# **CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007**

## **INVESTOR REPORT**

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

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

Investor Report Date
Quarterly Collection Period
Interest Period
Interest Payment Date

07/01/2013 01/09/2012 28/09/2012 31/12/2012

30/11/2012 31/12/2012 This Investors Report (the "Report") has been prepared by UniCredit Bank AG, London Branch ("UCB"), 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 UCB by other third parties. Although such information has been obtained from sources believed to be reliable, neither UCB, nor its subsidiaries or affiliates, or any of their respective directors, managers, officers or employees makes any representation as to their fairness, accuracy, completeness or reliability or shall have any responsibility or liability for any loss or damage howsoever arising from or otherwise in connection with the use of this Report.

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

Issuer: Cordusio RMBS Securitisation S.r.l.

Issue Date: 24/05/2007

Sole Arranger: UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)

Joint Lead Managers: UniCredit Bank AG, Lehman Brothers International (Europe), Société Générale CIB

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

Originator / Servicer: UniCredit S.p.A. (formerly known as UniCredit Banca S.p.A.)

Interest Day Count: Actual/360

Corporate Servicer: UniCredit Credit Management Bank S.p.A. (formerly known as UniCredit Gestione Crediti Società per Azioni)

Computation Agent: UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)

Account Bank: 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.)

Principal Paying Agent: BNP Paribas Securities Services S.A., Milan Branch

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

Swap Counterparty: UniCredit S.p.A. (formerly known as UniCredito Italiano S.p.A.)

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

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Payn	nents	Afte	r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.193%	127	10,405,656.10		703,500,000.00	10,405,656.10	-	-	703,500,000.00
28/09/2007	31/12/2007	31/12/2007	4.786%	94	8,791,483.17		703,500,000.00	8,791,483.17	-	-	703,500,000.00
31/12/2007	31/03/2008	31/03/2008	4.825%	91	8,580,257.29	-	703,500,000.00	8,580,257.29	-	-	703,500,000.00
31/03/2008	30/06/2008	30/06/2008	4.788%	91	8,514,460.50	-	703,500,000.00	8,514,460.50	-	-	703,500,000.00
30/06/2008	30/09/2008	30/09/2008	5.015%	92	9,016,134.16	-	703,500,000.00	9,016,134.16	-	-	703,500,000.00
30/09/2008	31/12/2008	31/12/2008	5.202%	92	9,352,329.00	-	703,500,000.00	9,352,329.00	703,500,000.00	-	-
31/12/2008	31/03/2009	31/03/2009	3.033%	90	-	-	-	-	-	-	-
31/03/2009	30/06/2009	30/06/2009	1.591%	91	-	-	-	-	-	-	-
30/06/2009	30/09/2009	30/09/2009	1.180%	92	-	-	-	-	-	-	-
30/09/2009	31/12/2009	31/12/2009	0.799%	92	-	-	-	-	-	-	-
31/12/2009	31/03/2010	31/03/2010	0.767%	90	-	-	-	-	-	-	-
31/03/2010		30/06/2010	0.695%	91	-	-	-	-	-	-	-
30/06/2010		30/09/2010	0.814%	92	-	-	-	-	-	-	-
30/09/2010	31/12/2010	31/12/2010	0.940%	92	-	-	-	-	-	-	-
31/12/2010	31/03/2011	31/03/2011	1.073%	90	-	-	-	-	-	-	-
31/03/2011	30/06/2011	30/06/2011	1.279%	91	-	-	-	-	-	-	-
30/06/2011	30/09/2011	30/09/2011	1.591%	92	-	-	-	-	-	-	-
30/09/2011	30/12/2011	30/12/2011	1.604%	91	-	-	-	-	-	-	-
30/12/2011	30/03/2012	30/03/2012	1.447%	91	-	-	-	-	-	-	-
30/03/2012	29/06/2012	29/06/2012	0.847%	91	-	-	-	-	-	-	-
29/06/2012	28/09/2012	28/09/2012	0.712%	91	-	-	-	-	-	-	-
28/09/2012	31/12/2012	31/12/2012	0.282%	94	-	-	-	-	-	-	-
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## CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS A2 NOTES (ISIN IT 0004231236)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Payn	nents	Afte	r Payments
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.263%	127	33,499,119.07	-	2,227,600,000.00	33,499,119.07	-		2,227,600,000.00
28/09/2007	31/12/2007	31/12/2007	4.856%	94	28,244,977.96	-	2,227,600,000.00	28,244,977.96	_	_	2,227,600,000.00
31/12/2007	31/03/2008	31/03/2008	4.895%	91	27,563,146.72	-	2,227,600,000.00	27,563,146.72	-	-	2,227,600,000.00
31/03/2008	30/06/2008	30/06/2008	4.858%	91	27,354,804.24	-	2,227,600,000.00	27,354,804.24	-	-	2,227,600,000.00
30/06/2008	30/09/2008	30/09/2008	5.085%	92	28,947,662.00	-	2,227,600,000.00	28,947,662.00	_	_	2,227,600,000.00
30/09/2008	31/12/2008	31/12/2008	5,272%	92	30.012.207.28	-	2,227,600,000.00	30,012,207.28	143,587,754.60	-	2,084,012,245.40
31/12/2008	31/03/2009	31/03/2009	3.103%	90	16,166,724.99	-	2,084,012,245.40	16,166,724.99	109,429,958.96	-	1,974,582,286.44
31/03/2009	30/06/2009	30/06/2009	1.661%	91	8,290,557.97	-	1,974,582,286.44	8,290,557.97	111,382,673.12	-	1,863,199,613.32
30/06/2009	30/09/2009	30/09/2009	1.250%	92	5,951,887.65	-	1,863,199,613.32	5,951,887.65	93,873,291.60	-	1,769,326,321.72
30/09/2009	31/12/2009	31/12/2009	0.869%	92	3,929,280.57	-	1,769,326,321.72	3,929,280.57	94,617,532.76	-	1,674,708,788.96
31/12/2009	31/03/2010	31/03/2010	0.837%	90	3,504,328.14	-	1,674,708,788.96	3,504,328.14	82,565,771.24	-	1,592,143,017.72
31/03/2010	30/06/2010	30/06/2010	0.765%	91	3,078,806.56	-	1,592,143,017.72	3,078,806.56	88,693,898.84	-	1,503,449,118.88
30/06/2010	30/09/2010	30/09/2010	0.884%	92	3,396,458.60	-	1,503,449,118.88	3,396,458.60	82.361.723.08	-	1,421,087,395.80
30/09/2010	31/12/2010	31/12/2010	1.010%	92	3,667,984.46	-	1,421,087,395.80	3,667,984.46	77,846,600.64	-	1,343,240,795.16
31/12/2010	31/03/2011	31/03/2011	1.143%	90	3,838,310.57	-	1,343,240,795.16	3,838,310.57	83,745,508.20	-	1,259,495,286.96
31/03/2011	30/06/2011	30/06/2011	1.349%	91	4,294,843.94	-	1,259,495,286.96	4,294,843.94	79,269,146.00	-	1,180,226,140.96
30/06/2011	30/09/2011	30/09/2011	1.661%	92	5,009,797.69	-	1,180,226,140.96	5,009,797.69	62,154,717.96	-	1,118,071,423.00
30/09/2011	30/12/2011	30/12/2011	1.674%	91	4,731,119.22	-	1,118,071,423.00	4,731,119.22	63,495,955.92	-	1,054,575,467.08
30/12/2011	30/03/2012	30/03/2012	1.517%	91	4,043,916.09	-	1,054,575,467.08	4,043,916.09	59,229,210.88	-	995,346,256.20
30/03/2012	29/06/2012	29/06/2012	0.917%	91	2,307,184.97	-	995,346,256.20	2,307,184.97	53,358,148.32	-	941,988,107.88
29/06/2012	28/09/2012	28/09/2012	0.782%	91	1,862,048.82	-	941,988,107.88	1,862,048.82	48,504,207.92	-	893,483,899.96
28/09/2012	31/12/2012	31/12/2012	0.352%	94	821,210.98	-	893,483,899.96	821,210.98	47,975,821.20	-	845,508,078.76
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## CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS A3 NOTES (ISIN IT 0004231244)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	r Payments
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest		Interest	Principal	Unpaid Interest	
24/05/2007	28/09/2007	28/09/2007	4.313%	127	11,237,503.56	-	738,600,000.00	11,237,503.56	-	-	738,600,000.00
28/09/2007	31/12/2007	31/12/2007	4.906%	94	9,461,548.07	-	738,600,000.00	9,461,548.07	-	-	738,600,000.00
31/12/2007	31/03/2008	31/03/2008	4.945%	91	9,232,397.42	-	738,600,000.00	9,232,397.42	-	-	738,600,000.00
31/03/2008	30/06/2008	30/06/2008	4.908%	91	9,163,317.80	-	738,600,000.00	9,163,317.80	-	-	738,600,000.00
30/06/2008	30/09/2008	30/09/2008	5.135%	92	9,692,483.66	-	738,600,000.00	9,692,483.66	-	-	738,600,000.00
30/09/2008	31/12/2008	31/12/2008	5.322%	92	10,045,452.40	-	738,600,000.00	10,045,452.40	-	-	738,600,000.00
31/12/2008	31/03/2009	31/03/2009	3.153%	90	5,822,014.50	-	738,600,000.00	5,822,014.50	-	-	738,600,000.00
31/03/2009	30/06/2009	30/06/2009	1.711%	91	3,194,465.51	-	738,600,000.00	3,194,465.51	-	-	738,600,000.00
30/06/2009	30/09/2009	30/09/2009	1.300%	92	2,453,793.33	-	738,600,000.00	2,453,793.33	-	-	738,600,000.00
30/09/2009	31/12/2009	31/12/2009	0.919%	92	1,734,643.13	-	738,600,000.00	1,734,643.13	-	-	738,600,000.00
31/12/2009	31/03/2010	31/03/2010	0.887%	90	1,637,845.50	-	738,600,000.00	1,637,845.50	-	-	738,600,000.00
31/03/2010	30/06/2010	30/06/2010	0.815%	91	1,521,618.58	-	738,600,000.00	1,521,618.58	-	-	738,600,000.00
30/06/2010	30/09/2010	30/09/2010	0.934%	92	1,762,956.13	-	738,600,000.00	1,762,956.13	-		738,600,000.00
30/09/2010	31/12/2010	31/12/2010	1.060%	92	2,000,785.33	-	738,600,000.00	2,000,785.33	-	-	738,600,000.00
31/12/2010	31/03/2011	31/03/2011	1.193%	90	2,202,874.50	-	738,600,000.00	2,202,874.50	-	-	738,600,000.00
31/03/2011	30/06/2011	30/06/2011	1.399%	91	2,611,956.31	-	738.600.000.00	2,611,956.31	-	-	738.600.000.00
30/06/2011	30/09/2011	30/09/2011	1.711%	92	3,229,569.53	-	738.600.000.00	3.229.569.53	_	-	738.600.000.00
30/09/2011	30/12/2011	30/12/2011	1.724%	91	3,218,736.73		738,600,000.00	3,218,736.73			738.600.000.00
30/12/2011	30/03/2012	30/03/2012	1.567%	91	2,925,615.11	-	738,600,000.00	2,925,615.11	-	-	738,600,000.00
30/03/2012	29/06/2012	29/06/2012	0.967%	91	1,805,405.11	-	738,600,000.00	1,805,405.11	-	-	738.600.000.00
29/06/2012	28/09/2012	28/09/2012	0.832%	91	1,553,357.86	-	738,600,000.00	1,553,357.86	-	-	738,600,000.00
				94		-				-	
28/09/2012	31/12/2012	31/12/2012	0.402%	94	775,283.80		738,600,000.00	775,283.80	-		738,600,000.00

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

Interest Start (included)	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Paym Interest	ents Principal	Afte Unpaid Interest	r Payments Outstanding Principal
	· · · · · ·		4.363%			-	<u> </u>	1,094,299.31	-	Oripara intoroot	
24/05/2007 28/09/2007	28/09/2007 31/12/2007	28/09/2007 31/12/2007	4.363%	127 94	1,094,299.31 920,081.40	-	71,100,000.00 71,100,000.00	920,081.40		-	71,100,000.00 71,100,000.00
31/12/2007	31/03/2008	31/03/2008	4.995%	91	897,726.38		71,100,000.00	897.726.38	-		71,100,000.00
31/03/2008	30/06/2008	30/06/2008	4.958%	91	891,076.55		71,100,000.00	891,076.55	-	-	71,100,000.00
30/06/2008	30/09/2008	30/09/2008	5.185%	92	942,114.50	-	71,100,000.00	942,114.50	-	-	71,100,000.00
30/09/2008	31/12/2008	31/12/2008	5.372%	92	976,092.40	-	71,100,000.00	976,092.40	-	_	71,100,000.00
31/12/2008	31/03/2009	31/03/2009	3.203%	90	569,333.25	-	71,100,000.00	569,333.25	-	-	71,100,000.00
31/03/2009	30/06/2009	30/06/2009	1.761%	91	316,495.72	-	71,100,000.00	316,495.72	-	-	71,100,000.00
30/06/2009	30/09/2009	30/09/2009	1.350%	92	245,295.00	-	71,100,000.00	245,295.00	-	-	71,100,000.00
30/09/2009	31/12/2009	31/12/2009	0.969%	92	176,067.30	-	71,100,000.00	176,067.30	-	-	71,100,000.00
31/12/2009	31/03/2010	31/03/2010	0.937%	90	166,551.75	-	71,100,000.00	166,551.75	-	-	71,100,000.00
31/03/2010	30/06/2010	30/06/2010	0.865%	91	155,462.12	-	71,100,000.00	155,462.12	-	-	71,100,000.00
30/06/2010	30/09/2010	30/09/2010	0.984%	92	178,792.80	-	71,100,000.00	178,792.80	-	-	71,100,000.00
30/09/2010	31/12/2010	31/12/2010	1.110%	92	201,687.00	-	71,100,000.00	201,687.00	-	-	71,100,000.00
31/12/2010	31/03/2011	31/03/2011	1.243%	90	220,943.25	-	71,100,000.00	220,943.25	-	-	71,100,000.00
31/03/2011	30/06/2011	30/06/2011	1.449%	91	260,421.52	-	71,100,000.00	260,421.52	-	-	71,100,000.00
30/06/2011	30/09/2011	30/09/2011	1.761%	92	319,973.70	-	71,100,000.00	319,973.70	-	-	71,100,000.00
30/09/2011	30/12/2011	30/12/2011	1.774%	91	318,832.15	-	71,100,000.00	318,832.15	-	-	71,100,000.00
30/12/2011	30/03/2012	30/03/2012	1.617%	91	290,615.32	-	71,100,000.00	290,615.32	-	-	71,100,000.00
30/03/2012	29/06/2012	29/06/2012	1.017%	91	182,780.32	-	71,100,000.00	182,780.32	-	-	71,100,000.00
29/06/2012	28/09/2012	28/09/2012	0.882%	91	158,517.45	-	71,100,000.00	158,517.45	-	-	71,100,000.00
28/09/2012	31/12/2012	31/12/2012	0.452%	94	83,913.80	-	71,100,000.00	83,913.80	-	-	71,100,000.00
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## CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS C NOTES (ISIN IT 0004231293)

Interest		Interest	Coupen	Amount Accrued		Befo Unpaid Interest	re Payments	Paym Interest			r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due		<u> </u>		Principal	Unpaid Interest	
24/05/2007	28/09/2007	28/09/2007	4.493%	127	694,212.48	-	43,800,000.00	694,212.48	-	-	43,800,000.00
28/09/2007	31/12/2007	31/12/2007	5.086%	94	581,668.87	-	43,800,000.00	581,668.87	-	-	43,800,000.00
31/12/2007 31/03/2008	31/03/2008 30/06/2008	31/03/2008 30/06/2008	5.125% 5.088%	91 91	567,422.92 563,326.40	-	43,800,000.00 43,800,000.00	567,422.92 563,326.40	-	-	43,800,000.00 43,800,000.00
30/06/2008	30/09/2008	30/09/2008	5.315%	92	594,925.66	-	43,800,000.00	594,925.66			43,800,000.00
30/09/2008	31/12/2008	31/12/2008	5.502%	92	615,857.20	-	43,800,000.00	615,857.20	-	-	43,800,000.00
31/12/2008	31/03/2009	31/03/2009	3.333%	90	364,963.50	-	43,800,000.00	364,963.50		-	43,800,000.00
31/03/2009	30/06/2009	30/06/2009	1.891%	91	209,365.21	-	43,800,000.00	209,365.21	-	-	43,800,000.00
30/06/2009	30/09/2009	30/09/2009	1.480%	92	165,661.33	-	43,800,000.00	165,661.33		-	43,800,000.00
30/09/2009	31/12/2009	31/12/2009	1.099%	92	123,014.73	-	43,800,000.00	123,014.73	-	-	43,800,000.00
31/12/2009	31/03/2010	31/03/2010	1.067%	90	116,836.50	-	43.800,000.00	116,836.50	-	-	43,800,000,00
31/03/2010	30/06/2010	30/06/2010	0.995%	91	110,163.08	-	43,800,000.00	110,163.08	-	-	43,800,000.00
30/06/2010	30/09/2010	30/09/2010	1.114%	92	124,693.73	-	43,800,000.00	124,693.73	-	-	43,800,000.00
30/09/2010	31/12/2010	31/12/2010	1.240%	92	138,797.33	-	43,800,000.00	138,797.33	-	-	43,800,000.00
31/12/2010	31/03/2011	31/03/2011	1.373%	90	150,343.50	-	43,800,000.00	150,343.50	-	-	43,800,000.00
31/03/2011	30/06/2011	30/06/2011	1.579%	91	174,821.61	-	43,800,000.00	174,821.61	-	-	43,800,000.00
30/06/2011	30/09/2011	30/09/2011	1.891%	92	211,665.93	-	43,800,000.00	211,665.93	-	-	43,800,000.00
30/09/2011	30/12/2011	30/12/2011	1.904%	91	210,804.53	-	43,800,000.00	210,804.53	-	-	43,800,000.00
30/12/2011	30/03/2012	30/03/2012	1.747%	91	193,422.01	-	43,800,000.00	193,422.01	-	-	43,800,000.00
30/03/2012	29/06/2012	29/06/2012	1.147%	91	126,992.01	-	43,800,000.00	126,992.01	-	-	43,800,000.00
29/06/2012	28/09/2012	28/09/2012	1.012%	91	112,045.26	-	43,800,000.00	112,045.26	-	-	43,800,000.00
28/09/2012	31/12/2012	31/12/2012	0.582%	94	66,561.40	-	43,800,000.00	66,561.40	-	-	43,800,000.00

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

	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Paym Interest	ents Principal	Afte Unpaid Interest	r Payments Outstanding Principal
							<u> </u>			Oripaid interest	
24/05/2007 28/09/2007	28/09/2007 31/12/2007	28/09/2007 31/12/2007	4.833% 5.426%	127 94	1,739,002.53 1,445,124.67	-	102,000,000.00 102,000,000.00	1,739,002.53 1,445,124.67	-	-	102,000,000.00 102,000,000.00
31/12/2007	31/03/2008	31/03/2008	5.465%	91	1,445,124.67	-	102,000,000.00	1,445,124.67	-	-	102,000,000.00
31/03/2008	30/06/2008	30/06/2008	5.428%	91	1,399,519.33	-	102,000,000.00	1,399,519.33	-	-	102,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.655%	92	1,474,070.00	-	102,000,000.00	1,474,070.00	-	-	102,000,000.00
30/09/2008		31/12/2008	5.842%	92	1,522,814.66		102,000,000.00	1,522,814.66	-		102,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.673%	90	936,615.00	-	102,000,000.00	936,615.00	-	-	102,000,000.00
31/03/2009	30/06/2009	30/06/2009	2.231%	91	575,226.16		102,000,000.00	575,226.16	-		102,000,000.00
30/06/2009		30/09/2009	1.820%	92	474,413.33	-	102,000,000.00	474,413.33	-	-	102,000,000.00
30/09/2009	31/12/2009	31/12/2009	1.439%	92	375,099.33	-	102,000,000.00	375,099.33	-	-	102,000,000.00
31/12/2009	31/03/2010	31/03/2010	1.407%	90	358,785.00	-	102,000,000.00	358,785.00	-	-	102,000,000.00
31/03/2010	30/06/2010	30/06/2010	1.335%	91	344,207.50	-	102,000,000.00	344,207.50	-	-	102,000,000.00
30/06/2010	30/09/2010	30/09/2010	1.454%	92	379,009.33	-	102,000,000.00	379,009.33	-	-	102,000,000.00
30/09/2010	31/12/2010	31/12/2010	1.580%	92	411,853.33	-	102,000,000.00	411,853.33	-	-	102,000,000.00
31/12/2010	31/03/2011	31/03/2011	1.713%	90	436,815.00	-	102,000,000.00	436,815.00	-	-	102,000,000.00
31/03/2011	30/06/2011	30/06/2011	1.919%	91	494,782.16	-	102,000,000.00	494,782.16	-	-	102,000,000.00
30/06/2011	30/09/2011	30/09/2011	2.231%	92	581,547.33	-	102,000,000.00	581,547.33	-	-	102,000,000.00
30/09/2011	30/12/2011	30/12/2011	2.244%	91	578,578.00	-	102,000,000.00	578,578.00	-	-	102,000,000.00
30/12/2011	30/03/2012	30/03/2012	2.087%	91	538,098.16	-	102,000,000.00	538,098.16	-	-	102,000,000.00
30/03/2012	29/06/2012	29/06/2012	1.487%	91	383,398.16	-	102,000,000.00	383,398.16	-	-	102,000,000.00
29/06/2012	28/09/2012	28/09/2012	1.352%	91	348,590.66	-	102,000,000.00	348,590.66	-	-	102,000,000.00
28/09/2012	31/12/2012	31/12/2012	0.922%	94	245,559.33	-	102,000,000.00	245,559.33	-	-	102,000,000.00

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

Interest	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Paym Interest	ents Principal	Afte Unpaid Interest	r Payments Outstanding Principal
	· · · · · ·						<u> </u>			Onpaid interest	
24/05/2007	28/09/2007	28/09/2007	6.633%	127	456,281.37	-	19,500,000.00	456,281.37	-	-	19,500,000.00
28/09/2007 31/12/2007	31/12/2007 31/03/2008	31/12/2007 31/03/2008	7.226% 7.265%	94 91	367,923.83 358,103.96	-	19,500,000.00 19,500,000.00	367,923.83 358.103.96	-	-	19,500,000.00 19,500,000,00
31/03/2008	30/06/2008	30/06/2008	7.228%	91	356,280.16	-	19,500,000.00	356,280.16	-	-	19,500,000.00
30/06/2008	30/09/2008	30/09/2008	7.455%	92	371,507.50	-	19,500,000.00	371,507.50	-	-	19,500,000.00
30/09/2008	31/12/2008	31/12/2008	7.642%	92	380,826.33	-	19,500,000.00	380,826.33	-	-	19,500,000.00
31/12/2008	31/03/2009	31/03/2009	5.473%	90	266,808.75		19,500,000.00	266,808.75	-		19,500,000.00
31/03/2009	30/06/2009	30/06/2009	4.031%	91	198,694.70		19,500,000.00	198,694.70	-	-	19,500,000.00
30/06/2009	30/09/2009	30/09/2009	3.620%	92	180,396.66	-	19,500,000.00	180,396.66	-	-	19,500,000.00
30/09/2009	31/12/2009	31/12/2009	3.239%	92	161,410.16	-	19,500,000.00	161,410.16	-	-	19,500,000.00
31/12/2009	31/03/2010	31/03/2010	3.207%	90	156,341.25	-	19.500,000.00	156,341.25	-	-	19,500,000,00
31/03/2010	30/06/2010	30/06/2010	3.135%	91	154,529.37	-	19,500,000.00	154,529.37	-	-	19,500,000.00
30/06/2010	30/09/2010	30/09/2010	3.254%	92	162,157.66	-	19,500,000.00	162,157.66	-	-	19,500,000.00
30/09/2010	31/12/2010	31/12/2010	3.380%	92	168,436.66	-	19,500,000.00	168,436.66	-	-	19,500,000.00
31/12/2010	31/03/2011	31/03/2011	3.513%	90	171,258.75	-	19,500,000.00	171,258.75	-	-	19,500,000.00
31/03/2011	30/06/2011	30/06/2011	3.719%	91	183,315.70	-	19,500,000.00	183,315.70	-	-	19,500,000.00
30/06/2011	30/09/2011	30/09/2011	4.031%	92	200,878.16	-	19,500,000.00	200,878.16	-	-	19,500,000.00
30/09/2011	30/12/2011	30/12/2011	4.044%	91	199,335.50	-	19,500,000.00	199,335.50	-	-	19,500,000.00
30/12/2011	30/03/2012	30/03/2012	3.887%	91	191,596.70	-	19,500,000.00	191,596.70	-	-	19,500,000.00
30/03/2012	29/06/2012	29/06/2012	3.287%	91	162,021.70	-	19,500,000.00	162,021.70	-	-	19,500,000.00
29/06/2012	28/09/2012	28/09/2012	3.152%	91	155,367.33	-	19,500,000.00	155,367.33	-	-	19,500,000.00
28/09/2012	31/12/2012	31/12/2012	2.722%	94	138,595.16	-	19,500,000.00	138,595.16	-	-	19,500,000.00
		$\vdash$									
		$\vdash$						<b>——</b>			
		$\vdash$						<b>——</b>			
		$\vdash$						<b>——</b>			

#### CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - COLLECTIONS

Collectio	on Period s included)	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		(principal)		
01/04/2007	31/08/2007	55,797,656.23	85,151,857.16	-	120,644,647.27	1,198,831.68	262,792,992.34
01/09/2007	30/11/2007	32,069,010.66	54,830,320.26	1,490.00	100,497,777.48	1,579,324.51	188,977,922.91
01/12/2007		30,634,419.89	53,060,889.60	1,461.62	121,026,193.81	1,287,469.81	206,010,434.73
01/03/2008		30,146,422.96	49,594,281.43	28,602.66	104,069,410.60	1,325,996.15	185,164,713.80
01/06/2008	31/08/2008	28,956,605.23	50,544,848.96	251,823.09	93,429,771.27	1,036,807.26	174,219,855.81
01/09/2008	30/11/2008	27,955,305.31	48,465,593.81	129,189.23	92,736,256.91	1,182,640.44	170,468,985.70
01/12/2008	28/02/2009	30,265,487.79	40,203,844.31	248,715.03	74,992,772.82	572,275.92	146,283,095.87
01/03/2009	31/05/2009	34,163,048.04	26,400,344.89	96,162.22	64,970,968.87	215,422.99	125,845,947.01
01/06/2009		36,409,501.81	21,527,252.89	898,542.10	48,229,299.73	323,575.19	107,388,171.72
01/09/2009		35,953,990.94	17,903,166.04	459,825.19	50,785,805.09	191,790.76	105,294,578.02
01/12/2009		35,980,430.71	16,536,618.25	581,041.03	38,766,981.98	191,284.38	92,056,356.35
01/03/2010		36,575,842.89	15,686,312.14	829,882.83	45,585,974.63	203,380.09	98,881,392.58
01/06/2010		35,233,695.29	15,466,634.14	785,840.57	42,865,169.32	357,955.16	94,709,294.48
01/09/2010		34,031,771.02	15,559,093.49	943,223.23	37,089,089.43	158,700.19	87,781,877.36
01/12/2010		33,400,802.34	15,524,529.21	1,982,292.94	44,173,031.32	172,205.68	95,252,861.49
01/03/2011	31/05/2011	33,024,979.31	15,627,233.98	1,040,594.66	41,938,676.62	188,974.65	91,820,459.22
01/06/2011	31/08/2011	32,021,302.11	16,359,487.77	643,215.88	26,246,160.02	294,775.70	75,564,941.48
01/09/2011		31,432,863.60	16,519,981.72	1,099,845.93	28,320,572.99	181,252.56	77,554,516.80
01/12/2011 01/03/2012	29/02/2012 31/05/2012	31,355,383.34 32,032,577,05	15,436,813.92 13.129.886.48	843,095.05 880,280.41	20,841,560.73 13,051,659.03	133,122.52 221,629.37	68,609,975.56 59.316.032.34
01/03/2012		32,032,577.05	11,229,548.97	1,596,278.28	13,051,659.03	107.674.13	59,316,032.34 56,600,936.08
01/09/2012		32,053,468,60	9.623.903.99	915.392.82	10.286.988.08	81,919.89	52,961,673,38
01/09/2012	30/11/2012	32,053,466.60	9,023,903.99	915,392.62	10,200,900.00	61,919.69	52,961,673.36

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

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	12,291,882.85	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	47,976,000.92
(a) Interest Components related to the Mortgage Loans received by the Issuer	10,601,767.06	(a) All Principal Components related to the Mortgage Loans received by the Issuer	42,340,456.68
(b) Without duplication of (a) above Interest Components invested in Eligible Investments	-	(b) Without duplication of (a) above Principal Components invested in Eligible Investments	-
(c) All net interest amounts on the Accounts received by the Issuer	20,526.63	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	5,635,534.58
(d) All amounts received from the Swap Counterparty by the Issuer	1,030,990.92	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	9.66
(e) All amounts from any party to the Transaction Documents received by the Issuer	-	<ul> <li>(e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims)</li> </ul>	
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	(f) Any amount credited and/or retained on each IPD under items (xviii) and (xix) of the	
<ul> <li>(g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds)</li> </ul>		Pre-Enforcement Interest Priority of Payment	-
(h) Cash Reserve Excess available after repayment of the Subordinated Loan	-	(g) Any other amount received from the Originator under the Warranty and Indemnity Agreement	-
(i) Amount withdrawn from the Cash Reserve if items (i) to (xvi) of the Pre-Enforcement		(h) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption Date, any amounts standing to the credit of the Expenses Account	-
Interest Priority of Payments are not paid	638,598.24		
(j) On the Calculation Date immediately preceding the date on which the Rated Notes will be redeemed in full, the amount standing to the credit of the Cash Reserve Account at such date	-		

TOTAL ISSUER AVAILABLE FUNDS

54,632,349.19

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

PRE-ENFOR	CEMENT INTEREST PRIORITY OF PAYMENT	Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	12,291,882.85
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB)	-
Second	Issuer/RoN expenses a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN d) Amount necessary to replenish the Expenses Account up to Retention Amount	202,320.51 - - 2,624.16 117.80
Third	Third Party Fees and Expenses: a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Prinical Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses e) Corporate Servicer fees and expenses f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses	750.00 8,750.00 573,561.59 22,694.46
Fourth	Amounts due to the Swap Counterparty	3,708,061.73
Fifth	Instalment Premiums payable to the Originator	6,343.55
Sixth	Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes Interest on Class A2 Notes Interest on Class A3 Notes	821,210.98 775,283.80
Seventh	Senior Notes PDL reduction to zero	-
Eighth	Interest on Class B Notes if Class B Trigger Event has not occurred	83,913.80
Ninth	Class B PDL reduction to zero	-
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	66,561.40
Eleventh	Class C PDL to zero	-
Twelfth	Interest on Class D Notes if Class D Trigger Event has not occurred	245,559.33
Thirteenth	Class D PDL to zero	-
Fourteenth	Interest on Class E Notes if Class E Trigger Event has not occurred	138,595.16
Fifteenth	Class E PDL to zero	3,632,696.58
Sixteenth	Reduction of Junior Notes PDL to zero	2,002,838.00
Seventeeth	Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)	-
Eighteenth	Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes Trigger Event has occurred (if any Rated Notes o/s)	-
Nineteenth	Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments	-
Twentieth	Any Swap termination payments	-
Twenty-first	Any amounts due to: a) UCB under the terms of the Transfer Agreement b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement	-
Twenty-second	Interest on the Subordinated Loan	-
Twenty-third	Principal on the Subordinated Loan	-
Twenty-fourth	Any amounts due to UCB: a) in connection with a limited recourse loan under the terms of the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement	<u>:</u>
Twenty-fifth	Other Issuer Creditor amounts	-
Twenty-sixth	Interest on the Junior Notes (other than in (xxvii) below)	-
Twenty-seventh	Junior Notes Additional Interest	-

Interest amount available after the payment of interest on the Class E Notes

5,635,534.58

#### PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

T KE-EMI O	NOLINENT FRINGILA ET RIORITT OF FATMENT	Euro
	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	47,976,000.92
First	All amounts under items (i) to (xiv) (excluding items (vii), (ix), (xi) and (xiii)) of the Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPoP	-
Second	Class A1 Principal: (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account (b) Thereafter to pay Class A1 Principal	-
Third	Class A2 Principal	47,975,821.20
Fourth	Class A3 Principal	-
Fifth	To pay interest on Class B Notes should a Class B trigger event occurred and the related payment has not been fully done under iterm (viiii) of the IPoP	-
Sixth	Class B Principal	-
Seventh	To pay interest on Class C Notes should a Class C trigger event occurred and the related payment has not been fully done under iterm (x) of the IPoP	-
Eighth	Class C Principal	-
Nineth	To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under iterm (xii) of the IPoP	-
Tenth	Class D Principal	-
Eleventh	To pay interest on Class E Notes should a Class E trigger event occurred and the related payment has not been fully done under iterm (xiv) of the IPoP	-
Twelfth	Class E Principal	-
Thirteenth	Principal on the Subordinated Loan to the extent not paid under item (xxiii) of the IPoP	-
Fourteenth	To pay interest on the Junior Notes should a Junior Notes trigger event and the related payment has not been fully done under iterm (xxvi) of the IPoP	-
Fifteenth	Junior Notes Principal until the balance of the Junior Notes is € 30,000.00	-
Sixteenth	Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
Seventeenth	Junior Notes Additional Remuneration	-

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

#### POST-ENFORCEMENT PRIORITY OF PAYMENT

Twenty-fouth Junior Notes Additional Interest

POST-ENFOI	RCEMENT PRIORITY OF PAYMENT	Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	not applicable
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB)	not applicable
Second	Issuer/RoN expenses: a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN	not applicable not applicable not applicable
Third	Third Party Fees and Expenses: a) Paying Agent fees and expenses b) Agent Bank fees and expenses c) Computation Agent fees and expenses d) Services fees and expenses e) Corporate Servicer fees and expenses f) Corporate Servicer fees and expenses g) Account Bank fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses	not applicable not applicable not applicable not applicable not applicable not applicable not applicable
Fourth	Amount due to the Swap Counterparty	not applicable
Fifth	Instalment Premiums payable to the Originator	not applicable
Sixth	Interest on Class A Notes: Interest on Class A1 Notes Interest on Class A2 Notes Interest on Class A3 Notes	not applicable not applicable not applicable
Seventh	Class A Principal Class A1 Principal Class A2Principal Class A3Principal	not applicable not applicable not applicable
Eighth	Interest on Class B Notes	not applicable
Ninth	Class B Principal	not applicable
Tenth	Interest on Class C Notes	not applicable
Eleventh	Class C Principal	not applicable
Twelfth	Interest on Class D Notes	not applicable
Thirteenth	Class D Principal	not applicable
Fourteenth	Interest on Class E Notes	not applicable
Fifteenth	Class E Principal	not applicable
Sixteenth	Any Swap termination payments	not applicable
Seventeeth	Any amounts due to Unicredit Banca S.p.A. a) in respect of the Originator's Claims under the Transfer Agreement b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement	not applicable not applicable
Eighteenth	Interest on the Subordinated Loan	not applicable
Nineteenth	Principal on the Subordinated Loan	not applicable
Twentieth	Any amounts due to Unicredit Banca S.p.A. a) in connection with a limited recourse loan under the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement	not applicable not applicable
Twenty-first	Interest on the Junior Notes	not applicable
Twenty-second	Principal on the Junior Notes until the balance of the Junior Notes is $\mathop{\in} 30,\!000.00$	not applicable
Twenty-third	On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full	not applicable

not applicable

#### CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - PORTFOLIO PERFORMANCE

PRINCIPAL DEFICIENCY LEDGER

	PDL at start	Amount debited to the PDL	Amount credited to the PDL	PDL at end
Class A Notes	-	-	-	
Class B Notes		-	-	-
Class C Notes		-	-	-
Class D Notes		-	-	-
Class E Notes		3,632,696.58	3,632,696.58	-
Class Junior Notes	-	2,002,838.00	2,002,838.00	-

ARREAR CLAIM

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount		
from 0 to 29 days	261	19,239,406.06	1.00%		
from 30 days to 59 days	130	9,069,849.31	0.47%		
from 60 days to 89 days	99	7,765,627.10	0.40%		
from 90 days to 119 days	91	7,031,810.89	0.37%		
from 120 days to 149 days	61	4,675,726.16	0.24%		
from 150 days to 179 days	63	4,786,840.35	0.25%		
from 180 days to 209 days	46	3,965,740.66	0.21%		
from 210 days to 239 days	41	3,202,371.08	0.17%		
from 240 days to 269 days	35	2,979,051.11	0.16%		
from 270 days to 299 days	22	1,813,473.49	0.09%		
from 300 days to 329 days	12	1,009,074.85	0.05%		
from 330 days to 359 days	10	951,825.44	0.05%		
above 360 days	-	-	0.00%		
Total	871	66,490,796.50	3.46%		

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)		
30.415.914.03	3.908.102.838.12	0.78%		

**EFAULTED CLAIMS** 

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
111,882,375.98	3,908,102,838.12	2.86%
Junior Notes Trigger Event if (c) >=6.9% NOT OCCURRED		
Class E Notes Trigger Event if (c) >=7%  NOT OCCURRED		
Class D Notes Trigger Event if (c) >=8% NOT OCCURRED		
Class C Notes Trigger Event if (c) >=9%  NOT OCCURRED		
Class B Notes Trigger Event if (c) >=11%  NOT OCCURRED		

#### RE-PAYMENT

		Annualised Prepayment rate during previous Collection Period
10,286,988.08	1,870,706,642.25	2.21%
Annualised Weighted Average Prepayment Rate since the beginning of the first Collection Period		

CASH RESERVE

	Amounts paid in accordance with the Priority of Payments	Amounts received in accordance with the Priority of Payments	Balance at end of Interest Payment Date
3,488,539.85	638,598.24	-	2,849,941.61
Target Amount 6 252 965 00			

<sup>\*</sup> The information refers to the outstanding balance of the portfolio as of the 31/03/2007

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

a.	General Information about the Portfolio (a)		At the end of the current Collection Period	At the end of the previous Collection Period
a.1		Number of Loans:	26,469	26,727
	a.2 Oustanding Portfolio Amount:		1,822,730,650.99	1,870,706,642.25
	a.3 Average Outstanding Potfolio Amount (1):		68,862.85	69,993.14
	a.4	Weighted Average Seasoning (months) (2):	101.7	98.7
	a.5 Weighted Average Current LTV (2):		47.21%	47.82%
	a.6	Weighted Average Remaining Term (months) (2):	169.0	171.4

		At the end of the current Collection Period				At the end of the previous Collection Period			
b.	Outstanding amount	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	.1 from 0 (included) to 10.000 (excluded) Euro	763	2.88%	5,273,700.91	0.29%	632	2.36%	4,242,019.61	0.23%
L	.2 from 10.000 (included) to 25.000 (excluded) Euro	2,452	9.26%	43,550,330.59	2.39%	2,478	9.27%	44,134,991.75	2.36%
	.3 from 25.000 (included) to 50.000 (excluded) Euro	5,247	19.82%	200,273,164.52	10.99%	5,218	19.52%	199,498,453.57	10.66%
	.4 from 50.000 (included) to 75.000 (excluded) Euro	7,319	27.65%	460,075,228.36	25.24%	7,294	27.29%	459,163,143.14	24.54%
	o.5 from 75.000 (included) to 100.000 (excluded) Euro	5,919	22.36%	513,239,742.82	28.16%	6,019	22.52%	522,010,121.02	27.90%
	o.6 from 100.000 (included) to 150.000 (excluded) Euro	4,133	15.61%	482,765,501.51	26.49%	4,382	16.40%	512,065,870.16	27.37%
	.7 from 150.000 (included) to 200.000 (excluded) Euro	480	1.81%	81,062,934.97	4.45%	540	2.02%	90,974,781.65	4.86%
	o.8 from 200.000 (included) to 300.000 (excluded) Euro	152	0.57%	35,257,048.13	1.93%	156	0.58%	36,164,533.89	1.93%
	o.9 over 300.000 (included) Euro	4	0.02%	1,232,999.18	0.07%	8	0.03%	2,452,727.46	0.13%
	.10 Total	26,469	99.98%	1,822,730,650.99	100.01%	26,727	99.99%	1,870,706,642.25	99.98%

		At the end of the current Collection Period				At the end of the previous 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 12 (included) to 18 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.2 from 18 (included) to 24 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.3 from 24 (included) to 48 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.4 from 48 (included) to 72 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.5 from 72 (included) to 96 (excluded) months	11,518	43.52%	654,944,028.49	35.93%	14,844	55.54%	918,393,293.89	49.09%
	c.6 from 96 (included) to 108 (excluded) months	8,564	32.35%	697,480,406.84	38.27%	7,018	26.26%	598,946,635.03	32.02%
	c.7 from 108 (included) to 120 (excluded) months	4,241	16.02%	329,635,882.66	18.08%	3,415	12.78%	259,675,295.67	13.88%
	c.8 from 120 (included) to 150 (excluded) months	2,146	8.11%	140,670,333.00	7.72%	1,450	5.43%	93,691,417.66	5.01%
	c.9 from 150 (included) to 180 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c. 10 over 180 (included) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.11 Total	26,469	100.00%	1,822,730,650.99	100.00%	26,727	100.01%	1,870,706,642.25	100.00%

		At the end of the current Collection Period				At the end of the previous Collection Period			
d.	Current LTV Ratio (4)	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	d.1 from 0% (included) to 10% (excluded)	1,548	5.85%	22,805,770.48	1.25%	1,405	5.26%	21,425,911.08	1.15%
	d.2 from 10% (included) to 20% (excluded)	2,623	9.91%	79,721,232.08	4.37%	2,614	9.78%	80,052,314.47	4.28%
	d.3 from 20% (included) to 30% (excluded)	2,839	10.73%	137,432,066.81	7.54%	2,865	10.72%	138,392,653.19	7.40%
	d.4 from 30% (included) to 40% (excluded)	3,139	11.86%	197,450,144.75	10.83%	3,100	11.60%	195,878,576.43	10.47%
	d.5 from 40% (included) to 50% (excluded)	4,355	16.45%	329,372,804.85	18.07%	4,255	15.92%	322,288,645.23	17.23%
	d.6 from 50% (included) to 60% (excluded)	10,624	40.14%	924,282,195.17	50.71%	10,607	39.69%	926,582,957.61	49.53%
	d.7 from 60% (included) to 70% (excluded)	1,341	5.07%	131,666,436.85	7.22%	1,881	7.04%	186,085,584.24	9.95%
	d.8 from 70% (included) to 80% (excluded)	0	0.00%	-	0.00%	0	0.00%	-	0.00%
	d.9 Total	26,469	100.01%	1.822.730.650.99	99.99%	26.727	100.01%	1.870.706.642.25	100.01%

		At the end of the current Collection Period				At the end of the previous Collection Period				
e.	Remaining 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)	124	0.47%	523,803.09	0.03%	135	0.51%	565,691.88	0.03%	
	e.2 from 12 (included) to 24 months (excluded)	201	0.76%	2,182,764.06	0.12%	201	0.75%	2,341,182.33	0.13%	
	e.3 from 24 (included) to 48 months (excluded)	1,977	7.47%	33,699,027.83	1.85%	2,010	7.52%	37,413,072.09	2.00%	
	e.4 from 48 (included) to 72 months (excluded)	473	1.79%	15,466,696.85	0.85%	414	1.55%	13,722,770.87	0.73%	
	e.5 from 72 (included) to 96 months (excluded)	4,197	15.86%	181,244,150.43	9.94%	3,658	13.69%	161,006,105.70	8.61%	
	e.6 from 96 (included) to 120 months (excluded)	224	0.85%	12,549,164.31	0.69%	829	3.10%	40,211,286.17	2.15%	
	e.7 from 120 (included) to 160 months (excluded)	5,615	21.21%	403,153,717.74	22.12%	5,685	21.27%	415,387,828.53	22.20%	
	e.8 from 160 (included) to 200 months (excluded)	9,381	35.44%	770,871,304.03	42.29%	7,653	28.63%	620,152,110.58	33.15%	
	e.9 over 200 (included) months	4,277	16.16%	403,040,022.65	22.11%	6,142	22.98%	579,906,594.10	31.00%	
	e.10 Total	26,469	100.01%	1,822,730,650.99	100.00%	26,727	100.00%	1,870,706,642.25	100.00%	

		At the end of the current Collection Period				At the end of the previous Collection Period					
f. By Region of Originating Brand	h <sub>∞</sub> 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	;	71 1.40%	21,695,656.97	1.19%	374	1.40%	22,310,315.53	1.19%			
f.2 Basilicata		35 0.13%	1,411,180.95	0.08%	36	0.13%	1,448,934.10	0.08%			
f.3 Calabria		23 0.46%	5,509,702.82	0.30%	125	0.47%	5,698,061.06	0.30%			
f.4 Campania	1,	40 4.31%	66,009,532.82	3.62%	1,146	4.29%	67,755,476.37	3.62%			
f.5 Emilia - Romagna	2,	55 9.65%	174,796,758.93	9.59%	2,570	9.62%	178,926,532.40	9.56%			
f.6 Friuli-Venezia Giulia	9	3.53%	53,364,796.50	2.93%	941	3.52%	54,706,226.87	2.92%			
f.7 Lazio	3,	94 11.69%	238,669,294.98	13.09%	3,135	11.73%	245,129,707.54	13.10%			
f.8 Liguria		35 1.64%	27,237,766.93	1.49%	439	1.64%	27,959,870.61	1.49%			
f.9 Lombardia	6,	14 24.99%	539,059,555.70	29.57%	6,677	24.98%	552,252,666.11	29.52%			
f.10 Marche		50 2.08%	37,903,927.42	2.08%	558	2.09%	38,939,129.52	2.08%			
f.11 Molise		49 0.19%	2,106,402.33	0.12%	53	0.20%	2,277,573.69	0.12%			
f.12 Piemonte	3,	96 14.34%	233,835,673.36	12.83%	3,838	14.36%	240,480,837.21	12.86%			
f.13 Puglia	1,1	86 4.10%	58,546,081.08	3.21%	1,099	4.11%	60,262,659.80	3.22%			
f.14 Sardegna	;	01 1.14%	17,022,944.96	0.93%	304	1.14%	17,551,890.20	0.94%			
f.15 Sicilia		60 2.87%	38,691,072.92	2.12%	762	2.85%	39,561,913.14	2.11%			
f.16 Toscana	1,;	61 5.14%	101,762,659.55	5.58%	1,374	5.14%	104,435,122.11	5.58%			
f.17 Trentino - Alto Adige		28 0.86%	14,925,490.31	0.82%	233	0.87%	15,500,647.13	0.83%			
f.18 Umbria		20 0.83%	11,751,447.99	0.64%	222	0.83%	12,198,236.67	0.65%			
f.19 Valle d'Aosta		51 0.19%	2,613,740.81	0.14%	52	0.19%	2,691,447.54	0.14%			
f.20 Veneto	2,7	66 10.45%	175,816,963.66	9.65%	2,789	10.44%	180,619,394.65	9.66%			
f.21 Total	26,	69 99.99%	1,822,730,650.99	99.98%	26,727	100.00%	1,870,706,642.25	99.97%			

		At the end of the current Collection Period				At the end of the previous Collection Period			
g.	Payment Frequency	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	g.1 Monthly	26,230	99.10%	1,805,521,038.39	99.06%	26,484	99.09%	1,852,966,903.83	99.05%
	g.2 Quarterly	239	0.90%	17,209,612.60	0.94%	243	0.91%	17,739,738.42	0.95%
	g.3 Total	26,469	100.00%	1,822,730,650.99	100.00%	26,727	100.00%	1,870,706,642.25	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	24,610	92.98%	1,699,478,830.48	93.24%	24,937	93.30%	1,750,322,514.45	93.56%	
	h.2 R.I.D.	1,394	5.27%	90,867,472.67	4.99%	1,368	5.12%	90,905,524.51	4.86%	
	h.3 Cash	465	1.76%	32,384,347.84	1.78%	422	1.58%	29,478,603.29	1.58%	
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	h.5 Total	26,469	100.01%	1,822,730,650.99	100.01%	26,727	100.00%	1,870,706,642.25	100.00%	

				At the end of the current Collection Period				At the end of the previous Collection Period				
i.	Type of Interest		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding		
	i.1 Fixed		1,716	6.48%	95,602,497.72	5.25%	1,747	6.54%	98,187,295.49	5.25%		
	i.2 Floating		23,161	87.50%	1,624,464,035.23	89.12%	23,380	87.48%	1,667,368,958.70	89.13%		
	i.3 Optional currentl	y Fixed (5)	638	2.41%	39,978,881.92	2.19%	640	2.39%	40,641,925.08	2.17%		
	i.4 Optional currentl	y Floating	954	3.60%	62,685,236.12	3.44%	960	3.59%	64,508,462.98	3.45%		
	i.5 Total		26,469	99.99%	1,822,730,650.99	100.00%	26,727	100.00%	1,870,706,642.25	100.00%		

		At the end of the current Collection Period				At the end of the previous Collection Period				
I.	Interest Rate (Fixed and Optional currently Fixed) (6)	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	I.1 0% (included) - 3% (excluded)	119	0.45%	6,993,110.35	0.38%	73	0.27%	4,360,088.25	0.23%	
	I.2 3% (included) - 4% (excluded)	329	1.24%	21,124,178.46	1.16%	366	1.37%	23,483,377.18	1.26%	
	I.3 4% (included) - 5% (excluded)	155	0.59%	9,783,729.72	0.54%	162	0.61%	10,470,354.86	0.56%	
	I.4 5% (included) - 6% (excluded)	1,149	4.34%	62,054,631.97	3.40%	1,173	4.39%	63,941,680.01	3.42%	
	I.5 >=6%	602	2.27%	35,625,729.14	1.95%	613	2.29%	36,573,720.27	1.96%	
	I.6 Total	2,354	8.89%	135,581,379.64	7.43%	2,387	8.93%	138,829,220.57	7.43%	

		At the end of the current Collection Period				At the end of the previous Collection Period				
m. Sp	read (Floating and Optional currently Floating) 👨	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.	0% (included) - 1% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
m.:	2 1% (included) - 1.25% (excluded)	8,355	31.57%	509,379,150.37	27.95%	8,425	31.52%	524,359,267.19	28.03%	
m.:	3 1.25% (included) - 1.5% (excluded)	10,203	38.55%	743,121,899.20	40.77%	10,297	38.53%	761,769,846.42	40.72%	
m.	1 1.5% (included) - 1.75% (excluded)	4,562	17.24%	356,994,507.20	19.59%	4,612	17.26%	366,235,702.36	19.58%	
m.	5 1.75% (included) - 2% (excluded)	716	2.71%	56,024,604.68	3.07%	725	2.71%	57,484,702.57	3.07%	
m.	S >=2%	279	1.05%	21,629,109.90	1.19%	281	1.05%	22,027,903.14	1.18%	
m.	7 Total	24,115	91.12%	1,687,149,271.35	92.57%	24,340	91.07%	1,731,877,421.68	92.58%	

- (a) The information refers to the mortgages not classified as default as at the end of the collection period
- (b) The information refers to the Region where the branch originating the mortgage loan is located
- (1) Arithmetic average
- (2) Weighted by the outstanding principal amount
- (3) Calculated as the difference between the maturity date and the date representing the end of the collection period
- (4) Calculated as ratio between the outstanding principal amount and the most recent apprisal/evaluation available
- (5) Calculated as difference between the maturity and the servicing report date
- (6) The nature of the optional loan (currently fixed or floating) is monitored as at the end of the collection period





