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 21/10/2009 01/06/2009

 01/06/2009
 31/08/2009

 30/06/2009
 30/09/2009

30/09/2009

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This Investor 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.

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BIPCA CORDUSIO RMBS

Issuer: Capital Mortgage S.r.l.

Issue Date: 19/12/2007

Sole Arranger: Bayerische Hypo- und Vereinsbank AG, London Branch

Sole Lead Manager: Bayerische Hypo- und Vereinsbank AG

| Series | | Class A1 | Class A2 | Class B | Class C | Class D | Class E | Class F |
|----------------|-------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| Amount issue | ed | 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 |
| Final Maturity | / Date | Jun-47 |
| Listing | | Irish Stock Exchange |
| ISIN Code | | IT0004302730 | IT0004302748 | IT0004302755 | IT0004302763 | IT0004302797 | IT0004302854 | IT0004302912 |
| Common Cod | de | 33692951 | 33692978 | 33708645 | 33708661 | 33708670 | 33708726 | Not Assigned |
| Clearing Syst | tem | Clearstream Euroclear |
| Indexation | | Euribor 3 M |
| Spread at Iss | uance | 50 | 70 | 90 | 135 | 270 | 450 | 500 |
| Rating | Moody's | Aaa | Aaa | Aa3 | A2 | Baa1 | Baa2 | Unrated |
| Rating | Standard & Poor's | AAA | AAA | AA | А | BBB | BB | Unrated |

Originator: UniCredit Family Financing Bank S.p.a.

Servicer: 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:
 BNP Paribas Securities Services S.A.

Swap Counterparty: UniCredit S.p.A.

BIPCA CORDUSIO RMBS - CLASS A1 NOTES (ISIN IT0004302730)

| Interest | Poriod | Interest | | Amount Accrued | | Pofo | re Payments | Paym | onts | Afto | r Payments |
|------------------|----------------|--------------|---------|----------------|---------------|-----------------|-----------------------|---------------|----------------|-----------------|-----------------------|
| Start (included) | End (excluded) | Payment Date | Coupon | Days Days | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal |
| | | | | | | | | | | | , , |
| 19/12/2007 | | 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 | 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 | 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 | 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 | 455 700 447 00 | - | 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 | | - | 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 |
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BIPCA CORDUSIO RMBS - CLASS A2 NOTES (ISINIT0004302748)

| Interest | : Period | Interest | | Amount Accrued | | Befo | re Payments | Paym | ents | Afte | r Payments |
|------------------|----------------|--------------|---------|----------------|--------------|------|----------------|--------------|------|-----------------|----------------|
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | | | Interest | | Unpaid Interest | |
| 19/12/2007 | | 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 | 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 | 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 | 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 | 1.8200% | 92 | 862,781.11 | - | 185,500,000.00 | 862,781.11 | - | - | |
| 30/06/2009 | 30/09/2009 | 30/09/2009 | 1.0200% | 92 | 002,701.11 | - | 165,500,000.00 | 002,701.11 | - | - | 185,500,000.00 |
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BIPCA CORDUSIO RMBS - CLASS B NOTES (ISIN IT0004302755)

| Interest | : Period | Interest | | Amount Accrued | | Befo | re Payments | Paym | nents | Afte | r Payments |
|------------------|----------------|--------------|-----------|----------------|--------------|------|---------------|--------------|-------|-----------------|---------------|
| Start (included) | End (excluded) | Payment Date | Coupon | Days | Interest Due | | | Interest | | Unpaid Interest | |
| 19/12/2007 | | 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 | 5.6280% | 91 | 879,187.40 | - | 61,800,000.00 | 879,187.40 | - | - | 61,800,000.00 |
| 30/06/2008 | | 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 | 3.8730% | 90 | 598,378.50 | - | 61,800,000.00 | 598,378.50 | - | - | 61,800,000.00 |
| 31/03/2009 | | 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 | 2.0200% | 92 | 319,025.33 | - | 61,800,000.00 | 319,025.33 | - | - | 61,800,000.00 |
| 30/00/2009 | 30/09/2009 | 30/09/2009 | 2.0200 /8 | 92 | 319,023.33 | | 61,800,000.00 | 319,023.33 | - | | 01,800,000.00 |
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BIPCA CORDUSIO RMBS - CLASS C NOTES (ISIN IT0004302763)

| Interest Period Start (included) End (excluded) End (excluded) 19/12/2007 31/03 31/03/2008 30/06 | Interest ed) Payment Date | | Amount Accrued | | | | Payments | | After Payments | | |
|--|---------------------------|--------------------|-----------------------|--------------------------|-----------------|--------------------------------------|--------------------------|-----------|-----------------|--------------------------------|--|
| 19/12/2007 31/03 31/03/2008 30/06 | i ayineni bate | | Days | Interest Due | Unpaid Interest | re Payments Outstanding Principal | Interest | Principal | Unpaid Interest | Outstanding Principal | |
| 31/03/2008 30/06 | | Coupon | | | | | | | | | |
| 31/03/2008 30/06 | 2008 31/03/2008 | 6.2946% | 103 | 257,536.57 | - | 14,300,000.00 | 257,536.57 | - | - | 14,300,000.00 | |
| 00/00/0000 | | 6.0780% | 91 | 219,702.81 | - | 14,300,000.00 | 219,702.81 | - | - | 14,300,000.00 | |
| 30/06/2008 30/09 | | 6.3050% | 92 | 230,412.72 | - | 14,300,000.00 | 230,412.72 | - | - | 14,300,000.00 | |
| 30/09/2008 31/12 31/12/2008 31/03 | | 6.4920% 4.3230% | 92 90 | 237,246.53 154,547.25 | - | 14,300,000.00 14,300,000.00 | 237,246.53 154,547.25 | | - | 14,300,000.00 14,300,000.00 | |
| 31/03/2009 30/06 | | 4.3230% 2.8810% | 91 | 104,140.14 | - | 14,300,000.00 | 104,140.14 | - | - | 14,300,000.00 | |
| 30/06/2009 30/09 | | 2.4700% | 92 | 90,264.77 | - | 14,300,000.00 | 90,264.77 | - | - | 14,300,000.00 | |
| 30/06/2009 30/09 | 2009 30/09/2009 | 2.470076 | 92 | 90,204.77 | | 14,300,000.00 | 90,204.77 | - | | 14,300,000.00 | |
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BIPCA CORDUSIO RMBS - CLASS D NOTES (ISIN IT0004302797)

| Interest | t Period | Interest | | Amount Accrued | | Pofo | re Payments | Paym | onts | Afto | r 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 30/06/2008 | 7.6446% 7.4280% | 103 91 | 393,696.90 337,974.00 | - | 18,000,000.00 18,000,000.00 | 393,696.90 337,974.00 | - | - | 18,000,000.00 |
| | | 30/06/2008 | 7.4280% 7.6550% | 91 | | - | 18,000,000.00 | | - | - | 18,000,000.00 |
| 30/06/2008 30/09/2008 | | 31/12/2008 | 7.8420% | 92 | 352,130.00 360,732.00 | - | 18,000,000.00 | 352,130.00 360,732.00 | - | - | 18,000,000.00 18,000,000.00 |
| 31/12/2008 | | 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 | 4.2310% | 91 | 192,510.50 | - | 18,000,000.00 | 192,510.50 | - | - | 18,000,000.00 |
| 30/06/2009 | | 30/09/2009 | 3.8200% | 92 | 175,720.00 | - | 18,000,000.00 | 175,720.00 | - | - | 18,000,000.00 |
| 30/00/2009 | 30/03/2003 | 30/03/2003 | 3.020076 | 32 | 173,720.00 | | 10,000,000.00 | 173,720.00 | - | - | 10,000,000.00 |
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BIPCA CORDUSIO RMBS - CLASS E NOTES (ISIN IT0004302854)

| Interest | : Period | Interest | | Amount Accrued | | Befo | re Payments | Pavm | ients | Afte | r Payments |
|------------|----------------|------------|-----------|----------------|--------------|-----------------|-----------------------|------------|-----------|-----------------|--------------|
| | End (excluded) | | Coupon | | Interest Due | Unpaid Interest | Outstanding Principal | Interest | Principal | Unpaid Interest | |
| 19/12/2007 | | 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 | 9.2280% | 91 | 128,294.83 | - | 5,500,000.00 | 128,294.83 | - | - | 5,500,000.00 |
| 30/06/2008 | | 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 | 7.4730% | 90 | 102,753.75 | - | 5,500,000.00 | 102,753.75 | - | - | 5,500,000.00 |
| 31/03/2009 | | 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 | 5.6200% | 92 | 78,992.22 | - | 5,500,000.00 | 78,992.22 | - | - | 5,500,000.00 |
| 30/00/2009 | 30/09/2009 | 30/09/2009 | 5.0200 /8 | 92 | 10,992.22 | | 3,300,000.00 | 10,992.22 | - | | 5,500,000.00 |
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BIPCA CORDUSIO RMBS - COLLECTIONS

| Collection (both dates | | Principal Collected on Claims not Classified as Defaulted Claims (excluding | Interest Collected on Claims not Classified | Recoveries on Defaulted Claims | Pre-payments on Claims not Classified as Defaulted Claims | Other | Total Collections |
|--------------------------|--------------------------|--|---|--------------------------------|--|--------------------------|--------------------------------|
| Start | End | prepayments) | as Defaulted Claims | Necoveries on Delaulted Claims | (principal) | Other | Total Collections |
| | | | 25 054 064 92 | | | 60 260 47 | 62 745 644 46 |
| 01/08/2007 01/03/2008 | 29/02/2008 31/05/2008 | 15,506,275.80 6,845,645.50 | 25,054,064.82 11,764,213.96 | - | 23,085,935.67 13,173,166.09 | 69,368.17 327,086.96 | 63,715,644.46 32,110,112.51 |
| | | | | | | | |
| 01/06/2008 | 31/08/2008 30/11/2008 | 6,471,210.35 | 11,921,162.10 11,714,564.87 | - - | 13,447,485.40 19,322,306.12 | 156,273.97 218,743.92 | 31,996,131.82 37,554,408.05 |
| 01/09/2008 | 28/02/2009 | 6,298,793.14 | 10,585,082.48 | | | 137,677.68 | 37,554,408.05 |
| 01/12/2008 01/03/2009 | | 6,727,216.22 | | 26,533.96 | 13,646,883.81 | | |
| | 31/05/2009 | 8,260,974.45 | 5,879,898.77 | 149,993.66 | 10,878,118.38 | 43,158.25 4,579.30 | 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 |
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BIPCA CORDUSIO RMBS - Issuer Available Funds

| | Euro | | Euro |
|--|--------------|---|---------------|
| TOTAL ISSUER INTEREST AVAILABLE FUNDS | 9,931,906.12 | TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS | 18,182,791.34 |
| (a) Interest Collections related to the Mortgage Loans received by the Issuer* | 4,277,146.99 | (a) All Principal Components related to the Mortgage Loans received by the Issuer | 14,244,362.05 |
| (b) Without duplication of (a) above Interest Components invested in Eligible Investments | - | (b) Any Principal Deficiency Ledger Amount calculated at the Calculation Date | 3,938,382.63 |
| (c) All Recoveries made by the Servicer in acordance with the Servicing Agreement | 31,258.08 | (c) Principal component of the proceeds deriving from the sale of Receivables under the Transaction Documents (other than Defaulted Claims) | |
| (d) All amounts received under the Hedging Agreement by the Issuer | 4,780,782.58 | (d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date) | 46.66 |
| (e) All net interest amounts received on the Accounts (other than the Expenses Account) by the Issuer | 524.40 | (e) Any other amount received from the Originator under the Warranty and Indeminty Agreement | - |
| (f) Interest component of the proceeds deriving from the sale of Receivables under the Transaction Documents (other than Defaulted Claims) | - | (f) Any amount credited and/or retained on each IPD under items (xvii) and (xviii) of the Pre-Trigger Interest Priority of Payment Output Description: | |
| (g) Cash Reserve excess / amount drawn in the period | 842,194.07 | , , | |
| (h) All amounts (without duplication of the above) received from any party to the Transaction Documents by the Issuer, other than principal components received from the Originator and any amount received pursuant to the Warranty and Indemnity Agreement | | (g) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption Date, any amounts standing to the credit of the Expenses Account | - |
| | | | |

TOTAL ISSUER AVAILABLE FUNDS

24,176,314.83

BIPCA CORDUSIO RMBS - Priority of Payments

PRE-TRIGGER INTEREST PRIORITY OF PAYMENT

Seventeeth

Eighteenth

Twentieth

Twenty-first

Twenty-third

Twenty-fifth

Principal Priority of Payments

Any Swap termination payments

Principal on the Subordinated Loan

Junior Notes Additional Interest

Twenty-fourth Any amounts due and payable to the Other Issuer Creditors Interest on the Junior Notes (other than in (xxvi) below)

Twenty-second Interest on the Subordinated Loan

All amounts due and payable to the Sole Lead Manager

Any amounts due to Bipop Carire under the terms of the Transfer Agreement

Any other amount payable to Bipop Carire acording to the Transaction Documents

Euro TOTAL ISSUER INTEREST AVAILABLE FUNDS 9,931,906.12 a) Any expenses to be paid by the Issuer in order to preserve the existence b) An amount to bring the Expenses Account to the Retention Amount

| | b) All amount to bring the Expenses Account to the Retention Amount | | ŀ |
|------------|--|--|---|
| Second | Fees, expenses to be paid to the RoN | 1,500.00 | |
| Third | Third Party Fees and Expenses: a) Fees, costs and expenses of Issuer b) Servicer fees and expenses c) Paying Agents and Listing Agent fees and expenses d) Computation Agent fees and expenses e) Account Bank fees and expenses f) Custodian Bank fees and expenses g) Corporate Servicer fees and expenses g) Corporate Servicer fees and expenses | 3,053.82 77,461.14 250.00 26,000.00 - - 5,290.00 | |
| Fourth | Amounts due to the Hedging Counterparty | 2,239,327.80 | l |
| Fifth | Interest on Class A Notes a) Interest on Class A1 Notes b) Interest on Class A2 Notes | 2,113,857.30 862,781.11 | |
| Sixth | Senior Notes PDL reduction to zero | - | |
| Seventh | Interest on Class B Notes if Class B Trigger Event has not occurred | 319,025.33 | _ |
| Eighth | Class B PDL reduction to zero | - | |
| Ninth | Interest on Class C Notes if Class C Trigger Event has not occurred | 90,264.77 | Ξ |
| Tenth | Class C PDL to zero | - | |
| Eleventh | Interest on Class D Notes if Class D Trigger Event has not occurred | 175,720.00 | |
| Twelfth | Class D PDL to zero | - | |
| Thirteenth | Interest on Class E Notes if Class E Trigger Event has not occurred | 78,992.22 | |
| Fourteenth | Class E PDL to zero | 3,688,382.63 | |
| Fifteenth | Reduction of Junior Notes PDL to zero | 250,000.00 | |
| Sixteenth | Cash Reserve Account replenishment till target amount (if any Rated Notes o/s) | - | |

Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Trigger

PRE-TRIGGER PRINCIPAL PRIORITY OF PAYMENT

90,264.77

175,720.00

Second

Third Fourth

Fifth

Sixth

Eighth Nineth

Tenth Eleventh

Twelfth

| TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS | 18,182,791.34 |
|--|---------------|
| 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 | - |
| Class A1 Principal: (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account (b) Thereafter to pay Class A1 Principal | 18,182,660.70 |
| Class A2 Principal | - |
| Class B Principal | - |
| Class C Principal | - |
| Class D Principal | - |
| Class E Principal | - |
| Any amount due and payable toward satisfaction of the Sole 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 | - |
| | |

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BIPCA CORDUSIO RMBS - CASH FLOW ALLOCATION

POST-TRIGGER PRIORITY OF PAYMENT

| | TOTAL ISSUER INTEREST AVAILABLE 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: | |
| | a) Corporate fees, expenses of Issuer | not applicable |
| | b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes | not applicable |
| | c) Fees, expenses to be paid to the RoN | not applicable |
| The Section | Third Basis Francis Commission | |
| Third | Third Party Fees and Expenses: a) Paying Agent fees and expenses | not applicable |
| | b) Agent Bank fees and expenses | not applicable |
| | c) Computation Agent fees and expenses | 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 h) Custodian fees and expenses | not applicable |
| | ny Saddalan 1868 and Siperiose | |
| Fourth | Amount due to the Swap Counterparty | not applicable |
| | | |
| Fifth | Interest on Class A Notes: Interest on Class A1 Notes | and an alternation |
| | Interest on Class A1 Notes Interest on Class A2 Notes | not applicable not applicable |
| | Interest off Class Az Notes | пот аррисавіє |
| | | |
| Sixth | Class A Principal | |
| | Class A1 Principal | not applicable |
| | Class A2Principal | not applicable |
| Seventh | Interest on Class B Notes | not applicable |
| | | |
| Eighth | Class B Principal | not applicable |
| NO. of | Internal on Oleva O Notes | not applicable |
| Ninth | Interest on Class C Notes | not applicable |
| Tenth | Class C Principal | not applicable |
| | | |
| Eleventh | Interest on Class D Notes | not applicable |
| Twelfth | Class D Principal | not applicable |
| i wellul | Class D Fillicipal | посаррисаріе |
| Thirteenth | Interest on Class E Notes | not applicable |
| | | |
| Fourteenth | Class E Principal | not applicable |
| Fifteenth | All amounts due and payable to the Sole Lead Manager | not applicable |
| i incomin | All allound due and payable to the oole Load Manager | пос арривало |
| Sixteenth | Any Swap termination payments | not applicable |
| | | |
| Seventeeth | Amounts due to Bipop Carire S.p.A. in respect of: a) Purchase Price | not applicable |
| | b) Interest on the purchase price | not applicable |
| | c) Accrued Interest Component | not applicable |
| | | |
| Eighteenth | Interest on the Subordinated Loan | not applicable |
| Nineteenth | Any amounts due to Bipop Carire S.p.A. | |
| | a) under the terms of the Transfer Agreement | not applicable |
| | b) under the terms of the Warranty and Indemnity Agreement | not applicable |
| | c) in connection with a limited recourse loan under the Letter of Undertaking | not applicable |
| | d) in connection with any other Transaction Document | not applicable |
| Twentieth | Principal on the Subordinated Loan | not applicable |
| | · · · · · · · · · · · · · · · · · · · | посаррявани |
| Twenty-first | Other Expense to be paid to fulfil obligations to Other Issuer Creditors | not applicable |
| | | |
| Twenty-second | Interest on the Junior Notes | not applicable |
| Twenty-third | Principal on the Junior Notes until the balance of the Junior Notes is € 20,000.00 | not applicable |
| Twenty-fourth | On the Post -Enforcement Final Redemption Date and thereafter Principal | not applicable |
| | on the Junior Notes until their redemption in full | not applicable |
| Twenty-fifth | Junior Notes Additional Interest | not applicable |
| i wenty-ilitri | Junior Notes Additional illiterest | погаррисавле |

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BIPCA CORDUSIO RMBS - 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 | | 3,688,382.63 | 3,688,382.63 | - |
| Class Junior Notes | - | 250,000.00 | 250,000.00 | - |

ARREAR CLAIM

| Description | Number of Loans | Outstanding Amount | % over the Outstanding Portfolio Amount |
|---------------------------|-----------------|--------------------|---|
| from 0 to 29 days | 52 | 6,303,241.08 | 0.79% |
| from 30 days to 59 days | 31 | 4,045,956.15 | 0.51% |
| from 60 days to 89 days | 39 | 4,804,657.16 | 0.61% |
| from 90 days to 119 days | 22 | 2,670,255.11 | 0.34% |
| from 120 days to 149 days | 17 | 2,311,518.66 | 0.29% |
| from 150 days to 179 days | 12 | 1,350,860.10 | 0.17% |
| from 180 days to 209 days | 5 | 646,959.33 | 0.08% |
| from 210 days to 239 days | 7 | 813,591.02 | 0.10% |
| from 240 days to 269 days | 2 | 228,104.66 | 0.03% |
| from 270 days to 299 days | 1 | 80,786.83 | 0.01% |
| from 300 days to 329 days | 2 | 227,636.19 | 0.03% |
| from 330 days to 359 days | 2 | 154,962.20 | 0.02% |
| above 360 days | - | - | 0.00% |
| Total | 192 | 23,638,528 | 2.98% |

| 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) | |
|---|--|--|---|
| 8,484,674.10 | 951,664,009.00 | 0.899 | % |

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)

15,930,866.02

951,664,009.00

1.68%

Class D Gross Cumulative Defaults Trigger brach if (c)
>=6%

NOT OCCURRED

Class G Gross Cumulative Defaults Trigger brach if (c)
>=8%

NOT OCCURRED

Class B Gross Cumulative Defaults Trigger brach if (c)
>=10%

NOT OCCURRED

Class A Gross Cumulative Defaults Trigger brach if (c)
>=15%

NOT OCCURRED

RE-PAYMENT

| | | Annualised Prepayment rate during previous Collection Period |
|--|----------------|--|
| 5,629,209.54 | 795,959,381.59 | 2.81% |
| Annualised Weighted Average Prepayment Rate since the beginning of the first Collection Period | | |

ASH RESERVE

| Balance at Start of Collection Period | Amounts paid in accordance with the Priority | Amounts received in accordance with the | Balance at end of Interest Payment Date |
|---------------------------------------|--|---|---|
| | of Payments | Priority of Payments | |
| 5,568,152.39 | 842,194.07 | - | 4,725,958.32 |

 $^{^{\}star}$ The information refers to the outstanding balance of the portfolio as of the 31/07/2007

BIPCA CORDUSIO RMBS - PORTFOLIO DESCRIPTION

| a. | Gene | ral Information about the Portfolio (a) | At the end of the current Collection Period | At the end of the previous Collection Period |
|----|---|--|--|---|
| | a.1 | Number of Loans: | 7,605 | 7,687 |
| | a.2 | Oustanding Portfolio Amount: | 777,776,660.60 | 795,959,381.59 |
| | a.3 | Average Outstanding Potfolio Amount (1): | 102,271.75 | 103,546.17 |
| | a.4 | Weighted Average Seasoning (years) (2): | 3.23 | 2.98 |
| | a.5 | Weighted Average Current LTV (2): | 60.70% | 61.30% |
| | a.2 Oustanding Portfolio Amount: a.3 Average Outstanding Potfolio Amount (1): a.4 Weighted Average Seasoning (years) (2): | | 20.90 | 21.14 |

| | | | At the end of the current C | ollection Period | | | At the end of the previo | us 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 | 20 | 0.26% | 108,036.77 | 0.01% | 22 | 0.29% | 112,204.34 | 0.01% |
| | b.2 from 10.000 (included) to 25.000 (excluded) Euro | 183 | 2.41% | 3,610,817.51 | 0.46% | 161 | 2.09% | 3,175,815.18 | 0.40% |
| | b.3 from 25.000 (included) to 50.000 (excluded) Euro | 816 | 10.73% | 31,815,155.70 | 4.09% | 796 | 10.36% | 30,981,200.03 | 3.89% |
| | b.4 from 50.000 (included) to 75.000 (excluded) Euro | 1,165 | 15.32% | 73,397,974.00 | 9.44% | 1,174 | 15.27% | 73,948,548.00 | 9.29% |
| | b.5 from 75.000 (included) to 100.000 (excluded) Euro | 1,577 | 20.74% | 138,710,867.72 | 17.83% | 1,591 | 20.70% | 140,419,633.52 | 17.64% |
| | b.6 from 100.000 (included) to 150.000 (excluded) Euro | 2,829 | 37.20% | 350,124,244.96 | 45.02% | 2,873 | 37.37% | 356,825,459.44 | 44.83% |
| | b.7 from 150.000 (included) to 200.000 (excluded) Euro | 845 | 11.11% | 142,920,162.14 | 18.38% | 890 | 11.58% | 150,929,771.18 | 18.96% |
| | b.8 from 200.000 (included) to 300.000 (excluded) Euro | 170 | 2.24% | 37,089,401.80 | 4.77% | 180 | 2.34% | 39,566,749.90 | 4.97% |
| | b.9 from 300.000 (included) Euro | - | 0.00% | | 0.00% | - | 0.00% | - | 0.00% |
| | b.10 Total | 7,605 | 100.00% | 777,776,660.60 | 100.00% | 7,687 | 100.00% | 795,959,381.59 | 100.00% |

| | | | At the end of the current C | ollection Period | | | At the end of the previo | us Collection Period | |
|----|--|-----------------|---|--------------------|-------------------------------|-----------------|---|----------------------|-------------------------------|
| c. | Portfolio 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 |
| | c.1 from 1 (included) to 6 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | c.2 from 6 (included) to 12 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | c.3 from 12 (included) to 18 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | c.4 from 18 (included) to 24 (excluded) months | - | 0.00% | - | 0.00% | 56 | 0.73% | 6,800,432.16 | 0.85% |
| | c.5 from 24 (included) to 48 (excluded) months | 6,513 | 85.64% | 688,926,310.34 | 88.58% | 6,926 | 90.10% | 734,337,048.28 | 92.26% |
| | c.6 from 48 (included) to 72 (excluded) months | 1,048 | 13.78% | 86,768,822.82 | 11.16% | 674 | 8.77% | 53,170,462.32 | 6.68% |
| | c.7 from 72 (included) to 96 (excluded) months | 44 | 0.58% | 2,081,527.44 | 0.27% | 31 | 0.40% | 1,651,438.83 | 0.21% |
| | c.8 from 96 (included) to 108 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | c.9 from 108 (included) to 120 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | c. 10 from 120 (included) to 150 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | c. 11 from 150 (included) to 180 (excluded) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | c. 12 over 180 (included) months | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | c.13 Total | 7,605 | 100.00% | 777,776,660.60 | 100.00% | 7,687 | 100.00% | 795,959,381.59 | 100.00% |

| | | | At the end of the current C | ollection 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) | 67 | 0.88% | 1,137,555.42 | 0.15% | 63 | 0.82% | 947,023.54 | 0.12% |
| | d.2 from 10% (included) to 20% (excluded) | 303 | 3.98% | 12,062,458.99 | 1.55% | 276 | 3.59% | 11,216,033.10 | 1.41% |
| | d.3 from 20% (included) to 30% (excluded) | 603 | 7.93% | 34,578,970.62 | 4.45% | 600 | 7.81% | 34,615,244.96 | 4.35% |
| | d.4 from 30% (included) to 40% (excluded) | 723 | 9.51% | 54,323,234.55 | 6.98% | 718 | 9.34% | 54,178,550.40 | 6.81% |
| | d.5 from 40% (included) to 50% (excluded) | 849 | 11.16% | 77,358,824.07 | 9.95% | 839 | 10.91% | 77,473,396.42 | 9.73% |
| | d.6 from 50% (included) to 60% (excluded) | 1,017 | 13.37% | 105,225,565.68 | 13.53% | 1,012 | 13.17% | 104,167,667.83 | 13.09% |
| | d.7 from 60% (included) to 70% (excluded) | 1,635 | 21.50% | 183,642,961.57 | 23.61% | 1,569 | 20.41% | 177,576,297.84 | 22.31% |
| | d.8 from 70% (included) to 80% (excluded) | 2,408 | 31.66% | 309,447,089.70 | 39.79% | 2,610 | 33.95% | 335,785,167.50 | 42.19% |
| | d.9 Total | 7,605 | 100.00% | 777,776,660.60 | 100.00% | 7,687 | 100.00% | 795,959,381.59 | 100.00% |

| | | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | |
|---------|--|-----------------|---|--------------------|----------------------------------|-----------------|--|--------------------|----------------------------------|--|
| e. Rema | naining Term (8) | 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) | 10 | 0.13% | 48,610.58 | 0.01% | 12 | 0.16% | 66,216.82 | 0.01% | |
| e.2 | from 12 (included) to 24 months (excluded) | 12 | 0.16% | 265,418.94 | 0.03% | 9 | 0.12% | 224,196.06 | 0.03% | |
| e.3 | from 24 (included) to 48 months (excluded) | 40 | 0.53% | 1,281,232.63 | 0.16% | 37 | 0.48% | 1,148,572.18 | 0.14% | |
| e.4 | from 48 (included) to 72 months (excluded) | 163 | 2.14% | 6,286,808.52 | 0.81% | 127 | 1.65% | 4,978,169.93 | 0.63% | |
| e.5 | from 72 (included) to 96 months (excluded) | 412 | 5.42% | 20,490,608.27 | 2.63% | 456 | 5.93% | 23,068,235.14 | 2.90% | |
| e.6 | from 96 (included) to 120 months (excluded) | 111 | 1.46% | 6,429,741.21 | 0.83% | 98 | 1.27% | 5,632,704.61 | 0.71% | |
| e.7 | from 120 (included) to 160 months (excluded) | 994 | 13.07% | 73,400,051.56 | 9.44% | 1,015 | 13.20% | 76,166,547.59 | 9.57% | |
| e.8 | from 160 (included) to 200 months (excluded) | 1,033 | 13.58% | 97,219,292.41 | 12.50% | 810 | 10.54% | 77,114,225.44 | 9.69% | |
| e.9 | over 200 (included) months | 4,830 | 63.51% | 572,354,896.48 | 73.59% | 5,123 | 66.64% | 607,560,513.82 | 76.33% | |
| e.10 | Total | 7,605 | 100.00% | 777,776,660.60 | 100.00% | 7,687 | 100.00% | 795,959,381.59 | 100.00% | |

| | | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | | |
|----|---------------------------------|-----------------|---|--------------------|----------------------------------|-----------------|--|--------------------|-------------------------------|--|--|
| f. | 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 | 4 | 0.05% | 186,395.14 | 0.02% | 4 | 0.05% | 189,605.21 | 0.02% | | |
| | f.2 Basilicata | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% | | |
| | f.3 Calabria | 3 | 0.04% | 201,089.90 | 0.03% | 3 | 0.04% | 205,728.70 | 0.03% | | |
| | f.4 Campania | 3 | 0.04% | 337,271.76 | 0.04% | 3 | 0.04% | 340,439.12 | 0.04% | | |
| | f.5 Emilia - Romagna | 1,985 | 26.10% | 200,741,097.21 | 25.81% | 2,012 | 26.17% | 206,073,626.57 | 25.89% | | |
| | f.7 Lazio | 126 | 1.66% | 10,837,952.08 | 1.39% | 126 | 1.64% | 10,970,071.23 | 1.38% | | |
| | f.8 Liguria | 332 | 4.37% | 33,886,292.12 | 4.36% | 334 | 4.34% | 34,495,022.94 | 4.33% | | |
| | f.9 Lombardia | 3,917 | 51.51% | 405,362,241.12 | 52.12% | 3,956 | 51.46% | 414,317,099.76 | 52.05% | | |
| | f.10 Marche | 43 | 0.57% | 4,449,928.01 | 0.57% | 44 | 0.57% | 4,627,968.97 | 0.58% | | |
| | f.12 Piemonte | 345 | 4.54% | 32,987,297.44 | 4.24% | 347 | 4.51% | 33,419,548.25 | 4.20% | | |
| | f.13 Puglia | 4 | 0.05% | 346,211.70 | 0.04% | 4 | 0.05% | 352,550.72 | 0.04% | | |
| | f.14 Sardegna | 11 | 0.14% | 977,705.30 | 0.13% | 11 | 0.14% | 993,109.40 | 0.12% | | |
| | f.15 Sicilia | 1 | 0.01% | 30,690.63 | 0.00% | 1 | 0.01% | 31,316.28 | 0.00% | | |
| | f.16 Toscana | 172 | 2.26% | 19,965,002.45 | 2.57% | 174 | 2.26% | 20,455,629.87 | 2.57% | | |
| | f.17 Trentino - Alto Adige | 43 | 0.57% | 4,719,788.62 | 0.61% | 43 | 0.56% | 4,774,953.35 | 0.60% | | |
| | f.18 Umbria | 1 | 0.01% | 139,406.04 | 0.02% | 1 | 0.01% | 141,905.78 | 0.02% | | |
| | f.19 Valle d'Aosta | 2 | 0.03% | 235,882.52 | 0.03% | 2 | 0.03% | 239,984.23 | 0.03% | | |
| | f.20 Veneto | 471 | 6.19% | 49,395,540.61 | 6.35% | 480 | 6.24% | 51,131,957.18 | 6.42% | | |
| | f.21 Totale | 7,605 | 100.00% | 777,776,660.60 | 100.00% | 7,687 | 100.00% | 795,959,381.59 | 100.00% | | |

| At the end of the current Collection Period | | | | | At the end of the previous Collection Per | | | | |
|---|-------------------|-----------------|---|--------------------|---|-----------------|---|--------------------|-------------------------------|
| 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 | 7,605 | 100.00% | 777,776,660.60 | 100.00% | 7,687 | 100.00% | 795,959,381.59 | 100.00% |
| | g.2 Other | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| | g.3 Total | 7,605 | 100.00% | 777,776,660.60 | 100.00% | 7,687 | 100.00% | 795,959,381.59 | 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 | 7,381 | 97.05% | 755,719,942.35 | 97.16% | 7,499 | 97.55% | 777,305,820.87 | 97.66% |
| | h.2 Other | 224 | 2.95% | 22,056,718.25 | 2.84% | 188 | 2.45% | 18,653,560.72 | 2.34% |
| | h.3 Total | 7,605 | 100.00% | 777,776,660.60 | 100.00% | 7,687 | 100.00% | 795,959,381.59 | 100.00% |

| | | | At the end of the current Collection Period | | | | At the end of the previous Collection Period | | | | |
|----|------|---------------------------------|---|---|--------------------|-------------------------------|--|---|--------------------|-------------------------------|--|
| i. | Туре | e 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 | 583 | 7.67% | 48,175,422.18 | 6.19% | 594 | 7.73% | 49,965,261.18 | 6.28% | |
| | i.2 | Floating | 6,951 | 91.40% | 723,436,079.01 | 93.01% | 7,020 | 91.32% | 739,703,565.13 | 92.93% | |
| | i.3 | Optional currently Fixed (s) | 2 | 0.03% | 121,749.86 | 0.02% | 2 | 0.03% | 123,455.88 | 0.02% | |
| | i.4 | Optional currently Floating (5) | 69 | 0.91% | 6,043,409.55 | 0.78% | 71 | 0.92% | 6,167,099.40 | 0.77% | |
| | i.5 | Total | 7,605 | 100.00% | 777,776,660.60 | 100.00% | 7,687 | 100.00% | 795,959,381.59 | 100.00% | |

| | | | At the end of the current C | ollection Period | | At the end of the previous Collection Period | | | | |
|----|--|-----------------|---|--------------------|-------------------------------|--|---|--------------------|-------------------------------|--|
| I. | Interest Rate (Fixed and Optional currently Fixed) 🙉 | 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) | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% | |
| | I.2 3% (included) - 4% (excluded) | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% | |
| | I.3 4% (included) - 5% (excluded) | 66 | 0.87% | 4,798,509.17 | 0.62% | 67 | 0.87% | 5,054,007.66 | 0.63% | |
| | I.4 5% (included) - 6% (excluded) | 483 | 6.35% | 41,429,629.53 | 5.33% | 492 | 6.40% | 42,857,526.96 | 5.38% | |
| | l.5 >=6% | 36 | 0.47% | 2,069,033.34 | 0.27% | 37 | 0.48% | 2,177,182.44 | 0.27% | |
| | I.6 Total | 585 | 7.69% | 48,297,172.04 | 6.21% | 596 | 7.75% | 50,088,717.06 | 6.29% | |

| | | | At the end of the current C | ollection Period | | At the end of the previous Collection Period | | | | |
|----|---|-----------------|---|--------------------|----------------------------------|--|---|--------------------|-------------------------------|--|
| m. | Spread (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) | 4,734 | 62.25% | 492,422,855.61 | 63.31% | 4,767 | 62.01% | 502,262,457.62 | 63.10% | |
| | m.2 1% (included) - 1.25% (excluded) | 1,087 | 14.29% | 110,257,807.06 | 14.18% | 1,101 | 14.32% | 113,159,997.03 | 14.22% | |
| | m.3 1.25% (included) - 1.5% (excluded) | 709 | 9.32% | 70,660,040.50 | 9.08% | 722 | 9.39% | 72,743,699.59 | 9.14% | |
| | m.4 1.5% (included) - 1.75% (excluded) | 303 | 3.98% | 33,149,816.71 | 4.26% | 310 | 4.03% | 34,143,040.64 | 4.29% | |
| | m.5 1.75% (included) - 2% (excluded) | 180 | 2.37% | 22,085,861.25 | 2.84% | 184 | 2.39% | 22,651,389.66 | 2.85% | |
| | m.6 >=2% | 7 | 0.09% | 903,107.43 | 0.12% | 7 | 0.09% | 910,079.99 | 0.11% | |
| | m.7 Total | 7,020 | 92.31% | 729,479,488.56 | 93.79% | 7,091 | 92.25% | 745,870,664.53 | 93.71% | |

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

⁽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