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

INVESTOR REPORT

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

Euro	703,500,000	Class A1
Euro	2,227,600,000	Class A2
Euro	738,600,000	Class A3
Euro	71,100,000	Class B
Euro	43,800,000	Class C
Euro	102,000,000	Class D
Euro	19,500,000	Class E
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

07/10/2015 01/06/2015 30/06/2015 30/09/2015

31/08/2015 30/09/2015 This Investor 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 issued	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 Code	030287347	030287282	030287266	030303806	030303911	030295188	030304748	
Clearing System	Clearstream Euroclear							
Indexation	Euribor 3 M							
Spread at Issuance	6	13	18	23	36	70	250	300
Fitch	AAA	AAA	AAA	AA	А	BBB	BB	Unrated
Rating at the Issue Date	Aaa	Aaa	Aaa	Aa1	A1	Baa2	Ba2	Unrated
Standard & Poor's	AAA	AAA	AAA	AA	А	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: Credit Suisse International

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

	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Payr Interest	nents Principal	Afte Unpaid Interest	er Payments Outstanding Principal
	· · · · · ·					-	<u> </u>	10,405,656.10		-	
24/05/2007 28/09/2007	28/09/2007 31/12/2007	28/09/2007 31/12/2007	4.193% 4.786%	127 94	10,405,656.10 8,791,483.17	-	703,500,000.00 703,500,000.00	8,791,483.17	-	-	703,500,000.00 703,500,000.00
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	30/06/2010	0.695%	91	-	-	-	-	-	-	-
30/06/2010	30/09/2010	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	-	-	-	-	-	-	-
31/12/2012	28/03/2013	28/03/2013	0.245%	87	-	-	-	-	-	-	
28/03/2013	28/06/2013	28/06/2013	0.273%	92	-	-	-	-	-	-	
28/06/2013	30/09/2013	30/09/2013	0.282%	94 92	-	-	-	-	-	-	
30/09/2013 31/12/2013	31/12/2013 31/03/2014	31/12/2013 31/03/2014	0.281% 0.353%	92	-	-	-	-	-	-	-
31/03/2014	30/06/2014	30/06/2014	0.373%	91	-	-	-	-	-		
30/06/2014	30/09/2014	30/09/2014	0.269%	92	-	-	-	-	-	-	-
30/09/2014	31/12/2014	31/12/2014	0.142%	92	-	-	-	-	-	-	-
31/12/2014	31/03/2015	31/03/2015	0.139%	90	-	-	_	-	-		_
31/03/2015	30/06/2015	30/06/2015	0.081%	91	-	-	_	-	-	-	-
30/06/2015	30/09/2015	30/09/2015	0.045%	92	-	-	_	-	-	-	-

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
31/12/2012	28/03/2013	28/03/2013	0.315%	87	643,643.02	-	845,508,078.76	643,643.02	49,967,518.36	-	795,540,560.40
28/03/2013	28/06/2013	28/06/2013	0.343%	92	697,335.49	-	795,540,560.40	697,335.49	47,786,475.20	-	747,754,085.20
28/06/2013	30/09/2013	30/09/2013	0.352%	94	687,269.08	-	747,754,085.20	687,269.08	44,421,908.16	-	703,332,177.04
30/09/2013	31/12/2013	31/12/2013	0.351%	92	630,888.96	-	703,332,177.04	630,888.96	45,479,349.88	-	657,852,827.16
31/12/2013	31/03/2014	31/03/2014	0.423%	90	695,679.36	-	657,852,827.16	695,679.36	45,098,430.28	-	612,754,396.88
31/03/2014	30/06/2014	30/06/2014	0.443%	91	686,165.77	-	612,754,396.88	686,165.77	44,079,971.56	-	568,674,425.32
30/06/2014	30/09/2014	30/09/2014	0.339%	92	492,661.61	-	568,674,425.32	492,661.61	44,219,196.56	-	524,455,228.76
30/09/2014	31/12/2014	31/12/2014	0.212%	92	284,138.18	-	524,455,228.76	284,138.18	42,838,084.56	-	481,617,144.20
31/12/2014	31/03/2015	31/03/2015	0.209%	90	251,644.95	-	481,617,144.20	251,644.95	43,938,964.48	-	437,678,179.72
31/03/2015	30/06/2015	30/06/2015	0.151%	91	167,059.32	-	437,678,179.72	167,059.32	46,610,525.16	-	391,067,654.56
30/06/2015	30/09/2015	30/09/2015	0.115%	92	114,930.43	-	391,067,654.56	114,930.43	45,910,836.00	-	345,156,818.56

CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS A3 NOTES (ISIN IT 0004231244)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	After 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	4.313%	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
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
31/12/2012	28/03/2013	28/03/2013	0.365%	87	651,506.75	-	738,600,000.00	651,506.75	-	-	738,600,000.00
28/03/2013	28/06/2013	28/06/2013	0.393%	92	741,800.60	-	738,600,000.00	741,800.60	-	-	738,600,000.00
28/06/2013	30/09/2013	30/09/2013	0.402%	94	775,283.80	-	738,600,000.00	775,283.80	-	-	738,600,000.00
30/09/2013	31/12/2013	31/12/2013	0.401%	92	756,900.86	-	738,600,000.00	756,900.86	-	-	738,600,000.00
31/12/2013	31/03/2014	31/03/2014	0.473%	90	873,394.50	-	738,600,000.00	873,394.50	-	-	738,600,000.00
31/03/2014	30/06/2014	30/06/2014	0.493%	91	920,439.21	-	738,600,000.00	920,439.21	-	-	738,600,000.00
30/06/2014	30/09/2014	30/09/2014	0.389%	92	734,250.46	-	738,600,000.00	734,250.46	-	-	738,600,000.00
30/09/2014	31/12/2014	31/12/2014	0.262%	92	494,533.73	-	738,600,000.00	494,533.73	-	-	738,600,000.00
31/12/2014	31/03/2015	31/03/2015	0.259%	90	478,243.50	-	738,600,000.00	478,243.50	-	-	738,600,000.00
31/03/2015	30/06/2015	30/06/2015	0.201%	91	375,270.35	-	738,600,000.00	375,270.35	-	-	738,600,000.00
30/06/2015	30/09/2015	30/09/2015	0.165%	92	311,443.00	-	738,600,000.00	311,443.00	-	-	738,600,000.00

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

	t 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
24/05/2007	28/09/2007	28/09/2007	4.363%	127	1,094,299.31		71,100,000.00	1,094,299.31	-		71,100,000.00
28/09/2007	31/12/2007	31/12/2007	4.956%	94	920,081.40	-	71,100,000.00	920,081.40		-	71,100,000.00
31/12/2007	31/03/2008	31/03/2008	4.995%	91	897.726.38	-	71,100,000.00	897.726.38		-	71,100,000.00
31/03/2008	30/06/2008	30/06/2008	4.958%	91	891,076.55	-	71,100,000.00	891,076.55	-	-	71,100,000.00
30/06/2008	30/09/2008	30/09/2008	5.185%	92	942,114.50		71,100,000.00	942.114.50	-	-	71,100,000.00
30/09/2008	31/12/2008	31/12/2008	5.372%	92	976,092.40		71,100,000.00	976,092.40	-		71,100,000.00
31/12/2008	31/03/2009	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	0.452%	94	83,913.80	-	71,100,000.00	83,913.80	-	-	71,100,000.00
31/12/2012		28/03/2013	0.415%	87	71,307.38	-	71,100,000.00	71,307.38	-	-	71,100,000.00
28/03/2013		28/06/2013	0.443%	92	80,493.10	-	71,100,000.00	80,493.10	-	-	71,100,000.00
28/06/2013		30/09/2013	0.452%	94	83,913.80	-	71,100,000.00	83,913.80	-	-	71,100,000.00
30/09/2013		31/12/2013	0.451%	92	81,946.70	-	71,100,000.00	81,946.70	-	-	71,100,000.00
31/12/2013		31/03/2014	0.523%	90	92,963.25	-	71,100,000.00	92,963.25	-	-	71,100,000.00
31/03/2014		30/06/2014	0.543%	91	97,590.67	-	71,100,000.00	97,590.67	-	-	71,100,000.00
30/06/2014		30/09/2014	0.439%	92	79,766.30	-	71,100,000.00	79,766.30	-	-	71,100,000.00
30/09/2014		31/12/2014	0.312%	92	56,690.40	-	71,100,000.00	56,690.40	-	-	71,100,000.00
31/12/2014 31/03/2015		31/03/2015 30/06/2015	0.309% 0.251%	90 91	54,924.75 45.110.97	-	71,100,000.00 71.100.000.00	54,924.75 45,110.97		-	71,100,000.00 71,100,000.00
30/06/2015	30/06/2015 30/09/2015	30/09/2015	0.251%	91	39,065.50	-	71,100,000.00	39,065.50	-	-	71,100,000.00
30/06/2015	30/09/2015	30/09/2015	0.215%	92	39,065.50	-	71,100,000.00	39,065.50	-		71,100,000.00

CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS C NOTES (ISIN IT 0004231293)

	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Payme Interest	ents Principal	Afte Unpaid Interest	r Payments Outstanding Principal
	· · · · · ·						· · ·			Onpaid interest	
24/05/2007	28/09/2007	28/09/2007	4.493%	127	694,212.48	-	43,800,000.00	694,212.48	-	-	43,800,000.00
28/09/2007	31/12/2007	31/12/2007	5.086%	94	581,668.87	-	43,800,000.00	581,668.87	-	-	43,800,000.00
31/12/2007	31/03/2008	31/03/2008	5.125%	91	567,422.92	-	43,800,000.00	567,422.92	-	-	43,800,000.00
31/03/2008	30/06/2008	30/06/2008	5.088%	91	563,326.40		43,800,000.00	563,326.40			43,800,000.00
30/06/2008	30/09/2008	30/09/2008	5.315%	92	594,925.66	-	43,800,000.00	594,925.66	-	-	43,800,000.00
30/09/2008	31/12/2008	31/12/2008	5.502%	92 90	615,857.20	-	43,800,000.00	615,857.20		-	43,800,000.00 43,800,000.00
31/12/2008 31/03/2009	31/03/2009 30/06/2009	31/03/2009 30/06/2009	3.333% 1.891%	90	364,963.50 209,365.21	-	43,800,000.00 43,800,000.00	364,963.50 209,365.21		-	43,800,000.00
			1.480%	92			43,800,000.00				
30/06/2009 30/09/2009	30/09/2009 31/12/2009	30/09/2009 31/12/2009	1.480%	92	165,661.33 123,014.73	-	43,800,000.00	165,661.33 123,014.73		-	43,800,000.00 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	1.114%	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	30/06/2011	30/09/2011	1.891%	91	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	<u> </u>	43,800,000.00	126,992.01	-	-	43,800,000.00
29/06/2012	28/09/2012	28/09/2012	1.147%	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
31/12/2012	28/03/2013	28/03/2013	0.545%	87	57,688.25	-	43,800,000.00	57,688.25		-	43,800,000.00
28/03/2013	28/06/2013	28/06/2013	0.573%	92	64,137.80	-	43,800,000.00	64,137.80		-	43,800,000.00
28/06/2013	30/09/2013	30/09/2013	0.582%	94	66,561.40	-	43,800,000.00	66,561.40		-	43,800,000.00
30/09/2013	31/12/2013	31/12/2013	0.581%	92	65,033.26	-	43,800,000.00	65,033.26		-	43,800,000.00
31/12/2013	31/03/2014	31/03/2014	0.653%	90	71,503.50	-	43,800,000.00	71,503.50	-	-	43,800,000.00
31/03/2014	30/06/2014	30/06/2014	0.673%	91	74,512.31	-	43,800,000.00	74,512.31	_	_	43,800,000.00
30/06/2014	30/09/2014	30/09/2014	0.569%	92	63.690.06		43.800.000.00	63,690.06		-	43.800,000.00
30/09/2014	31/12/2014	31/12/2014	0.442%	92	49,474.53		43,800,000.00	49,474.53			43,800,000.00
31/12/2014	31/03/2015	31/03/2015	0.439%	90	48,070.50	-	43,800,000.00	48,070.50	-	-	43,800,000.00
31/03/2015	30/06/2015	30/06/2015	0.381%	91	42,183.05	-	43.800.000.00	42,183,05	-	-	43,800,000.00
30/06/2015	30/09/2015	30/09/2015	0.345%	92	38,617.00	-	43,800,000.00	38,617.00	_		43,800,000.00
00/00/2010	00/03/2010	00/03/2010	0.04070	52	00,017.00		40,000,000.00	00,017.00			40,000,000.00

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

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	r Payments
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.833%	127	1,739,002.53		102,000,000.00	1,739,002.53	-		102,000,000.00
28/09/2007	31/12/2007	31/12/2007	5.426%	94	1,445,124.67		102,000,000.00	1,445,124.67	-		102,000,000.00
31/12/2007	31/03/2008	31/03/2008	5.465%	91	1,409,059.17	-	102,000,000.00	1,409,059.17	-	-	102,000,000.00
31/03/2008	30/06/2008	30/06/2008	5.428%	91	1,399,519.33	-	102,000,000.00	1,399,519.33	-	-	102,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.655%	92	1,474,070.00		102,000,000,00	1,474,070.00	-		102,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.842%	92	1,522,814,66	-	102,000,000.00	1,522,814,66	-		102,000,000,00
31/12/2008	31/03/2009	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	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
31/12/2012	28/03/2013	28/03/2013	0.885%	87	218,152.50	-	102,000,000.00	218,152.50	-	-	102,000,000.00
28/03/2013	28/06/2013	28/06/2013	0.913%	92	237,988.66	-	102,000,000.00	237,988.66	-	-	102,000,000.00
28/06/2013	30/09/2013	30/09/2013	0.922%	94	245,559.33	-	102,000,000.00	245,559.33	-	-	102,000,000.00
30/09/2013	31/12/2013	31/12/2013	0.921%	92	240,074.00	-	102,000,000.00	240,074.00	-	-	102,000,000.00
31/12/2013	31/03/2014	31/03/2014	0.993%	90	253,215.00	-	102,000,000.00	253,215.00	-	-	102,000,000.00
31/03/2014	30/06/2014	30/06/2014	1.013%	91	261,185.16	-	102,000,000.00	261,185.16	-	-	102,000,000.00
30/06/2014	30/09/2014	30/09/2014	0.909%	92	236,946.00	-	102,000,000.00	236,946.00	-	-	102,000,000.00
30/09/2014	31/12/2014	31/12/2014	0.782%	92	203,841.33	-	102,000,000.00	203,841.33	-	-	102,000,000.00
31/12/2014	31/03/2015	31/03/2015	0.779%	90	198,645.00	-	102,000,000.00	198,645.00	-	-	102,000,000.00
31/03/2015	30/06/2015	30/06/2015	0.721%	91	185,897.83	-	102,000,000.00	185,897.83	-	-	102,000,000.00
30/06/2015	30/09/2015	30/09/2015	0.685%	92	178,556.66	-	102,000,000.00	178,556.66	-	-	102,000,000.00

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

	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
							· · ·			Oripaid interest	, i
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
30/06/2008	31/12/2008	31/12/2008	7.455%	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
31/12/2012	28/03/2013	28/03/2013	2.685%	87	126,530.63	-	19,500,000.00	126,530.63		-	19,500,000.00
28/03/2013	28/06/2013	28/06/2013	2.713%	92	135,197.83	-	19,500,000.00	135,197.83		-	19,500,000.00
28/06/2013	30/09/2013	30/09/2013	2.713%	94	138,595.16	-	19,500,000.00	138,595.16			19,500,000.00
30/09/2013	31/12/2013	31/12/2013	2.721%	92	135,596.50	-	19,500,000.00	135,596.50	-	-	19,500,000.00
31/12/2013	31/03/2014	31/03/2014	2.793%	90	136,158.75	-	19,500,000.00	136,158.75		-	19,500,000.00
31/03/2014	30/06/2014	30/06/2014	2.813%	91	138,657.45	-	19,500,000.00	138,657.45		-	19,500,000.00
30/06/2014	30/09/2014	30/09/2014	2.709%	92	134,998.50	-	19,500,000.00	134,998.50		-	19,500,000.00
30/09/2014	31/12/2014	31/12/2014	2.582%	92	128,669.66	-	19,500,000.00	128,669.66		-	19,500,000.00
31/12/2014	31/03/2015	31/03/2015	2.579%	90	125,726.25	-	19,500,000.00	125,726.25		-	19,500,000.00
31/03/2015	30/06/2015	30/06/2015	2.521%	91	124,264.29	-	19,500,000.00	124,264.29		-	19,500,000.00
30/06/2015	30/09/2015	30/09/2015	2.485%	92	123,835.83		19,500,000.00	123,835.83		-	19,500,000.00
30/00/2013	30/09/2013	30/09/2013	2.400 /0	92	123,033.03	-	19,500,000.00	123,033.03	-		19,500,000.00

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

Collection (both dates		Principal Collected on Claims not Classified as Defaulted Claims (excluding	nterest 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	Recoveries on Defaulted Claims	(principal)	Other	rotal Collections
01/04/2007	31/08/2007	55,797,656.23	85,151,857.16		120,644,647.27	1,198,831.68	262,792,992.34
01/09/2007	30/11/2007	32,069,010.66	54,830,320.26	1,490.00	100,497,777.48	1,579,324.51	188,977,922.91
01/12/2007	29/02/2008	30,634,419,89	53,060,889.60	1,461.62	121,026,193.81	1,287,469.81	206.010.434.73
01/03/2008	31/05/2008	30,146,422.96	49,594,281.43	28,602.66	104,069,410.60	1,325,996.15	185,164,713.80
01/06/2008	31/08/2008	28,956,605.23	50,544,848.96	251,823.09	93,429,771.27	1,036,807.26	174,219,855.81
01/09/2008	30/11/2008	27,955,305.31	48,465,593.81	129,189.23	92,736,256.91	1,182,640.44	170,468,985.70
01/12/2008	28/02/2009	30,265,487.79	40,203,844.31	248,715.03	74,992,772.82	572,275.92	146,283,095.87
01/03/2009	31/05/2009	34,163,048.04	26,400,344.89	96,162.22	64,970,968.87	215,422.99	125,845,947.01
01/06/2009	31/08/2009	36,409,501.81	21,527,252.89	898,542.10	48,229,299.73	323,575.19	107,388,171.72
01/09/2009	30/11/2009	35,953,990.94	17,903,166.04	459,825.19	50,785,805.09	191,790.76	105,294,578.02
01/12/2009	28/02/2010	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	31/05/2010	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	31/08/2010	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	30/11/2010	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	28/02/2011	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	30/11/2011	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	29/02/2012	31,355,383.34	15,436,813.92	843,095.05	20,841,560.73	133,122.52	68,609,975.56
01/03/2012	31/05/2012	32,032,577.05	13,129,886.48	880,280.41	13,051,659.03	221,629.37	59,316,032.34
01/06/2012	31/08/2012	31,888,399.17	11,229,548.97	1,596,278.28	11,779,035.53	107,674.13	56,600,936.08
01/09/2012	30/11/2012	32,053,468.60	9,623,903.99	915,392.82	10,286,988.08	81,919.89	52,961,673.38
01/12/2012	28/02/2013	32,806,950.64	8,923,333.64	1,268,624.07	9,008,347.21	111,322.96	52,118,578.52
01/03/2013	31/05/2013	32,658,395.43	8,761,408.68	1,146,970.22	9,808,863.63	83,359.26	52,458,997.22
01/06/2013	31/08/2013	32,210,319.60	8,451,382.13	1,291,097.55	7,442,645.42	72,406.89	49,467,851.59
01/09/2013	30/11/2013	32,021,587.34	8,246,669.29	805,748.70	9,155,171.65	77,955.03	50,307,132.01
01/12/2013	28/02/2014	31,871,523.14	8,072,490.64	1,364,150.51	8,255,879.92	82,108.32	49,646,152.53
01/03/2014	31/05/2014	31,411,682.23	7,977,060.04	1,400,429.30	8,083,696.53	74,485.23	48,947,353.33
01/06/2014 01/09/2014	31/08/2014 30/11/2014	31,185,258.65 31,121,394.92	7,704,067.89 7,024,104.87	1,467,230.83 1.330.713.86	8,341,729.79 7,338,833.68	131,800.68 68.229.04	48,830,087.84 46.883.276.37
01/09/2014	28/02/2015	31,121,394.92	6,558,466.73	1,330,713.86	9,186,315.45	74,249.23	46,883,276.37 47,667,152.71
01/03/2015	31/05/2015	29,851,590.24	6,234,779.49	2,507,271.79	11,701,585.47	124,847.58	50,420,074.57
01/06/2015	31/08/2015	28.854.970.53	5.811.073.94	1,634,041,33	12.796.797.72	79.552.72	49.176.436.24
01/00/2013	31/06/2013	26,654,970.55	5,811,073.94	1,034,041.33	12,790,797.72	19,552.12	49,170,430.24

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

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	7,524,647.62	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	45,910,910.77
(a) Interest Components related to the Mortgage Loans received by the Issuer	7,508,722.66	(a) All Principal Components related to the Mortgage Loans received by the Issuer	41,651,768.25
(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	15,924.96	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	4,259,098.04
(d) All amounts received from the Swap Counterparty by the Issuer	-	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	44.48
(e) All amounts from any party to the Transaction Documents received by the Issuer	-	(e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other	
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	than Defaulted Claims)	-
(g) All other amounts standing to credit of the Collection Account and the Payments Account		 (f) Any amount credited and/or retained on each IPD under items (xviii) and (xix) of the Pre-Enforcement Interest Priority of Payment 	-
(excuding any Principal Available Funds)		(g) Any other amount received from the Originator under the Warranty and Indemnity Agreement	-
(h) Cash Reserve Excess available after repayment of the Subordinated Loan	-	(h) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption	
 (i) Amount withdrawn from the Cash Reserve if items (i) to (xvi) of the Pre-Enforcement Interest Priority of Payments are not paid 	-	Date, any amounts standing to the credit of the Expenses Account	-
(j) On the Calculation Date immediately preceding the date on which the Rated Notes will be redeemed in full, the amount standing to the credit of the Cash Reserve Account at such date			

TOTAL ISSUER AVAILABLE FUNDS

49,176,460.35

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

PRE-ENFOR	CEMENT INTEREST PRIORITY OF PAYMENT	_	
		Euro	
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	7,524,647.62	
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB)	-	Ш
Second	Issuer/RoN expenses A Corporate fees, expenses of Issuer Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes Fees, expenses to be paid to the RoN Amount necessary to replenish the Expenses Account up to Retention Amount	206,518.60 350.00 2,760.71 179.97	
Third	Third Party Fees and Expenses: a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses C) 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	91,563.28 8,750.00 646,123.21 56,973.85	
Fourth	Amounts due to the Swap Counterparty	1,437,038.79	
Fifth	Instalment Premiums payable to the Originator	8,842.75	
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	114,930.43 311,443.00	
Seventh	Senior Notes PDL reduction to zero	-	
Eighth	Interest on Class B Notes if Class B Trigger Event has not occurred	39,065.50	1
Ninth	Class B PDL reduction to zero	-	
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	38,617.00	4
Eleventh	Class C PDL to zero	-	
Twelfth	Interest on Class D Notes if Class D Trigger Event has not occurred	178,556.66	\exists
Thirteenth	Class D PDL to zero	-	
Fourteenth	Interest on Class E Notes if Class E Trigger Event has not occurred	123,835.83	-
Fifteenth	Class E PDL to zero	4,259,098.04	
Sixteenth	Reduction of Junior Notes PDL to zero	-	
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		
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

4,259,098.04

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

			Euro
		TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	45,910,910.77
-	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	45,910,836.00
	Fourth	Class A3 Principal	-
	Fifth	To pay interest on Class B Notes should a Class B trigger event occurred and the related payment has not been fully done under iterm (viii) of the IPoP	-
	Sixth	Class B Principal	-
	Seventh	To pay interest on Class C Notes should a Class C trigger event occurred and the related payment has not been fully done under iterm (x) of the IPoP	-
	Eighth	Class C Principal	-
	Nineth	To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under iterm (xii) of the IPoP	-
	Tenth	Class D Principal	-
	Eleventh	To pay interest on Class E Notes should a Class E trigger event occurred and the related payment has not been fully done under iterm (xiv) of the IPoP	-
	Twelfth	Class E Principal	-
	Thirteenth	Principal on the Subordinated Loan to the extent not paid under item (xxiii) of the IPoP	-
	Fourteenth	To pay interest on the Junior Notes should a Junior Notes trigger event and the related payment has not been fully done under iterm (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	4,721,722.32	2,795,971.33	4,259,098.04	3,258,595.61
Class Junior Notes	2,002,838.00	-	-	2,002,838.00

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount		
from 0 to 29 days	246	14,840,981.39	1.02%		
from 30 days to 59 days	150	9,566,343.52	0.66%		
from 60 days to 89 days	110	7,593,477.30	0.52%		
from 90 days to 119 days	107	6,387,647.65	0.44%		
from 120 days to 149 days	84	5,673,846.22	0.39%		
from 150 days to 179 days	75	4,663,015.05	0.32%		
from 180 days to 209 days	58	3,763,603.00	0.26%		
from 210 days to 239 days	29	1,589,822.99	0.11%		
from 240 days to 269 days	31	1,727,027.42	0.12%		
from 270 days to 299 days	35	2,416,816.54	0.17%		
from 300 days to 329 days	19	1,365,710.52	0.09%		
from 330 days to 359 days	13	886,637.51	0.06%		
above 360 days	-	-	0.00%		
Total	957	60,474,929.11	4.15%		

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)
28.474.126.90	3.908.102.838.12	0.73%

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
171,784,002.14	3,908,102,838.12	4.40%
Junior Notes Trigger Event if (c) >=6.9% NOT OCCURRED		
Class E Notes Trigger Event if (c) >=7% NOT OCCURRED		
Class D Notes Trigger Event if (c) >=8% NOT OCCURRED		
Class C Notes Trigger Event if (c) >=9% NOT OCCURRED		
Class B Notes Trigger Event if (c) >=11% NOT OCCURRED		

PRE-PAYMENT

Total Prepayments during previous Collection Period	Portfolio Outstanding Amount at start of previous Collection Period	3 Month CPR
12,796,797.72	1,361,566,146.47	3.73%
Life CPR		

CASH RESERVI

Balance at Start of Collection Period	Amounts paid in accordance with the Priority of Payments	Amounts received in accordance with the Priority of Payments	Balance at end of Interest Payment Date
-	-	-	-
Target Amount			
6,252,965.00			

 $^{^{\}star}$ 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.	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:	22,304	22,871	
	a.2 Oustanding Portfolio Amount:		1,317,118,077.39	1,361,566,146.47	
	a.3	Average Outstanding Potfolio Amount (1):	59,053.00	59,532.43	
	a.4 Weighted Average Seasoning (months) (2): a.5 Weighted Average Current LTV (2):		135.13	132.07	
			40.28%	40.96%	
	a.6	Weighted Average Remaining Term (months) (2):	142.53	145.04	

		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	678	3.04%	2,805,492.49	0.21%	959	4.19%	3,327,142.14	0.24%
L	.2 from 10.000 (included) to 25.000 (excluded) Euro	2,594	11.63%	47,493,083.21	3.61%	2,468	10.79%	45,681,617.39	3.36%
	.3 from 25.000 (included) to 50.000 (excluded) Euro	5,752	25.79%	220,677,869.43	16.75%	5,683	24.85%	217,779,920.15	15.99%
	.4 from 50.000 (included) to 75.000 (excluded) Euro	6,986	31.32%	432,718,150.80	32.85%	7,063	30.88%	437,835,945.91	32.16%
	o.5 from 75.000 (included) to 100.000 (excluded) Euro	4,326	19.40%	371,365,795.11	28.20%	4,495	19.65%	385,984,526.42	28.35%
	o.6 from 100.000 (included) to 150.000 (excluded) Euro	1,724	7.73%	197,932,282.00	15.03%	1,930	8.44%	221,387,500.53	16.26%
	.7 from 150.000 (included) to 200.000 (excluded) Euro	197	0.88%	33,361,995.38	2.53%	220	0.96%	37,315,492.84	2.74%
	o.8 from 200.000 (included) to 300.000 (excluded) Euro	46	0.21%	10,461,162.99	0.79%	52	0.24%	11,949,785.51	0.88%
	.9 over 300.000 (included) Euro	1	0.00%	302,245.98	0.03%	1	0.00%	304,215.58	0.02%
	.10 Total	22,304	100.00%	1,317,118,077.39	100.00%	22,871	100.00%	1,361,566,146.47	100.00%

		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	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.6 from 96 (included) to 108 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.7 from 108 (included) to 120 (excluded) months	1,522	6.82%	59,348,740.28	4.51%	3,729	16.30%	152,123,142.37	11.17%
	c.8 from 120 (included) to 150 (excluded) months	18,348	82.26%	1,120,065,903.61	85.04%	17,227	75.32%	1,103,705,642.59	81.06%
	c.9 from 150 (included) to 180 (excluded) months	2,434	10.92%	137,703,433.50	10.45%	1,915	8.38%	105,737,361.51	7.77%
	c. 10 over 180 (included) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
- I	c.11 Total	22,304	100.00%	1,317,118,077.39	100.00%	22,871	100.00%	1,361,566,146.47	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)	1,455	6.52%	20,041,661.08	1.52%	1,682	7.35%	19,697,390.76	1.45%
	d.2 from 10% (included) to 20% (excluded)	2,815	12.62%	84,443,823.97	6.41%	2,712	11.86%	82,934,026.13	6.09%
	d.3 from 20% (included) to 30% (excluded)	3,186	14.28%	143,795,335.06	10.92%	3,218	14.07%	146,009,815.93	10.72%
	d.4 from 30% (included) to 40% (excluded)	3,536	15.85%	223,400,656.35	16.96%	3,383	14.79%	213,579,539.07	15.69%
	d.5 from 40% (included) to 50% (excluded)	8,969	40.23%	650,970,281.02	49.42%	8,698	38.03%	633,896,877.18	46.56%
	d.6 from 50% (included) to 60% (excluded)	2,334	10.46%	193,730,967.16	14.71%	3,168	13.85%	264,614,144.65	19.43%
	d.7 from 60% (included) to 70% (excluded)	9	0.04%	735,352.75	0.06%	10	0.05%	834,352.75	0.06%
	d.8 from 70% (included) to 80% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	d.9 Total	22.304	100.00%	1.317.118.077.39	100.00%	22.871	100.00%	1.361.566.146.47	100.00%

_			At the end of the currer	nt Collection Period		At the end of the previous Collection Period			
e.	Remaining Term 🙉	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	e.1 from 0 (included) to 12 months (excluded)	369	1.65%	551,426.11	0.04%	685	3.00%	1,347,071.42	0.10%
	e.2 from 12 (included) to 24 months (excluded)	175	0.78%	1,876,975.37	0.14%	136	0.59%	1,595,888.76	0.12%
	e.3 from 24 (included) to 48 months (excluded)	476	2.13%	9,687,519.45	0.74%	461	2.02%	9,208,536.59	0.68%
	e.4 from 48 (included) to 72 months (excluded)	3,619	16.23%	100,624,616.97	7.64%	3,734	16.33%	108,786,143.06	7.99%
	e.5 from 72 (included) to 96 months (excluded)	292	1.31%	12,900,970.94	0.98%	239	1.04%	10,320,017.97	0.76%
	e.6 from 96 (included) to 120 months (excluded)	4,163	18.66%	236,044,761.31	17.92%	2,933	12.82%	166,605,916.14	12.24%
	e.7 from 120 (included) to 160 months (excluded)	5,807	26.04%	373,492,383.95	28.36%	6,051	26.46%	382,742,588.98	28.11%
	e.8 from 160 (included) to 200 months (excluded)	7,070	31.70%	552,555,463.25	41.95%	8,303	36.30%	651,575,418.18	47.85%
	e.9 over 200 (included) months	333	1.50%	29,383,960.04	2.23%	329	1.44%	29,384,565.37	2.15%
	e.10 Total	22,304	100.00%	1,317,118,077.39	100.00%	22,871	100.00%	1,361,566,146.47	100.00%

			At the end of the curre	nt 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	308	1.38%	15,382,484.15	1.17%	323	1.41%	16,014,338.08	1.18%		
f.2	Basilicata	28	0.13%	956,715.21	0.07%	30	0.13%	991,415.90	0.07%		
f.3	Calabria	96	0.43%	3,483,715.97	0.26%	98	0.43%	3,600,313.95	0.26%		
f.4	Campania	907	4.07%	45,205,965.49	3.43%	926	4.05%	46,789,424.00	3.44%		
f.5	Emilia - Romagna	2,126	9.53%	123,683,622.22	9.39%	2,191	9.58%	128,237,977.34	9.42%		
f.6	Friuli-Venezia Giulia	782	3.51%	37,710,868.84	2.86%	809	3.54%	39,255,422.92	2.88%		
f.7	Lazio	2,647	11.87%	175,638,309.04	13.34%	2,702	11.81%	180,882,197.08	13.28%		
f.8	Liguria	366	1.64%	19,054,462.67	1.45%	379	1.66%	19,881,646.34	1.46%		
f.9	Lombardia	5,819	26.09%	402,062,105.24	30.53%	5,884	25.73%	413,609,943.92	30.38%		
f.1	0 Marche	463	2.08%	27,210,136.57	2.07%	475	2.08%	28,029,794.21	2.06%		
f.1	1 Molise	33	0.15%	1,296,450.08	0.10%	36	0.16%	1,343,798.10	0.10%		
f.1:	2 Piemonte	3,141	14.08%	166,228,505.75	12.62%	3,228	14.11%	172,075,528.61	12.64%		
f.1	3 Puglia	859	3.85%	41,057,633.85	3.12%	895	3.91%	42,859,642.83	3.15%		
f.1	4 Sardegna	259	1.16%	12,081,919.18	0.92%	264	1.15%	12,484,488.70	0.92%		
f.1	5 Sicilia	624	2.80%	27,427,628.41	2.08%	646	2.82%	28,432,803.50	2.09%		
f.1	6 Toscana	1,188	5.33%	75,267,695.24	5.71%	1,218	5.33%	77,971,290.79	5.73%		
f.1	7 Trentino - Alto Adige	181	0.81%	10,276,652.71	0.78%	188	0.82%	10,626,139.75	0.78%		
f.1	8 Umbria	180	0.81%	7,944,391.75	0.60%	192	0.84%	8,266,556.76	0.61%		
f.1	9 Valle d'Aosta	41	0.18%	1,726,788.30	0.13%	43	0.19%	1,833,468.67	0.13%		
f.2	0 Veneto	2,256	10.10%	123,422,026.72	9.37%	2,344	10.25%	128,379,955.02	9.42%		
f.2	1 Total	22,304	100.00%	1,317,118,077.39	100.00%	22,871	100.00%	1,361,566,146.47	100.00%		

			At the end of the currer	nt 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	22,110	99.13%	1,304,925,348.91	99.07%	22,673	99.13%	1,349,084,426.85	99.08%	
	g.2 Quarterly	194	0.87%	12,192,728.48	0.93%	198	0.87%	12,481,719.62	0.92%	
	g.3 Total	22,304	100.00%	1,317,118,077.39	100.00%	22,871	100.00%	1,361,566,146.47	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	20,19	90.53%	1,192,733,558.70	90.56%	20,682	90.43%	1,232,108,359.18	90.49%		
	h.2 R.I.D.	1,43	6.43%	82,143,455.60	6.24%	1,470	6.43%	84,329,514.70	6.19%		
	h.3 Cash	67	7 3.04%	42,241,063.09	3.20%	719	3.14%	45,128,272.59	3.32%		
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%		
	h.5 Total	22,30	100.00%	1,317,118,077.39	100.00%	22,871	100.00%	1,361,566,146.47	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	1,345	6.03%	63,146,593.54	4.79%	1,385	6.06%	67,318,280.15	4.94%		
	i.2 Floating	19,594	87.85%	1,181,642,487.83	89.71%	20,092	87.85%	1,219,063,704.96	89.53%		
	i.3 Optional currently Fixed (s)	552	2.47%	28,657,243.49	2.18%	557	2.44%	29,608,499.27	2.17%		
	i.4 Optional currently Floating	813	3.65%	43,671,752.53	3.32%	837	3.65%	45,575,662.09	3.36%		
	i.5 Total	22,304	100.00%	1,317,118,077.39	100.00%	22,871	100.00%	1,361,566,146.47	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)	535	2.40%	27,131,471.29	2.06%	529	2.31%	27,632,030.97	2.03%	
	I.2 3% (included) - 4% (excluded)	34	0.15%	1,527,930.38	0.12%	42	0.18%	1,966,707.76	0.14%	
	I.3 4% (included) - 5% (excluded)	1	0.00%	111,184.18	0.01%	1	0.00%	112,520.60	0.01%	
	I.4 5% (included) - 6% (excluded)	852	3.82%	39,415,133.12	2.99%	878	3.84%	42,255,560.67	3.10%	
	1.5 >=6%	475	2.14%	23,618,118.06	1.79%	492	2.16%	24,959,959.42	1.84%	
	I.6 Total	1,897	8.51%	91,803,837.03	6.97%	1,942	8.49%	96,926,779.42	7.12%	

			At the end of the curre	nt Collection Period		At the end of the previous Collection Period				
m. Sp	ead (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.1	0% (included) - 1% (excluded)	-	0.00%	-	0.00%	1	0.00%	951.62	0.00%	
m.2	1% (included) - 1.25% (excluded)	6,594	29.56%	350,285,945.90	26.59%	6,908	30.20%	363,370,635.64	26.69%	
m.3	1.25% (included) - 1.5% (excluded)	8,890	39.86%	551,757,508.62	41.89%	9,033	39.50%	568,291,818.83	41.74%	
m.4	1.5% (included) - 1.75% (excluded)	4,053	18.17%	266,221,070.94	20.21%	4,106	17.95%	274,292,591.54	20.15%	
m.5	1.75% (included) - 2% (excluded)	624	2.80%	40,865,317.84	3.10%	633	2.77%	42,165,998.66	3.10%	
m.e	>=2%	246	1.10%	16,184,397.06	1.24%	248	1.09%	16,517,370.76	1.20%	
m.ī	Total	20,407	91.49%	1,225,314,240.36	93.03%	20,929	91.51%	1,264,639,367.05	92.88%	

- (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





