1,513,081.70 | 18,562,318.44 |  | 381,459,281.94 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 1.7190\% | 91 | 1,657,535.94 |  | 381,459,281.94 | 1,657,535.94 | 16,758,377.82 |  | 364,700,904.12 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 2.0310\% | 92 | 1,892,919.25 | - | 364,700,904.12 | 1,892,919.25 | 15,018,402.00 |  | 349,682,502.12 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 2.0440\% | 91 | 1,806,731.78 |  | 349,682,502.12 | 1,806,731.78 | 15,274,394.46 |  | 334,408,107.66 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 1.8870\% | 91 | 1,595,098.81 | - | 334,408,107.66 | 1,595,098.81 | 14,945,908.56 |  | 319,462,199.10 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 1.2870\% | 91 | 1,039,290.39 |  | 319,462,199.10 | 1,039,290.39 | 14,087,314.38 |  | 305,374,884.72 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 1.1520\% | 91 | 889,251.66 |  | 305,374,884.72 | 889,251.66 | 12,101,607.12 |  | 293,273,277.60 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 0.7220\% | 94 | 552,885.30 |  | 293,273,277.60 | 552,885.30 | 11,004,877.32 |  | 282,268,400.28 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 0.6850\% | 87 | 467,271.81 |  | 282,268,400.28 | 467,271.81 | 12,818,545.92 |  | 269,449,854.36 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 0.7130\% | 92 | 490,967.57 |  | 269,449,854.36 | 490,967.57 | 12,232,468.44 |  | 257,217,385.92 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 0.7220\% | 94 | 484,911.93 |  | 257,217,385.92 | 484,911.93 | 13,119,313.74 |  | 244,098,072.18 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 0.7210\% | 92 | 449,764.25 | . | 244,098,072.18 | 449,764.25 | 10,263,285.42 |  | 233,834,786.76 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 0.7930\% | 90 | 463,577.46 | - | 233,834,786.76 | 463,577.46 | 14,572,913.82 |  | 219,261,872.94 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 0.8130\% | 91 | 450,601.42 |  | 219,261,872.94 | 450,601.42 | 11,321,103.30 |  | 207,940,769.64 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 0.7090\% | 92 | 376,765.57 | - | 207,940,769.64 | 376,765.57 | 11,742,737.94 |  | 196,198,031.70 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 0.5820\% | 92 | 291,811.87 |  | 196,198,031.70 | 291,811.87 | 12,007,392.30 | - | 184,190,639.40 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 0.5790\% | 90 | 266,615.95 |  | 184,190,639.40 | 266,615.95 | 11,305,378.62 |  | 172,885,260.78 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 0.5210\% | 91 | 227,685.08 | - | 172,885,260.78 | 227,685.08 | 11,764,059.54 | - | 161,121,201.24 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 0.4850\% | 92 | 199,700.77 |  | 161,121,201.24 | 199,700.77 | 11,821,228.08 |  | 149,299,973.16 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 0.4590\% | 92 | 175,128.86 |  | 149,299,973.16 | 175,128.86 | 11,897,985.84 |  | 137,401,987.32 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 0.3680\% | 91 | 127,814.38 |  | 137,401,987.32 | 127,814.38 | 13,905,681.00 |  | 123,496,306.32 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.2580\% | 91 | 80,540.17 | - | 123,496,306.32 | 80,540.17 | 12,126,793.26 | - | 111,369,513.06 |
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| Interest Period |  | Interest | Amount Accrued |  |  | Before Payments |  | Payments |  | Atier Payments |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 19/12/2007 | 31/03/2008 | 31/03/2008 | 5.6446\% | 103 | 2,995,793.05 |  | 185,500,000.00 | 2,995,793.05 |  |  | 185,500,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 5.4280\% | 91 | 2,545,204.27 | - | 185,500,000.00 | 2,545,204.27 |  |  | 185,500,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 5.6550\% | 92 | 2,680,784.16 | - | 185,500,000.00 | 2,680,784.16 | . | . | 185,500,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 5.8420\% | 92 | 2,769,432.55 | . | 185,500,000.00 | 2,769,432.55 |  | . | 185,500,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 3.6730\% | 90 | 1,703,353.75 | - | 185,500,000.00 | 1,703,353.75 |  |  | 185,500,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 2.2310\% | 91 | 1,046,122.09 | - | 185,500,000.00 | 1,046,122.09 |  |  | 185,500,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 1.8200\% | 92 | 862,781.11 | - | 185,500,000.00 | 862,781.11 |  |  | 185,500,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 1.4390\% | 92 | 682,165.94 | . | 185,500,000.00 | 682,165.94 |  | . | 185,500,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 1.4070\% | 90 | 652,496.25 | - | 185,500,000.00 | 652,496.25 |  |  | 185,500,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 1.3350\% | 91 | 625,985.20 | - | 185,500,000.00 | 625,985.20 | - | - | 185,500,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 1.4540\% | 92 | 689,276.77 | . | 185,500,000.00 | 689,276.77 |  |  | 185,500,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 1.5800\% | 92 | 749,007.77 | - | 185,500,000.00 | 749,007.77 | - | . | 185,500,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 1.7130\% | 90 | 794,403.75 | - | 185,500,000.00 | 794,403.75 |  |  | 185,500,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 1.9190\% | 91 | 899,824.43 | - | 185,500,000.00 | 899,824.43 | - | - | 185,500,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 2.2310\% | 92 | 1,057,617.94 | - | 185,500,000.00 | 1,057,617.94 | . | . | 185,500,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 2.2440\% | 91 | 1,052,217.83 | . | 185,500,000.00 | 1,052,217.83 |  |  | 185,500,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 2.0870\% | 91 | 978,600.10 | . | 185,500,000.00 | 978,600.10 |  | - | 185,500,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 1.4870\% | 91 | 697,258.43 | - | 185,500,000.00 | 697,258.43 |  |  | 185,500,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 1.3520\% | 91 | 633,956.55 | - | 185,500,000.00 | 633,956.55 | - | . | 185,500,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 0.9220\% | 94 | 446,580.94 | - | 185,500,000.00 | 446,580.94 |  | - | 185,500,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 0.8850\% | 87 | 396,738.12 | - | 185,500,000.00 | 396,738.12 |  |  | 185,500,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 0.9130\% | 92 | 432,812.72 |  | 185,500,000.00 | 432,812.72 |  |  | 185,500,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 0.9220\% | 94 | 446,580.94 | - | 185,500,000.00 | 446,580.94 |  |  | 185,500,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 0.9210\% | 92 | 436,605.16 | . | 185,500,000.00 | 436,605.16 | . | . | 185,500,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 0.9930\% | 90 | 460,503.75 | - | 185,500,000.00 | 460,503.75 |  |  | 185,500,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 1.0130\% | 91 | 474,998.51 | - | 185,500,000.00 | 474,998.51 |  | - | 185,500,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 0.9090\% | 92 | 430,916.50 | - | 185,500,000.00 | 430,916.50 |  |  | 185,500,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 0.7820\% | 92 | 370,711.44 | . | 185,500,000.00 | 370,711.44 |  | . | 185,500,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 0.7790\% | 90 | 361,261.25 | - | 185,500,000.00 | 361,261.25 | - | - | 185,500,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 0.7210\% | 91 | 338,078.90 | - | 185,500,000.00 | 338,078.90 | - | - | 185,500,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 0.6850\% | 92 | 324,728.05 |  | 185,500,000.00 | 324,728.05 |  |  | 185,500,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 0.6590\% | 92 | 312,402.61 | - | 185,500,000.00 | 312,402.61 |  |  | 185,500,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 0.5680\% | 91 | 266,336.78 |  | 185,500,000.00 | 266,336.78 |  |  | 185,500,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.4580\% | 91 | 214,757.47 | - | 185,500,000.00 | 214,757.47 | - | - | 185,500,000.00 |
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BIPCA CORDUSIO RMBS - CLASS B NOTES (ISIN IT0004302755)

| Interest Period |  | Interest | Amount Accrued |  |  | Before Payments |  | Payments |  | Afiter Payments |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 19/12/2007 | 31/03/2008 | 31/03/2008 | 5.8446\% | 103 | 1,033,422.69 | - | 61,800,000.00 | 1,033,422.69 |  |  | 61,800,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 5.6280\% | 91 | 879,187.40 |  | 61,800,000.00 | 879,187.40 | - |  | 61,800,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 5.8550\% | 92 | 924,699.66 | - | 61,800,000.00 | 924,699.66 | . | . | 61,800,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 6.0420\% | 92 | 954,233.20 | - | 61,800,000.00 | 954,233.20 | - | - | 61,800,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 3.8730\% | 90 | 598,378.50 | - | 61,800,000.00 | 598,378.50 |  |  | 61,800,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 2.4310\% | 91 | 379,762.71 | - | 61,800,000.00 | 379,762.71 |  |  | 61,800,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 2.0200\% | 92 | 319,025.33 | - | 61,800,000.00 | 319,025.33 |  |  | 61,800,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 1.6390\% | 92 | 258,852.73 | . | 61,800,000.00 | 258,852.73 | . | . | 61,800,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 1.6070\% | 90 | 248,281.50 | - | 61,800,000.00 | 248,281.50 |  |  | 61,800,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 1.5350\% | 91 | 239,792.58 | - | 61,800,000.00 | 239,792.58 |  | - | 61,800,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 1.6540\% | 92 | 261,221.73 | . | 61,800,000.00 | 261,221.73 |  |  | 61,800,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 1.7800\% | 92 | 281,121.33 | - | 61,800,000.00 | 281,121.33 |  | - | 61,800,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 1.9130\% | 90 | 295,558.50 | . | 61,800,000.00 | 295,558.50 |  |  | 61,800,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 2.1190\% | 91 | 331,023.11 | - | 61,800,000.00 | 331,023.11 | - | - | 61,800,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 2.4310\% | 92 | 383,935.93 | - | 61,800,000.00 | 383,935.93 | . | . | 61,800,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 2.4440\% | 91 | 381,793.53 | . | 61,800,000.00 | 381,793.53 |  |  | 61,800,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 2.2870\% | 91 | 357,267.52 | . | 61,800,000.00 | 357,267.52 | . | - | 61,800,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 1.6870\% | 91 | 263,537.51 | - | 61,800,000.00 | 263,537.51 |  |  | 61,800,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 1.5520\% | 91 | 242,448.26 | - | 61,800,000.00 | 242,448.26 |  | - | 61,800,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 1.1220\% | 94 | 181,053.40 | - | 61,800,000.00 | 181,053.40 | . |  | 61,800,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 1.0850\% | 87 | 162,044.75 | - | 61,800,000.00 | 162,044.75 |  |  | 61,800,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 1.1130\% | 92 | 175,779.80 |  | 61,800,000.00 | 175,779.80 |  |  | 61,800,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 1.1220\% | 94 | 181,053.40 | - | 61,800,000.00 | 181,053.40 |  |  | 61,800,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 1.1210\% | 92 | 177,043.26 | . | 61,800,000.00 | 177,043.26 | . | . | 61,800,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 1.1930\% | 90 | 184,318.50 | - | 61,800,000.00 | 184,318.50 |  |  | 61,800,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 1.2130\% | 91 | 189,490.81 | - | 61,800,000.00 | 189,490.81 |  |  | 61,800,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 1.1090\% | 92 | 175,148.06 | - | 61,800,000.00 | 175,148.06 |  |  | 61,800,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 0.9820\% | 92 | 155,090.53 | - | 61,800,000.00 | 155,090.53 |  | - | 61,800,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 0.9790\% | 90 | 151,255.50 | . | 61,800,000.00 | 151,255.50 | . |  | 61,800,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 0.9210\% | 91 | 143,875.55 | - | 61,800,000.00 | 143,875.55 | - | - | 61,800,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 0.8850\% | 92 | 139,771.00 |  | 61,800,000.00 | 139,771.00 |  |  | 61,800,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 0.8590\% | 92 | 135,664.73 | - | 61,800,000.00 | 135,664.73 |  |  | 61,800,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 0.7680\% | 91 | 119,974.40 |  | 61,800,000.00 | 119,974.40 |  |  | 61,800,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.6580\% | 91 | 102,790.57 | - | 61,800,000.00 | 102,790.57 | - | - | 61,800,000.00 |
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| Interes | Period | Interest | Amount Accrued |  |  | Before Payments |  | Payments |  | Afiter Payments |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 19/12/2007 | 31/03/2008 | 31/03/2008 | 6.2946\% | 103 | 257,536.57 | - | 14,300,000.00 | 257,536.57 |  |  | 14,300,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 6.0780\% | 91 | 219,702.81 | - | 14,300,000.00 | 219,702.81 | - |  | 14,300,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 6.3050\% | 92 | 230,412.72 | - | 14,300,000.00 | 230,412.72 | . | - | 14,300,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 6.4920\% | 92 | 237,246.53 | - | 14,300,000.00 | 237,246.53 |  | . | 14,300,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 4.3230\% | 90 | 154,547.25 | - | 14,300,000.00 | 154,547.25 |  |  | 14,300,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 2.8810\% | 91 | 104,140.14 | - | 14,300,000.00 | 104,140.14 | . | - | 14,300,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 2.4700\% | 92 | 90,264.77 | - | 14,300,000.00 | 90,264.77 |  |  | 14,300,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 2.0890\% | 92 | 76,341.34 | - | 14,300,000.00 | 76,341.34 |  | - | 14,300,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 2.0570\% | 90 | 73,537.75 | - | 14,300,000.00 | 73,537.75 |  |  | 14,300,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 1.9850\% | 91 | 71,752.23 | - | 14,300,000.00 | 71,752.23 | - | - | 14,300,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 2.1040\% | 92 | 76,889.51 | - | 14,300,000.00 | 76,889.51 | . | - | 14,300,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 2.2300\% | 92 | 81,494.11 | - | 14,300,000.00 | 81,494.11 |  |  | 14,300,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 2.3630\% | 90 | 84,477.25 | - | 14,300,000.00 | 84,477.25 |  |  | 14,300,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 2.5690\% | 91 | 92,862.21 | - | 14,300,000.00 | 92,862.21 | . |  | 14,300,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 2.8810\% | 92 | 105,284.54 | - | 14,300,000.00 | 105,284.54 | . | . | 14,300,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 2.8940\% | 91 | 104,610.06 | . | 14,300,000.00 | 104,610.06 |  |  | 14,300,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 2.7370\% | 91 | 98,934.95 | . | 14,300,000.00 | 98,934.95 |  |  | 14,300,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 2.1370\% | 91 | 77,246.61 | - | 14,300,000.00 | 77,246.61 |  |  | 14,300,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 2.0020\% | 91 | 72,366.73 | - | 14,300,000.00 | 72,366.73 |  |  | 14,300,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 1.5720\% | 94 | 58,696.73 | . | 14,300,000.00 | 58,696.73 |  |  | 14,300,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 1.5350\% | 87 | 53,047.04 | . | 14,300,000.00 | 53,047.04 |  | - | 14,300,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 1.5630\% | 92 | 57,118.96 | - | 14,300,000.00 | 57,118.96 |  |  | 14,300,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 1.5720\% | 94 | 58,696.73 | . | 14,300,000.00 | 58,696.73 | - | - | 14,300,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 1.5710\% | 92 | 57,411.32 | . | 14,300,000.00 | 57,411.32 |  |  | 14,300,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 1.6430\% | 90 | 58,737.25 | - | 14,300,000.00 | 58,737.25 | . | - | 14,300,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 1.6630\% | 91 | 60,112.83 | - | 14,300,000.00 | 60,112.83 |  | - | 14,300,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 1.5590\% | 92 | 56,972.78 | - | 14,300,000.00 | 56,972.78 |  | . | 14,300,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 1.4320\% | 92 | 52,331.64 | - | 14,300,000.00 | 52,331.64 |  | . | 14,300,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 1.4290\% | 90 | 51,086.75 |  | 14,300,000.00 | 51,086.75 |  |  | 14,300,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 1.3710\% | 91 | 49,557.84 | - | 14,300,000.00 | 49,557.84 |  |  | 14,300,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 1.3350\% | 92 | 48,786.83 | - | 14,300,000.00 | 48,786.83 |  |  | 14,300,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 1.3090\% | 92 | 47,836.67 | . | 14,300,000.00 | 47,836.67 | . | - | 14,300,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 1.2180\% | 91 | 44,027.32 | - | 14,300,000.00 | 44,027.32 |  |  | 14,300,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 1.1080\% | 91 | 40,051.12 | - | 14,300,000.00 | 40,051.12 | - | - | 14,300,000.00 |
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| Interest | Period | Interest | Amount Accrued |  |  | Before Payments |  | Payments |  | After Payments |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 19/12/2007 | 31/03/2008 | 31/03/2008 | 7.6446\% | 103 | 393,696.90 |  | 18,000,000.00 | 393,696.90 |  | - | 18,000,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 7.4280\% | 91 | 337,974.00 | - | 18,000,000.00 | 337,974.00 | - | - | 18,000,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 7.6550\% | 92 | 352,130.00 | - | 18,000,000.00 | 352,130.00 | - | - | 18,000,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 7.8420\% | 92 | 360,732.00 | - | 18,000,000.00 | 360,732.00 | . | - | 18,000,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 5.6730\% | 90 | 255,285.00 | - | 18,000,000.00 | 255,285.00 |  | - | 18,000,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 4.2310\% | 91 | 192,510.50 | - | 18,000,000.00 | 192,510.50 | - | - | 18,000,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 3.8200\% | 92 | 175,720.00 | - | 18,000,000.00 | 175,720.00 |  | - | 18,000,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 3.4390\% | 92 | 158,194.00 | - | 18,000,000.00 | 158,194.00 | . | - | 18,000,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 3.4070\% | 90 | 153,315.00 | - | 18,000,000.00 | 153,315.00 |  | - | 18,000,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 3.3350\% | 91 | 151,742.50 | - | 18,000,000.00 | 151,742.50 | - | - | 18,000,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 3.4540\% | 92 | 158,884.00 | - | 18,000,000.00 | 158,884.00 | - | - | 18,000,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 3.5800\% | 92 | 164,680.00 | - | 18,000,000.00 | 164,680.00 | . | - | 18,000,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 3.7130\% | 90 | 167,085.00 | - | 18,000,000.00 | 167,085.00 |  | - | 18,000,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 3.9190\% | 91 | 178,314.50 | - | 18,000,000.00 | 178,314.50 | - | - | 18,000,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 4.2310\% | 92 | 194,626.00 | - | 18,000,000.00 | 194,626.00 | - | - | 18,000,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 4.2440\% | 91 | 193,102.00 | . | 18,000,000.00 | 193,102.00 | . | - | 18,000,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 4.0870\% | 91 | 185,958.50 | - | 18,000,000.00 | 185,958.50 | - | - | 18,000,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 3.4870\% | 91 | 158,658.50 | - | 18,000,000.00 | 158,658.50 | - | - | 18,000,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 3.3520\% | 91 | 152,516.00 | - | 18,000,000.00 | 152,516.00 | . | - | 18,000,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 2.9220\% | 94 | 137,334.00 | . | 18,000,000.00 | 137,334.00 | . | - | 18,000,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 2.8850\% | 87 | 125,497.50 | - | 18,000,000.00 | 125,497.50 | - | - | 18,000,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 2.9130\% | 92 | 133,998.00 | - | 18,000,000.00 | 133,998.00 | - | - | 18,000,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 2.9220\% | 94 | 137,334.00 | - | 18,000,000.00 | 137,334.00 | - | - | 18,000,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 2.9210\% | 92 | 134,366.00 | - | 18,000,000.00 | 134,366.00 |  | - | 18,000,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 2.9930\% | 90 | 134,685.00 | - | 18,000,000.00 | 134,685.00 |  | - | 18,000,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 3.0130\% | 91 | 137,091.50 | - | 18,000,000.00 | 137,091.50 | - | - | 18,000,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 2.9090\% | 92 | 133,814.00 | . | 18,000,000.00 | 133,814.00 | - | - | 18,000,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 2.7820\% | 92 | 127,972.00 | - | 18,000,000.00 | 127,972.00 | - | - | 18,000,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 2.7790\% | 90 | 125,055.00 |  | 18,000,000.00 | 125,055.00 |  |  | 18,000,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 2.7210\% | 91 | 123,805.50 |  | 18,000,000.00 | 123,805.50 |  | - | 18,000,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 2.6850\% | 92 | 123,510.00 |  | 18,000,000.00 | 123,510.00 |  |  | 18,000,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 2.6590\% | 92 | 122,314.00 | - | 18,000,000.00 | 122,314.00 | . | . | 18,000,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 2.5680\% | 91 | 116,844.00 |  | 18,000,000.00 | 116,844.00 |  | - | 18,000,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 2.4580\% | 91 | 111,839.00 | - | 18,000,000.00 | 111,839.00 | - | - | 18,000,000.00 |
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| Interest | Period | Interest | Amount Accrued |  |  | Before Payments |  | Payments |  | After Payments |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| 19/12/2007 | 31/03/2008 | 31/03/2008 | 9.4446\% | 103 | 148,621.28 |  | 5,500,000.00 | 148,621.28 |  | - | 5,500,000.00 |
| 31/03/2008 | 30/06/2008 | 30/06/2008 | 9.2280\% | 91 | 128,294.83 | - | 5,500,000.00 | 128,294.83 | - | - | 5,500,000.00 |
| 30/06/2008 | 30/09/2008 | 30/09/2008 | 9.4550\% | 92 | 132,895.27 | - | 5,500,000.00 | 132,895.27 |  | . | 5,500,000.00 |
| 30/09/2008 | 31/12/2008 | 31/12/2008 | 9.6420\% | 92 | 135,523.66 | . | 5,500,000.00 | 135,523.66 | . | . | 5,500,000.00 |
| 31/12/2008 | 31/03/2009 | 31/03/2009 | 7.4730\% | 90 | 102,753.75 | - | 5,500,000.00 | 102,753.75 |  |  | 5,500,000.00 |
| 31/03/2009 | 30/06/2009 | 30/06/2009 | 6.0310\% | 91 | 83,847.65 | - | 5,500,000.00 | 83,847.65 | - | - | 5,500,000.00 |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 5.6200\% | 92 | 78,992.22 | - | 5,500,000.00 | 78,992.22 |  | . | 5,500,000.00 |
| 30/09/2009 | 31/12/2009 | 31/12/2009 | 5.2390\% | 92 | 73,637.05 | - | 5,500,000.00 | 73,637.05 | . | . | 5,500,000.00 |
| 31/12/2009 | 31/03/2010 | 31/03/2010 | 5.2070\% | 90 | 71,596.25 | - | 5,500,000.00 | 71,596.25 |  |  | 5,500,000.00 |
| 31/03/2010 | 30/06/2010 | 30/06/2010 | 5.1350\% | 91 | 71,390.76 | - | 5,500,000.00 | 71,390.76 | - | - | 5,500,000.00 |
| 30/06/2010 | 30/09/2010 | 30/09/2010 | 5.2540\% | 92 | 73,847.88 | - | 5,500,000.00 | 73,847.88 | - | - | 5,500,000.00 |
| 30/09/2010 | 31/12/2010 | 31/12/2010 | 5.3800\% | 92 | 75,618.88 | . | 5,500,000.00 | 75,618.88 |  | . | 5,500,000.00 |
| 31/12/2010 | 31/03/2011 | 31/03/2011 | 5.5130\% | 90 | 75,803.75 | - | 5,500,000.00 | 75,803.75 |  |  | 5,500,000.00 |
| 31/03/2011 | 30/06/2011 | 30/06/2011 | 5.7190\% | 91 | 79,509.98 | - | 5,500,000.00 | 79,509.98 |  | - | 5,500,000.00 |
| 30/06/2011 | 30/09/2011 | 30/09/2011 | 6.0310\% | 92 | 84,769.05 | - | 5,500,000.00 | 84,769.05 | . | - | 5,500,000.00 |
| 30/09/2011 | 30/12/2011 | 30/12/2011 | 6.0440\% | 91 | 84,028.39 | . | 5,500,000.00 | 84,028.39 |  |  | 5,500,000.00 |
| 30/12/2011 | 30/03/2012 | 30/03/2012 | 5.8870\% | 91 | 81,845.65 | - | 5,500,000.00 | 81,845.65 | - | - | 5,500,000.00 |
| 30/03/2012 | 29/06/2012 | 29/06/2012 | 5.2870\% | 91 | 73,503.98 | - | 5,500,000.00 | 73,503.98 |  |  | 5,500,000.00 |
| 29/06/2012 | 28/09/2012 | 28/09/2012 | 5.1520\% | 91 | 71,627.11 |  | 5,500,000.00 | 71,627.11 | - | - | 5,500,000.00 |
| 28/09/2012 | 31/12/2012 | 31/12/2012 | 4.7220\% | 94 | 67,813.16 | - | 5,500,000.00 | 67,813.16 |  |  | 5,500,000.00 |
| 31/12/2012 | 28/03/2013 | 28/03/2013 | 4.6850\% | 87 | 62,271.45 | - | 5,500,000.00 | 62,271.45 | - | . | 5,500,000.00 |
| 28/03/2013 | 28/06/2013 | 28/06/2013 | 4.7130\% | 92 | 66,243.83 | - | 5,500,000.00 | 66,243.83 | - | - | 5,500,000.00 |
| 28/06/2013 | 30/09/2013 | 30/09/2013 | 4.7220\% | 94 | 67,813.16 | - | 5,500,000.00 | 67,813.16 | - | - | 5,500,000.00 |
| 30/09/2013 | 31/12/2013 | 31/12/2013 | 4.7210\% | 92 | 66,356.27 | - | 5,500,000.00 | 66,356.27 |  | - | 5,500,000.00 |
| 31/12/2013 | 31/03/2014 | 31/03/2014 | 4.7930\% | 90 | 65,903.75 | . | 5,500,000.00 | 65,903.75 |  | - | 5,500,000.00 |
| 31/03/2014 | 30/06/2014 | 30/06/2014 | 4.8130\% | 91 | 66,914.06 | - | 5,500,000.00 | 66,914.06 | - | - | 5,500,000.00 |
| 30/06/2014 | 30/09/2014 | 30/09/2014 | 4.7090\% | 92 | 66,187.61 | . | 5,500,000.00 | 66,187.61 | - | . | 5,500,000.00 |
| 30/09/2014 | 31/12/2014 | 31/12/2014 | 4.5820\% | 92 | 64,402.55 | - | 5,500,000.00 | 64,402.55 | - | - | 5,500,000.00 |
| 31/12/2014 | 31/03/2015 | 31/03/2015 | 4.5790\% | 90 | 62,961.25 |  | 5,500,000.00 | 62,961.25 |  |  | 5,500,000.00 |
| 31/03/2015 | 30/06/2015 | 30/06/2015 | 4.5210\% | 91 | 62,854.45 | - | 5,500,000.00 | 62,854.45 |  | - | 5,500,000.00 |
| 30/06/2015 | 30/09/2015 | 30/09/2015 | 4.4850\% | 92 | 63,039.16 |  | 5,500,000.00 | 63,039.16 |  |  | 5,500,000.00 |
| 30/09/2015 | 31/12/2015 | 31/12/2015 | 4.4590\% | 92 | 62,673.72 | - | 5,500,000.00 | 62,673.72 | . | - | 5,500,000.00 |
| 31/12/2015 | 31/03/2016 | 31/03/2016 | 4.3680\% | 91 | 60,727.33 | - | 5,500,000.00 | 60,727.33 |  | - | 5,500,000.00 |
| 31/03/2016 | 30/06/2016 | 30/06/2016 | 4.2580\% | 91 | 59,198.03 | - | 5,500,000.00 | 59,198.03 | - | - | 5,500,000.00 |
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BIPCA CORDUSIO RMBS - 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 |  |  |  |  |  |  |
| 01/08/2007 | 29/02/2008 | 15,506,275.80 | 25,054,064.82 |  | 23,085,935.67 | 69,368.17 | 63,715,644.46 |
| 01/03/2008 | 31/05/2008 | 6,845,645.50 | 11,764,213.96 | . | 13,173,166.09 | 327,086.96 | 32,110,112.51 |
| 01/06/2008 | 31/08/2008 | 6,471,210.35 | 11,921,162.10 |  | 13,447,485.40 | 156,273.97 | 31,996,131.82 |
| 01/09/2008 | 30/11/2008 | 6,298,793.14 | 11,714,564.87 |  | 19,322,306.12 | 218,743.92 | 37,554,408.05 |
| 01/12/2008 | 28/02/2009 | 6,727,216.22 | 10,585,082.48 | 26,533.96 | 13,646,883.81 | 137,677.68 | 31,123,394.15 |
| 01/03/2009 | 31/05/2009 | 8,260,974.45 | 5,879,898.77 | 149,993.66 | 10,878,118.38 | 43,158.25 | 25,212,143.51 |
| 01/06/2009 | 31/08/2009 | 8,615,152.51 | 4,272,600.78 | 31,258.08 | 5,629,209.54 | 4,579.30 | 18,552,800.21 |
| 01/09/2009 | 30/11/2009 | 9,215,399.59 | 3,408,697.85 | 11,929.02 | 7,654,933.70 | 21,235.02 | 20,312,195.18 |
| 01/12/2009 | 28/02/2010 | 8,854,021.15 | 3,158,588.71 | 43,319.26 | 7,138,909.43 | 17,316.48 | 19,212,155.03 |
| 01/03/2010 | 31/05/2010 | 8,845,503.94 | 3,052,030.04 | 326,969.94 | 5,927,366.71 | 12,716.97 | 18,164,587.60 |
| 01/06/2010 | 31/08/2010 | 8,744,294.49 | 2,953,370.58 | 67,155.47 | 6,960,473.08 | 12,378.66 | 18,707,672.28 |
| 01/09/2010 | 30/11/2010 | 8,521,536.59 | 3,177,617.01 | 370,040.20 | 8,002,792.65 | 17,405.76 | 20,089,392.21 |
| 01/12/2010 | 28/02/2011 | 8,300,427.67 | 3,384,158.49 | 266,684.13 | 7,613,528.87 | 16,758.00 | 19,581,557.16 |
| 01/03/2011 | 31/05/2011 | 8,192,129.58 | 3,367,773.24 | 435,449.89 | 6,912,662.81 | 18,053.36 | 18,926,068.88 |
| 01/06/2011 | 31/08/2011 | 7,883,933.02 | 3,795,119.36 | 662,955.26 | 6,006,492.93 | 12,602.16 | 18,361,102.73 |
| 01/09/2011 | 30/11/2011 | 7,727,370.58 | 3,979,217.85 | 104,314.05 | 6,945,577.55 | 15,160.43 | 18,771,640.46 |
| 01/12/2011 | 29/02/2012 | 7,718,965.16 | 3,685,946.97 | 198,195.08 | 5,322,778.24 | 15,010.75 | 16,940,896.20 |
| 01/03/2012 | 31/05/2012 | 8,068,476.93 | 2,787,811.20 | 243,977.70 | 3,528,461.58 | 12,595.52 | 14,641,322.93 |
| 01/06/2012 | 31/08/2012 | 7,858,491.69 | 2,236,822.59 | 182,794.23 | 2,695,074.21 | 7,630.28 | 12,980,813.00 |
| 01/09/2012 | 30/11/2012 | 7,798,533.72 | 1,844,328.34 | 286,145.83 | 1,873,434.09 | 9,517.54 | 11,811,959.52 |
| 01/12/2012 | 28/02/2013 | 8,262,503.51 | 1,865,661.43 | 412,650.28 | 2,127,095.59 | 6,497.60 | 12,674,408.41 |
| 01/03/2013 | 31/05/2013 | 8,206,521.74 | 1,826,509.79 | 312,491.91 | 2,510,115.64 | 7,871.71 | 12,863,510.79 |
| 01/06/2013 | 31/08/2013 | 8,099,157.14 | 1,774,239.58 | 325,461.72 | 2,716,901.51 | 9,769.79 | 12,925,529.74 |
| 01/09/2013 | 30/11/2013 | 8,060,268.69 | 1,746,558.26 | 441,994.41 | 2,072,535.07 | 8,594.42 | 12,329,950.85 |
| 01/12/2013 | 28/02/2014 | 7,999,483.03 | 1,736,001.89 | 673,133.23 | 3,212,344.54 | 9,597.67 | 13,630,560.36 |
| 01/03/2014 | 31/05/2014 | 7,909,123.93 | 1,771,253.66 | 678,943.57 | 2,549,501.82 | 9,529.74 | 12,918,352.72 |
| 01/06/2014 | 31/08/2014 | 7,835,539.58 | 1,716,088.46 | 455,681.09 | 1,730,306.84 | 7,534.47 | 11,745,150.44 |
| 01/09/2014 | 30/11/2014 | 7,879,292.76 | 1,508,447.99 | 212,562.57 | 2,677,158.77 | 7,284.52 | 12,284,746.61 |
| 01/12/2014 | 28/02/2015 | 7,864,888.38 | 1,404,339.15 | 533,719.43 | 2,579,879.37 | 7,397.35 | 12,390,223.68 |
| 01/03/2015 | 31/05/2015 | 7,768,400.70 | 1,343,930.67 | 601,722.17 | 2,590,781.67 | 8,202.00 | 12,313,037.21 |
| 01/06/2015 | 31/08/2015 | 7,666,128.09 | 1,293,103.96 | 736,700.04 | 3,651,309.79 | 6,241.90 | 13,353,483.78 |
| 01/09/2015 | 30/11/2015 | 7,540,011.97 | 1,255,583.09 | 495,313.73 | 3,389,660.79 | 7,872.70 | 12,688,442.28 |
| 01/12/2015 | 29/02/2016 | 7,397,924.02 | 1,216,185.58 | 772,545.75 | 4,645,358.45 | 8,302.37 | 14,040,316.17 |
| 01/03/2016 | 31/05/2016 | 7,241, 133.74 | 1,162,920.28 | 615,005.99 | 3,957,211.21 | 9,015.82 | 12,985,287.04 |
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## BIPCA CORDUSIO RMBS - Priority of Payments

| PRE-TRIGGER INTEREST PRIORITY OF PAYMENT |  |
| :---: | :---: |
|  | total issuer interest available funds |
| First | a) Any expenses to be paid by the Issuer in order to preserve the existence <br> b) An amount to bring the Expenses Account to the Retention Amount |
| Second | Fees, expenses to be paid to the RoN |
| Third | Third Party Fees and Expenses: <br> a) Fees, costs and expenses of Issuer <br> b) Servicer fees and expenses <br> c) Paying Agents and Listing Agent fees and expenses <br> d) Computation Agent fees and expenses <br> e) Account Bank fees and expenses <br> f) Custodian Bank fees and expenses <br> g) Corporate Servicer fees and expenses |
| Fourth | Amounts due to the Hedging Counterparty |
| Fifth | Interest on Class A Notes <br> a) Interest on Class A1 Notes <br> b) Interest on Class A2 Notes |
| Sixth | Senior Notes PDL reduction to zero |
| Seventh | Interest on Class B Notes |
| Eighth | Class B PDL reduction to zero |
| Ninth | Interest on Class C Notes |
| Tenth | Class C PDL to zero |
| Eleventh | Interest on Class D Notes |
| Twelth | Class D PDL to zero |
| Thirteenth | Interest on Class E Notes |
| Fourteenth | Class E PDL to zero |
| Fitteenth | Reduction of Junior Notes PDL to zero |
| Sixteenth | Cash Reserve Account replenishment till target amount (if any Rated Notes o/s) |
| Seventeeth | Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Trigger Principal Priority of Payments |
| Eighteenth | All amounts due and payable to the Sole Lead Manager |
| Nineteenth | Any Swap termination payments |
| Twentieth | Any amounts due to Bipop Carire under the terms of the Transfer Agreement |
| Twenty-first | Any other amount payable to Bipop Carire acording to the Transaction Documents |
| Twenty-second | Interest on the Subordinated Loan |
| Twenty-third | Principal on the Subordinated Loan |
| Twenty-fourth | Any amounts due and payable to the Other Issuer Creditors |
| Twenty-fith | Interest on the Junior Notes (other than in (xxvi) below) |
| Twenty-sixth | Junior Notes Additional Interest |

Euro
$\square$


## total issuer principal available funds

All amounts under items (i) to (xiv) (excluding items (vii), (ix), (xi) and (xiii)) of the
Tre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPoP
Class A1 Principal:
(a) U to the First Amoritisation Interest Payment Date to credit the Principal Account

Class A2 Principal
Class B Principal
Class C Principal
Class D Principal
Class E Principal
Any amount due and parab Lol Lead Manager to the extent not paid under item (xviii) of the IPoP
Principal on the Subordinated Loan to the extent not paid under item (xxiii) of the IPoP Junior Notes Principal until the balance of the Junior Notes is $€ 20,000.00$ Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero Junior Notes Additional Remuneration

## Euro

 12,126,850.24$\qquad$

## BIPCA CORDUSIO RMBS - GASH FLOW ALLOCATION

| -TRIGGER PRIORITY OF PAYMENT |  |  |
| :---: | :---: | :---: |
|  | total issuer interest avallable funds | not applicable |
| First | Expenses due and payable by the Issuer (if Expenses Account is insufficient or if not paid by Bipop) | not applicable |
| Second | Issuer/RoN expenses: <br> a) Corporate fees, expenses of Issuer <br> b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes <br> c) Fees, expenses to be paid to the RoN | not applicable <br> not apppicable <br> not applicable |
| Third | Third Party Fees and Expenses: <br> a) Paying Agent fees and expenses <br> b) Agent Bank fees and expenses <br> c) Computation Agent fees and expenses <br> d) Services fees and expenses <br> e) Corporate Servicer fees and expenses <br> f) Corporate Services Provider fees and expenses <br> g) Account Bank fees and expenses <br> h) Custodian fees and expenses | not applicable <br> not applicable <br> not apppicable <br> not applicable <br> not apppicable <br> not applicale <br> not applicable |
| Fourth | Amount due to the Swap Counterparty | not applicable |
| Fitth | Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes | not applicable |
| Sixth | Class A Principal Class A1 Principal Class A2Principal | not applicable not applicable |
| Seventh | Interest on Class B Notes | not applicable |
| Eighth | Class B Principal | not applicable |
| nth | Interest on Class C Notes | not applicable |
| Tenth | Class C Principal | not applicable |
| Eleventh | Interest on Class D Notes | not applicable |
| ${ }^{\text {Twelth }}$ | Class D Principal | not applicable |
| Thiteenth | Interest on Class E Notes | not applicable |
| Fourtenth | Class E Principal | not applicable |
| Fifteenth | All amounts due and payable to the Sole Lead Manager | not applicable |
| Sixteenth | Any Swap termination payments | not applicable |
| Seventeeth | Amounts due to Bipop Carire S.p.A. in respect of: <br> a) Purchase Price <br> b) Interest on the purchase price <br> c) Accrued Interest Component | not applicable <br> not applicable <br> not applicable |
| Eighteenth | Interest on the Subordinated Loan | not applicable |
| Nineteenth | Any amounts due to Bipop Carire S.p.A. <br> a) under the terms of the Transfer Agreement <br> b) under the terms of the Warranty and Indemnity Agreement <br> c) in connection with a limited recourse loan under the Letter of Undertaking d) in connection with any other Transaction Document | not applicable <br> not apppicable <br> not applicable <br> not applicable |
| Twentieth | Principal on the Subordinated Loan | not applicable |
| Twenty-first | Other Expense to be paid to futfil obligations to Other Issuer Creditors | not applicable |
| Twenty-second | Interest on the Junior Notes | not applicable |
| Twenty-third Twenty-fourth | Principal on the Junior Notes until the balance of the Junior Notes is $€ 20,000.00$ On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full | not applicable |
|  | Junior Notes Additional Interest | not applicable |


*The information refers to the outstanding balance of the porttolio as of the 31/07/2007

b.


| 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 |
| 186 | 3.36\% | 887,407.71 | 0.22\% | 195 | 3.46\% | 978,551.73 | 0.24\% |
| 431 | 7.79\% | 8,064,711.97 | 2.03\% | 421 | 7.48\% | 7,878,502.17 | 1.93\% |
| 1,040 | 18.81\% | 39,098,366.14 | 9.85\% | 1,048 | 18.61\% | 39,555,047.09 | 9.67\% |
| 1,363 | 24.65\% | 86,031,198.28 | 21.68\% | 1,336 | 23.72\% | 84,365,237.18 | 20.63\% |
| 1,254 | 22.68\% | 109,869,488.55 | 27.69\% | 1,292 | 22.94\% | 112,727,042.07 | 27.57\% |
| 1,139 | 20.60\% | 133,655,860.87 | 33.69\% | 1,200 | 21.31\% | 140,521,994.15 | 34.37\% |
| 117 | 2.11\% | 19,133,118.51 | 4.82\% | 140 | 2.48\% | 22,840,743.76 | 5.59\% |
|  | 0.00\% |  | 0.00\% |  | 0.00\% |  | 0.00\% |
|  | 0.00\% |  | 0.00\% |  | 0.00\% |  | 0.00\% |
| 5,530 | 100.00\% | 396,740,152.03 | 100.00\% | 5,632 | 100.00\% | 408,867,118.15 | 100.00\% |



| Number of Loans |  |
| ---: | ---: |
| - |  |
| - |  |
|  |  |
|  |  |
| 55 |  |
| 2,985 |  |
| 2,472 | 18 |
| - |  |
| 5,530 |  |

At the end of the current Collection Period

d.

| Current LTV Ratio (4) |  |
| :---: | :---: |
| d. 1 | from 0\% (included) to 10\% (excluded) |
| d. 2 | from 10\% (included) to 20\% (excluded) |
| d. 3 | from 20\% (included) to 30\% (excluded) |
| d. 4 | from 30\% (included) to 40\% (excluded) |
| d. 5 | from 40\% (included) to 50\% (excluded) |
| d. 6 | from 50\% (included) to 60\% (excluded) |
| d. 7 | from 60\% (included) to 70\% (excluded) |
| d. 8 | from $70 \%$ (included) to 80\% (excluded) |
|  | Total |

Number of Loans
At the end of the previous Collection Period
$\qquad$
e.
Remaining Term
e. 1 from 0 (included) to 12 months (excluded)
3 from 24 (includuded) to to 48 monthns (excluded e. 4 from 48 (included) to 72 months (excluded) 6 from 72 (included) to 96 months (excluded) e. 7 from 120 (included) to 160 months (excluded) e. 8 from 160 (included) to 200 months (excluded) e. 10 over 200 (included) months

| 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 |
| 136 | 2.46\% | 586,833.27 | 0.15\% | 135 | 2.40\% | 601,416.61 | 0.15\% |
| 45 | 0.81\% | 477,634.64 | 0.12\% | 68 | 1.21\% | 724,354.45 | 0.18\% |
| 155 | 2.80\% | 3,546,925.57 | 0.89\% | 119 | 2.11\% | 2,635,917.82 | 0.64\% |
| 611 | 11.05\% | 20,519,338.72 | 5.17\% | 585 | 10.39\% | 19,858,954.94 | 4.86\% |
| 38 | 0.69\% | 1,886,823.30 | 0.48\% | 119 | 2.11\% | 5,094,373.89 | 1.25\% |
| 799 | 14.45\% | 44,431,285.47 | 11.20\% | 646 | 11.47\% | 36,996,936.28 | 9.05\% |
| 654 | 11.83\% | 39,155,040.45 | 9.87\% | 837 | 14.86\% | 50,483,561.53 | 12.35\% |
| 1,324 | 23.94\% | 109,468,795.49 | 27.59\% | 1,341 | 23.81\% | 112,368,703.55 | 27.48\% |
| 1,768 | 31.97\% | 176,667,475.12 | 44.53\% | 1,782 | 31.64\% | 180,102,899.08 | 44.04\% |
| 5,530 | 100.00\% | 396,740,152.03 | 100.00\% | 5,632 | 100.00\% | 408,867,118.15 | 100.00\% |



```
g.
```

| Payment Frequency |  |  |
| :--- | :--- | :--- |
| g.1 | Monthly |  |
| g.2 | Other |  |
| g.3 | Total |  |

h.

| Payment Methodology |  |
| :--- | :--- |
| h. | Direct Debit |
| h. | Other |
| h. 3 | Total |

i.

| Type of Interest |  |
| :---: | :---: |
| i. 1 | Fixed |
| i. 2 | Floating |
| i. 3 | Optional currently Fixed of |
| i. 4 | Optional currently Floating (em |
| i. 5 | Total |

$\square$ At the end of the current Collection Perio

$\%$ on Total Number of \% on Total Number of | Amount Outstanding | $\begin{array}{c}\text { \% on Total Amount } \\ \text { Outstanding }\end{array}$ |
| ---: | ---: |
| 352.869 .084 .04 |  | |  | Loans Outstanding |  |
| :---: | ---: | ---: |
| 298 | $89.11 \%$ | $352,869,084.04$ |
| 02 | $10.89 \%$ | $43,81,0699$ |
| $\mathbf{0 2}$ | Outstanding | $88.94 \%$ |
| $100.06 \%$ | $396,740,152.03$ | $100.00 \%$ |


| Number of Loans | At the end of the preal Number of <br> Loans Outstanding | Amount Outstanding | \% on Total Amount <br> Outstanding |
| ---: | ---: | ---: | ---: |
| 5,632 | $100.00 \%$ | $408,867,118.15$ | $100.00 \%$ |
| - | $0.00 \%$ | 0 | $0.00 \%$ |
| 5,632 | $100.00 \%$ | $408,867,118.15$ | $100.00 \%$ |

..

| Interest Rate (Fixed and Optional currently Fixed) (t) |  |
| :---: | :---: |
| 1.1 | 0\% (included) - $3 \%$ (excluded) |
| 1.2 | $3 \%$ (included) - $4 \%$ (excluded) |
|  | 4\% (included) - 5\% (excluded) |
| 1.4 | 5\% (included) - $6 \%$ (excluded) |
|  | >=6\% |
|  | Total |


| At the end of the current Collection Period |  |  |  |
| :---: | :---: | :---: | :---: |
| Number of Loans | $\%$ on Total Number of Loans Outstanding | Amount Outstanding | \% on Total Amount Outstanding |
| 24 | 0.43\% | 1,984,438.96 | 0.50\% |
| 9 | 0.16\% | 706,432.50 | 0.18\% |
| 37 | 0.67\% | 1,789,935.50 | 0.45\% |
| 198 | 3.58\% | 10,320,095.34 | 2.60 |
| 14 | 0.26\% | 417,749.92 | 0.11 |
| 282 | 5.10\% | 15,218,652.22 | 3.8 |


| nt | Number of Loans | \% on Total Number of Loans Outstanding | Amount Outstanding | \% on Total Amount |
| :---: | :---: | :---: | :---: | :---: |
| 0.50\% | 22 | 0.39\% | 1,631,267.39 | 0.40\% |
| .18\% | 10 | 0.18\% | 774,628.78 | 0.19\% |
| . $45 \%$ | 40 | 0.71\% | 1,988,193.95 | 0.49\% |
| 2.60\% | 213 | 3.78\% | 11,544,149.33 | 2.82\% |
| 0.11\% | 14 | 0.25\% | 433,878.04 | 0.11\% |
| 3.84\% | 299 | 5.31\% | 16,372,117.49 |  |


| Spread (Floating and Optional currently Floating) wo |  |
| :---: | :---: |
| m. 1 | 0\% (included) - $1 \%$ (excluded) |
| m. 2 | 1\% (included) - $1.25 \%$ (excluded) |
|  | 1.25\% (included) - $1.5 \%$ (excluded) |
| m. 4 | 1.5\% (included) - $1.75 \%$ (excluded) |
|  | 1.75\% (included) - $2 \%$ (excluded) |
|  | >=2\% |
|  | Total |


| At the end of the current Collection Period |  |  |  |
| :---: | :---: | :---: | :---: |
| Number of Loans | $\%$ on Total Number of Loans Outstanding | Amount Outstanding | \% on Total Amount Outstanding |
| 3,672 | 66.40\% | 263,753,999.24 | 66.48\% |
| 745 | 13.47\% | 55,614,418.26 | 14.02\% |
| 507 | 9.17\% | 34,211,899.00 | 8.62\% |
| 212 | 3.83\% | 17,033,937.91 | 4.29\% |
| 107 | 1.93\% | 10,374,368.14 | 2.61\% |
| 5 | 0.10\% | 532,877.26 | 0.14\% |
| 5,248 | 94.90\% | 381,521,499.81 | 96.16\% |


| iod |  |  |  |
| :---: | :---: | :---: | :---: |
| Number of Loans | \% on Total Number of Loans Outstanding | Amount Outstanding | \% on Total Amount Outstanding |
| 3,735 | 66.32\% | 271,301,851.46 | 66.35\% |
| 755 | 13.41\% | 57,464,957.69 | 14.05\% |
| 515 | 9.14\% | 35,126,997.33 | 8.59\% |
| 215 | 3.82\% | 17,454,709.95 | 4.27\% |
| 108 | 1.92\% | 10,608,528.71 | 2.59\% |
| 5 | 0.08\% | 537,955.52 | 0.14\% |
| 5,333 | 94.69\% | 392,495,000.66 | 95.99\% |

(a) The intormation refers to the mortgages not classified as default as at the end of the collection period
(1) Arithmelic average
(2) Weighted by the outstanding principal amount

Calculated as the differerce between the maturity date and the date represesting the end of the collection period
4) Calculated as ratio between the outstanding principal amount and the most
5) Calculated as asifference 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




