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

## **INVESTOR REPORT**

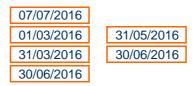
## Securitisation of a portfolio of performing mortgage Unicredit Banca S.p.A.

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
 Mortgage Backed Floating Rate Notes due December 2040

Mortgage Backed Floating Rate Notes due December 2040 Mortgage Backed Floating Rate Notes due December 2040

Investor Report Date Quarterly Collection Period Interest Period Interest Payment Date



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

Issuer:

Issue Date:

Sole Arranger:

Joint Lead Managers:

Cordusio RMBS Securitisation S.r.l.

24/05/2007

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

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	A	BBB	BB	Unrated
Rating at the Issue Date	Aaa	Aaa	Aaa	Aa1	A1	Baa2	Ba2	Unrated
Standard & Poor	's AAA	AAA	AAA	AA	A	BBB	BB	Unrated

Originator / Servicer: Interest Day Count: Corporate Servicer: Computation Agent: Account Bank: Principal Paying Agent: Representative of Noteholders: Swap Counterparty: UniCredit S.p.A. (formerly known as UniCredit Banca S.p.A.)

Actual/360

doBank S.p.A.; (formerly Known as UniCredit Credit Management Bank S.p.A.; UniCredit Gestione Crediti S.p.A.)

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

UniCredit S.p.A (formerly known as UniCredit Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A;UniCredit Banca per la Casa S.p.A.; Banca per la Casa S.p.A.)

BNP Paribas Securities Services S.A., Milan Branch

Securitisation Services S.p.A.

Credit Suisse International

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

Interest Period		Interest	t Amount Accrued			Befo	re Payments	Payments		After Payments	
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	
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	10,405,656.10 8,791,483,17	-		703,500,000.00 703,500,000.00
28/09/2007 31/12/2007	31/12/2007 31/03/2008	31/12/2007 31/03/2008	4.786%	94 91	8,791,483.17 8,580,257.29		703,500,000.00 703,500,000.00	8,791,483.17 8,580,257.29		-	703,500,000.00
31/03/2008	30/06/2008	30/06/2008	4.825%	91	8,514,460.50		703,500,000.00	8,514,460.50			703,500,000.00
								9.016.134.16		-	
30/06/2008 30/09/2008	30/09/2008 31/12/2008	30/09/2008 31/12/2008	5.015% 5.202%	92 92	9,016,134.16 9,352,329.00	-	703,500,000.00 703,500,000.00	9,352,329.00	- 703,500,000.00	-	703,500,000.00
31/12/2008	31/03/2009	31/03/2009	3.033%	92	9,352,329.00		-	9,352,329.00			
31/03/2009	30/06/2009	30/06/2009	1.591%	90							
30/06/2009	30/09/2009	30/08/2009	1.180%	91							
30/09/2009	31/12/2009	31/12/2009	0.799%	92							
31/12/2009	31/03/2010	31/03/2010	0.767%	92	-					-	
31/03/2010	30/06/2010	30/06/2010	0.695%	90							
30/06/2010			0.814%	91							
		30/09/2010						-	-	-	-
30/09/2010		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	0.847%	91					-	-	-
29/06/2012	28/09/2012	28/09/2012	0.712%	91	-	-	-		-	-	-
28/09/2012		31/12/2012	0.282%	94	-	-		-	-	-	-
31/12/2012		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		-		-	-	-	-
30/09/2013		31/12/2013	0.281%	92	-		-		-	-	-
31/12/2013	31/03/2014	31/03/2014	0.353%	90	-	-		-	-	-	-
31/03/2014		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	0.081%	91	-	· ·		-	-	-	-
30/06/2015		30/09/2015	0.045%	92		-		-	-	-	-
30/09/2015	31/12/2015	31/12/2015	0.019%	92	-		-		-	-	-
31/12/2015		31/03/2016	0.000%	91	-		-		-	-	-
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-		-		-	-

Interest Period		Interest		Amount Accrued			re Payments		nents		er 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		-	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		-	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		-	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			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		-	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		-	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
30/09/2015	31/12/2015	31/12/2015	0.089%	92	78,504.00	-	345,156,818.56	78,504.00	46,783,164.16	-	298,373,654.40
31/12/2015	31/03/2016	31/03/2016	0.000%	91	-	-	298,373,654.40	-	45,346,139.40		253,027,515.00
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	253,027,515.00	-	44,929,578.20		208,097,936.80
						1		1		1	

### CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS A2 NOTES (ISIN IT 0004231236)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ients	Afte	er Payments
Start (included)		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
30/09/2015	31/12/2015	31/12/2015	0.139%	92	262,367.13	-	738,600,000.00	262,367.13	-	-	738,600,000.00
31/12/2015	31/03/2016	31/03/2016	0.048%	91	89,616.80	-	738,600,000.00	89,616.80	-	-	738,600,000.00
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	738,600,000.00	-	-	-	738,600,000.00

CORDUSIO RMBS SECURITISATION S.r.I SERIES 200	7 - CLASS B NOTES (ISIN IT 0004231285)

Interest Period		Interest	A	Mount 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	4.363%	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	31/12/2012	0.452%	91	83.913.80		71,100,000.00	83.913.80			71,100,000.00
31/12/2012	28/03/2013	28/03/2012	0.452%	94 87	71,307.38		71,100,000.00	71,307.38			71,100,000.00
28/03/2013	28/06/2013	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	30/09/2013	0.452%	92	83,913.80		71,100,000.00	83,913.80			71,100,000.00
30/09/2013	31/12/2013	31/12/2013	0.451%	94	81,946.70		71,100,000.00	81,946.70		-	71,100,000.00
31/12/2013	31/03/2014	31/03/2014	0.451%	92	92,963.25		71,100,000.00	92,963.25			71,100,000.00
31/03/2014	30/06/2014	30/06/2014	0.543%	90	92,963.25		71,100,000.00	92,963.25			
				91						-	71,100,000.00
30/06/2014	30/09/2014	30/09/2014	0.439%		79,766.30		71,100,000.00	79,766.30		-	71,100,000.00
30/09/2014 31/12/2014	31/12/2014 31/03/2015	31/12/2014 31/03/2015	0.312%	92 90	56,690.40 54,924.75		71,100,000.00 71,100,000.00	56,690.40 54,924.75		-	71,100,000.00 71,100,000.00
31/03/2015	30/06/2015	30/06/2015	0.309%	90	45.110.97		71,100,000.00	45.110.97			71,100,000.00
31/03/2015	30/06/2015	30/06/2015	0.251%	91	45,110.97 39.065.50		71,100,000.00	45,110.97 39.065.50		-	71,100,000.00
30/06/2015			0.215%	92	39,065.50		71,100,000.00	39,065.50			
	31/12/2015	31/12/2015		92							71,100,000.00
31/12/2015	31/03/2016	31/03/2016	0.098%		17,613.05		71,100,000.00	17,613.05		-	71,100,000.00
31/03/2016	30/06/2016	30/06/2016	0.000%	91		-	71,100,000.00			-	71,100,000.00
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## CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS C NOTES (ISIN IT 0004231293)

Interest Period		Interest		Amount Accrued		Befo	re Payments	Payments		After 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	4.493%	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	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
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
30/09/2015	31/12/2015	31/12/2015	0.319%	92	35,706.73		43,800,000.00	35,706.73		-	43,800,000.00
31/12/2015	31/03/2016	31/03/2016	0.228%	91	25,243.40	-	43,800,000.00	25,243.40		-	43,800,000.00
31/03/2016	30/06/2016	30/06/2016	0.118%	91	13,064.57	-	43,800,000.00	13,064.57		-	43,800,000.00
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Interest Period         Interest Payment Date         Amount Accrued         Unpaid Interest Coupon         Days         Interest Due         Unpaid Interest Due           24/05/2007         28/09/2007         28/09/2007         28/09/2007         4.833%         127         1,739,002.53         1           28/09/2007         31/12/2007         31/12/2007         5.426%         94         1,445,124.67         1           31/12/2007         31/03/2008         31/03/2008         31/03/2008         5.426%         91         1,499,059.17           31/03/2008         30/06/2008         30/06/2008         5.426%         92         1,474,070.00           30/06/2008         31/12/2008         31/12/2008         5.842%         92         1,522,814.66           31/12/2008         31/03/2009         30/06/2009         30/06/2009         3.066/2009         3.066/2009           30/06/2009         30/06/2009         30/06/2009         3.06/2009         3.073%         90         936,615.00           31/12/2008         31/03/2009         3.006/2009         3.028%         92         474,413.33           30/06/2009         3.0/06/2009         3.0/06/2009         3.09/92/009         1.429%         92         375,099.33           31/12/2009	Before Payments           Outstanding Princip           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00           -         102,000,00	pal         Interest           00.00         1,739,002.53           01.405,025.33         1,445,124.67           00.00         1,409,059.17           00.00         1,399,519.33           00.00         1,522,814.66           00.00         936,615.00           00.00         575,226.16           00.00         474,413.43           00.00         375,099.33	nents Principal	Unpaid Interest	r Payments Outstanding Principal 102,000,000.00 102,000,000.00 102,000,000.00 102,000,000.00 102,000,000.00 102,000,000.00
28/09/2007         31/12/2007         31/12/2007         5.426%         94         1.445,124.67           31/12/2007         31/03/2008         31/03/2008         5.466%         91         1.409,059.17           31/03/2008         30/06/2008         5.428%         91         1.399,519.33           30/06/2008         30/09/2008         30/06/2008         5.655%         92         1.474,070.00           30/09/2008         31/12/2008         31/12/2008         5.842%         92         1.522,814.66           31/03/2009         31/03/2009         33/06/2009         3.673%         90         936,615.00           31/03/2009         30/06/2009         30/06/2009         2.231%         91         575,226.16           30/06/2009         30/09/2009         1.820%         92         375,099.33         31/12/2009         31/12/2009         1.439%         92         375,099.33         31/03/2010         31/03/2010         31/03/2010         34/207.50         33/006/2010         30/06/2010         30/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010         33/06/2010	- 102,000,00 - 102,000,00	00.00         1,445,124.67           00.00         1,409,059.17           00.00         1,399,519.33           00.00         1,474,070.00           00.00         1,522,814.66           00.00         936,615.00           00.00         575,226.16           00.00         375,099.33	- - - - - - - -		102,000,000.00 102,000,000.00 102,000,000.00 102,000,000.00 102,000,000.00
28/09/2007         31/12/2007         31/12/2007         5.426%         94         1.445,124.67           31/12/2007         31/03/2008         31/03/2008         5.465%         91         1.409,059.17           31/03/2008         30/06/2008         5.426%         91         1.399,519.33           30/06/2008         30/06/2008         5.655%         92         1.474,070.00           30/06/2008         31/12/2008         31/12/2008         5.842%         92         1.522,814.66           31/12/2008         31/03/2009         31/03/2009         3.673%         90         936,615.00           31/03/2009         30/06/2009         30/06/2009         2.231%         91         575,226.16           30/09/2009         30/09/2009         30/09/2009         1.820%         92         375,099.33           31/12/2009         31/12/2009         31/12/2009         1.439%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.407%         90         358,785.00           31/12/2019         31/03/2010         30/06/2010         30/06/2010         334,207.50         30/06/2010           31/03/2010         30/06/2010         30/06/2010         1.454%         92         379,	- 102,000,00 - 102,000,00	00.00         1,445,124.67           00.00         1,409,059.17           00.00         1,399,519.33           00.00         1,474,070.00           00.00         1,522,814.66           00.00         936,615.00           00.00         575,226.16           00.00         375,099.33	- - - - - - - -		102,000,000.00 102,000,000.00 102,000,000.00 102,000,000.00 102,000,000.00
31/12/2007         31/03/2008         31/03/2008         5.465%         91         1.409,059.17           31/03/2008         30/06/2008         30/06/2008         5.428%         91         1.399,519.33           30/06/2008         30/09/2008         30/09/2008         5.655%         92         1.474,070.00           30/09/2008         31/03/2009         31/12/2008         5.655%         92         1.522,814.66           31/12/2008         31/03/2009         31/03/2009         3.673%         90         936,615.00           30/06/2009         30/09/2009         30/09/2009         2.231%         91         575,226.16           30/09/2009         30/09/2009         1.420%         92         474,413.33         330/09/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/03/2010         31/03/2010         30/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         330/06/2010         3375,099.33         3375,099.33         331/03/	- 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00	00.00         1,409,059.17           00.00         1,399,519.33           00.00         1,474,070.00           00.00         1,522,814.66           00.00         575,226.16           00.00         474,413.33           00.00         375,099.33	- - - - -		102,000,000.00 102,000,000.00 102,000,000.00 102,000,000.00
31/03/2008         30/06/2008         30/06/2008         5.428%         91         1,399,519.33           30/06/2008         30/09/2008         30/09/2008         5.655%         92         1,474,070.00           30/09/2008         31/12/2008         5.655%         92         1,522,814.66         91           31/03/2009         31/12/2008         5.842%         92         1,522,814.66         92           31/03/2009         30/06/2009         32/06/2009         2.231%         91         575,226.16           30/06/2009         30/09/2009         30/09/2009         1.820%         92         474,413.33           30/06/2009         31/12/2009         1.433%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.407%         90         358,785.00           31/03/2010         30/06/2010         30/06/2010         30/06/2010         3.34,207.50         30/06/2010         33/03/2010           30/06/2010         30/09/2010         30/09/2010         1.454%         92         379,093.33	- 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00	00.00         1,399,519.33           00.00         1,474,070.00           00.00         1,522,814.66           00.00         936,615.00           00.00         575,226.16           00.00         474,413.33           00.00         375,099.33	- - - - -		102,000,000.00 102,000,000.00 102,000,000.00
30/06/2008         30/09/2008         30/09/2008         5.655%         92         1.474,070.00           30/09/2008         31/12/2008         31/12/2008         5.842%         92         1.522,814.66           31/12/2008         31/03/2009         31/03/2009         3.673%         90         936,615.00           31/03/2009         30/06/2009         30/06/2009         2.231%         91         575,226.16           30/06/2009         30/09/2009         30/09/2009         1.820%         92         474,413.33           30/09/2009         31/12/2009         31/12/2009         1.438%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.407%         90         358,785.00           31/03/2010         30/06/2010         1.335%         91         344,207.50           30/06/2010         30/09/2010         1.454%         92         379,099.33	- 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00	00.00         1,474,070.00           00.00         1,522,814.66           00.00         936,615.00           00.00         575,226.16           00.00         474,413.33           00.00         375,099.33	- - -		<u>102,000,000.00</u> 102,000,000.00
30/09/2008         31/12/2008         31/12/2008         5.842%         92         1,522,814.66           31/12/2008         31/03/2009         31/03/2009         3.673%         90         936,615.00           31/03/2009         30/06/2009         30/06/2009         2.231%         91         575,226.16           30/06/2009         30/09/2009         30/09/2009         1.820%         92         474,413.33           30/09/2009         31/12/2009         31/12/2009         1.439%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.407%         90         358,785.00           31/03/2010         30/06/2010         1.335%         91         344,207.50         30/06/2010           30/06/2010         30/09/2010         1.454%         92         379,099.33         31/03/2010	- 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00	00.00         1,522,814.66           00.00         936,615.00           00.00         575,226.16           00.00         474,413.33           00.00         375,099.33	- - -		102,000,000.00
31/12/2008         31/03/2009         31/03/2009         3.673%         90         936,615.00           31/03/2009         30/06/2009         30/06/2009         2.231%         91         575,226.16           30/06/2009         30/09/2009         30/09/2009         1.820%         92         474,413.33           30/09/2009         31/03/2010         31/03/2010         1.433%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.407%         90         358,785.00           31/03/2010         30/06/2010         30/06/2010         1.335%         91         344,207.50           30/06/2010         30/09/2010         1.454%         92         379,093.33	- 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00	00.00         936,615.00           00.00         575,226.16           00.00         474,413.33           00.00         375,099.33			
31/03/2009         30/06/2009         30/06/2009         2.231%         91         575,226.16           30/06/2009         30/09/2009         30/09/2009         1.820%         92         474,413.33           30/09/2009         31/12/2009         31/12/2009         31/12/2009         1.439%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.407%         90         358,785.00           31/10/2010         30/06/2010         330/06/2010         1.335%         91         344,207.50           30/06/2010         30/09/2010         1.454%         92         379,009.33	- 102,000,00 - 102,000,00 - 102,000,00 - 102,000,00	00.00         575,226.16           00.00         474,413.33           00.00         375,099.33	-	-	102,000,000.00
30/06/2009         30/09/2009         30/09/2009         1.820%         92         474,413.33           30/09/2009         31/12/2009         31/12/2009         1.439%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.439%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.439%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.4035%         91         344,207.50           30/06/2010         30/09/2010         30/09/2010         1.454%         92         379,009.33	- 102,000,00 - 102,000,00 - 102,000,00	00.00 474,413.33 00.00 375,099.33			102.000.000.00
30/09/2009         31/12/2009         31/12/2009         1.439%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.439%         92         375,099.33           31/12/2009         31/03/2010         31/03/2010         1.407%         90         358,785.00           31/03/2010         30/06/2010         30/06/2010         1.335%         91         344,207.50           30/06/2010         30/09/2010         30/09/2010         1.454%         92         379,009.33	- 102,000,00 - 102,000,00	00.00 375,099.33		-	102,000,000.00
31/12/2009         31/03/2010         31/03/2010         1.407%         90         358,785.00           31/03/2010         30/06/2010         30/06/2010         1.335%         91         344,207.50           30/06/2010         30/09/2010         30/09/2010         1.454%         92         379,009.33	- 102,000,00				102,000,000.00
31/03/2010         30/06/2010         30/06/2010         1.335%         91         344,207.50           30/06/2010         30/09/2010         30/09/2010         1.454%         92         379,009.33		00.00 358.785.00	-		102,000,000.00
<u>30/06/2010</u> <u>30/09/2010</u> <u>30/09/2010</u> <u>1.454%</u> <u>92</u> <u>379,009.33</u>					102,000,000.00
	- 102,000,00				102,000,000.00
30/09/2010 31/12/2010 31/12/2010 1.580% 92 411,853.33	- 102,000,00		-		102,000,000.00
31/12/2010 31/03/2011 31/03/2011 1.713% 90 436.815.00	- 102,000,00		-		102,000,000.00
<u>31/2/2011</u> <u>30/06/2011</u> <u>30/06/2011</u> <u>1.919%</u> 91 <u>494,782.16</u>	- 102,000,00		-		102,000,000.00
<u>30/09/2011</u> <u>30/09/2011</u> <u>30/09/2011</u> <u>1.513/6</u> <u>51</u> <u>57,702.10</u>	- 102,000,00		-		102,000,000.00
<u>30/09/2011</u> <u>30/12/2011</u> <u>30/12/2011</u> <u>2.244%</u> <u>91</u> <u>578.578.00</u>	- 102,000,00		-		102,000,000.00
30/12/2011 30/03/2012 30/03/2012 2.087% 91 538.098.16	- 102,000,00		-		102,000,000.00
30/03/2012 29/06/2012 29/06/2012 1.487% 91 383,398.16	- 102,000,00		-		102,000,000.00
29/06/2012 28/09/2012 28/09/2012 1.352% 91 346,590.66	- 102,000,00		-		102,000,000.00
28/09/2012 31/12/2012 31/12/2012 0.922% 94 245,559.33	- 102,000,00		-		102,000,000.00
31/12/2012 28/03/2013 28/03/2013 0.885% 87 218,152.50	- 102,000,00		-		102,000,000.00
28/03/2013 28/06/2013 28/06/2013 0.913% 92 237.988.66	- 102,000,00		-		102,000,000.00
20/06/2013 30/09/2013 30/09/2013 0.922% 94 245,559.33	- 102,000,00		-		102,000,000.00
30/09/2013 31/12/2013 31/12/2013 0.921% 92 240.074.00	- 102,000,00		-		102,000,000.00
31/12/2013 31/03/2014 31/03/2014 0.993% 90 253,215.00	- 102,000,00		-		102,000,000,00
31/03/2014 30/06/2014 30/06/2014 1.013% 91 261,185.16	- 102,000,00			-	102,000,000.00
30/06/2014 30/09/2014 30/09/2014 0.909% 92 236,946.00	- 102,000,00		-		102,000,000.00
30/09/2014 31/12/2014 31/12/2014 0.782% 92 203.841.33	- 102.000.00		-	-	102.000.000.00
31/12/2014 31/03/2015 31/03/2015 0.779% 90 198,645.00	- 102,000,00		-	-	102,000,000.00
31/03/2015 30/06/2015 30/06/2015 0.721% 91 185.897.83	- 102.000.00		-	-	102.000.000.00
30/06/2015 30/09/2015 30/09/2015 0.685% 92 178,556.66	- 102.000.00		-	-	102.000.000.00
30/09/2015 31/12/2015 31/12/2015 0.659% 92 171,779,33	- 102,000,00		-	-	102,000,000.00
31/12/2015 31/03/2016 31/03/2016 0.568% 91 146,449,33	- 102.000.00		-	-	102.000.000.00
31/03/2016 30/06/2016 30/06/2016 0.458% 91 118,087.67	- 102,000,00	00.00 118,087.67	-	-	102,000,000.00

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	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	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	7.226%	94	367,923.83		19,500,000.00	367.923.83	-		19,500,000.00
31/12/2007	31/03/2008	31/03/2008	7.265%	91	358,103.96		19,500,000.00	358,103.96			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
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	2.722%	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
30/09/2015	31/12/2015	31/12/2015	2.459%	92	122,540.16	-	19,500,000.00	122,540.16	-		19,500,000.00
31/12/2015	31/03/2016	31/03/2016	2.368%	91	116,722,67	-	19,500,000,00	116,722,67	-	-	19,500,000,00
31/03/2016	30/06/2016	30/06/2016	2.258%	91	111,300.58	-	19,500,000.00	111,300.58	-		19,500,000.00
01/00/2010	00/00/2010	00/00/2010	2.20070	01	111,000.00		10,000,000100	111,000.00			10,000,000,000

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

(both	lection Period dates included)	Principal Collected on Claims not Classified as Defaulted Claims (excluding	Interest Collected on Claims not Classified as Defaulted Claims	Recoveries on Defaulted Claims	Pre-payments on Claims not Classified as Defaulted Claims	Other	Total Collections
Start	End	prepayments)			(principal)		
01/04/	2007 31/08/200	55,797,656.23	85,151,857.16	-	120,644,647.27	1,198,831.68	262,792,992.34
01/09/	2007 30/11/200	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 29/02/200	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 31/05/200	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 31/08/200	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 30/11/200	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 28/02/200	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 31/05/200	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 31/08/200	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 30/11/200	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 28/02/201	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 31/05/201	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 31/08/201	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 30/11/201	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 28/02/201	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 31/05/201	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 31/08/201	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 30/11/201	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 29/02/201	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 31/05/201	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 31/08/201	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 30/11/201	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 28/02/201	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 31/05/201	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 31/08/201	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 30/11/201	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 31/08/2014	31,185,258.65	7,704,067.89	1,467,230.83	8,341,729.79	131,800.68	48,830,087.84
01/09/	2014 30/11/2014	31,121,394.92	7,024,104.87	1,330,713.86	7,338,833.68	68,229.04	46,883,276.37
01/12	2014 28/02/201	30,597,423.51	6,558,466.73	1,250,697.79	9,186,315.45	74,249.23	47,667,152.71
01/03/	2015 31/05/201	5 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 31/08/201	28,854,970.53	5,811,073.94	1,634,041.33	12,796,797.72	79,552.72	49,176,436.24
01/09/	2015 30/11/201	5 28,045,600.74	5,564,628.83	1,886,117.38	14,571,058.11	77,693.70	50,145,098.76
01/12	2015 29/02/201	27,645,185.92	5,338,670.17	2,451,233.22	13,032,008.75	73,976.70	48,541,074.76
01/03/	2016 31/05/201	5 27,397,130.29	5,159,482.93	1,717,863.00	13,990,725.29	72,790.35	48,337,991.86
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#### CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - Issuer Available Funds

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	6,950,136.28	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	44,929,736.29
(a) Interest Components related to the Mortgage Loans received by the Issuer	6,934,379.38	(a) All Principal Components related to the Mortgage Loans received by the Issuer	41,387,855.58
(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	15,756.90	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	3,541,767.06
(d) All amounts received from the Swap Counterparty by the Issuer	-	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	113.65
(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 (excuding any Principal Available Funds)		(f) Any amount credited and/or retained on each IPD under items (xviii) and (xix) of the 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	-
<ul> <li>Amount withdrawn from the Cash Reserve if items (i) to (xvi) of the Pre-Enforcement Interest Priority of Payments are not paid</li> </ul>	-	(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	-
(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

48,338,105.51

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

#### PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

#### PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

PRE-ENFOR	CEMENT INTEREST PRIORITY OF PAYMENT	Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	6,950,136.28
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	450,169.11 15,500.00 2,760.71 2,527.98
Third	Third Party Fees and Expenses: a) Pariying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Pariying 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 h) Custodian fees and expenses	214,437.88 8,750.00 643,003.55 28,203.10
Fourth	Amounts due to the Swap Counterparty	1,793,807.54
Fifth	Instalment Premiums payable to the Originator	6,756.53
Sixth	Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes Interest on Class A2 Notes	
Seventh	Senior Notes PDL reduction to zero	· · · ·
Eighth	Interest on Class B Notes if Class B Trigger Event has not occurred	
Ninth	Class B PDL reduction to zero	
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	13,064.57
Eleventh	Class C PDL to zero	-
Twelfth	Interest on Class D Notes if Class D Trigger Event has not occurred	118,087.67
Thirteenth	Class D PDL to zero	-
Fourteenth	Interest on Class E Notes if Class E Trigger Event has not occurred	111,300.58
Fifteenth	Class E PDL to zero	3,541,767.06
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	3,541,767.06

	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	44,929,736.29
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	44,929,578.20
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 (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	-

Euro

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

#### POST-ENFORCEMENT PRIORITY OF PAYMENT

First       Taxes due and payable by the Issuer (I Expenses Account is insufficient or I not paid by UCB)      not apper         Second       Issuer/RoN expenses:      not apper         a)       Coprorate flees, expenses of Issuer      not apper         b)       Dependence      not apper         Third       Third Party Fees and Expenses:      not apper         b)       Apert Bank fees and expenses      not apper         c)       Coprorate Services Frontier Fees and expenses      not apper         c)       Coprorate Services Frontier Fees and expenses      not apper         c)       Coprorate Services Frontier Fees and expenses      not apper         c)       Coprorate Services Frontier Fees and expenses      not apper         c)       Coprorate Services Frontier Fees and expenses      not apper         c)       Coprorate Services Frontier Fees and expenses      not apper         c)       Coprorate Services Frontier Fees and expenses      not apper         f)       Coprorate Services Frontier Fees and expenses      not apper         f)       Coprorate Services Frontier Fees and expenses      not apper         f)       Coprorate Services Frontier Fees and expenses      not apper         fith       Interest on Class A Not	PUST-ENFU		Euro
Second       IssuerRoN expenses:       a) Corporate (esc, expenses of Issuer         a) Corporate (esc, expenses of Issuer       r.ndt appi         b) Fees, taxes, expenses to be paid to the RoN       r.ndt appi         Third       Third Pairy Feas and expenses:       r.ndt appi         a) Payra Agent (ess and expenses)       r.ndt appi         c) Computation Agent (ess and expenses)       r.ndt appi         c) Account Bark		TOTAL ISSUER INTEREST AVAILABLE FUNDS	not applicable
a)       Corporate frees, expenses of Issuer       not applicable         Third       Third Party Fees and Expenses:       not applicable         Third       Third Party Fees and Expenses:       not applicable         Deprive Agent Res and expenses       not applicable         Fourth       Amount due to the Swap Counterparty       not applicable         Fourth       Amount due to the Swap Counterparty       not applicable         Fith       Instainent Premiums payable to the Originator       not applicable         Soluth       Interest on Class A Notes       not applicable         Filther Horizeto n Class A Notes       not applicable       no	First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB)	not applicable
a)Peyting Agent fees and expensesn.nd sapib)Computation Agent fees and expensesn.nd sapic)Computation Agent fees and expensesn.nd sapic)Computation Agent fees and expensesn.nd sapic)Computation Services Provide fees and expensesn.nd sapic)Computation Services Provide fees and expensesn.nd sapiFourthAmount due to the Swap CountBank fees and expensesn.nd sapiFurthInstantent Premiums payable to the Originatorn.nd sapiFithInstrest on Class A Notesn.nd sapiSidhInterest on Class A Notesn.nd sapiInterest on Class A Notesn.nd sapiSeventhClass A Principaln.nd sapiClass A Principaln.nd sapiClass A Principaln.nd sapiClass A Principaln.nd sapiSeventhClass A Principaln.nd sapiClass A Principaln.nd sapiTenthInterest on Class B Notesn.nd sapiFuethClass A Principaln.nd sapiTurthInterest on Class B Notesn.nd sapiFuethClass A Principaln.nd sapiTurthInterest on Class B Notesn.nd sapiFuethClass A Principaln.nd sapiTurthInterest on Class B Notesn.nd sapiFuethClass A Principaln.nd sapiFuethClass A Principaln.nd sapiFuethClass A Principaln.nd sapiFuethClass A Principaln.nd sapi	Second	<ul> <li>a) Corporate fees, expenses of Issuer</li> <li>b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes</li> </ul>	not applicable not applicable not applicable
Fifth       Instalment Premiums payable to the Originator       not agpl         Fifth       Instalment Premiums payable to the Originator       not agpl         Sixth       Interest on Class A Notes       not agpl         Class A Principal       not agpl         Tenth       Interest on Class B Notes       not agpl         Ninth       Class C Principal       not agpl         Twelfth       Interest on Class B Notes       not agpl         Fitteenth       Interest on Class C Notes       not agpl         Fourteenth       Interest on Class C Notes       not agpl         Futteenth       Interest on Class C Notes       not agpl         Fitteenth       Interest on Class C Notes       not agpl <td>Third</td> <td>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 Provider fees and expenses g) Account Bank fees and expenses</td> <td>not applicable not applicable not applicable not applicable not applicable not applicable</td>	Third	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 Provider fees and expenses g) Account Bank fees and expenses	not applicable not applicable not applicable not applicable not applicable not applicable
Sixh       Interest on Class A Notes       Indiginal States         Interest on Class A Notes       Indiginal States       Indiginal States         Seventh       Class A Principal       Indiginal States         Class A Principal       Indiginal States       Indiginal States         Seventh       Class A Principal       Indiginal States         Class A Principal       Indiginal States       Indiginal States         Eighth       Interest on Class B Notes       Indiginal States         Ninth       Class A Principal       Indiginal States         Eighth       Interest on Class B Notes       Indiginal States         Ninth       Class C Notes       Indiginal States         Eleventh       Class D Principal       Indiginal States         Twelfth       Interest on Class B Notes       Indiginal States         Filteenth       Class D Principal       Indiginal States         Fourteenth       Interest on Class E Notes       Indiginal States         Stateenth       Any Swap termination payments       Indiginal States         Seventeeth       Any Swap termination Advance under the Servicing Agreement       Indiginal States         Nineteenth       Principal on the Subordinated Loan       Indiginal States         Nineteenth       Principal on the Subordi	Fourth	Amount due to the Swap Counterparty	not applicable
Interest on Class A1 Notes       ind applinatest on Class A2 Notes         Seventh       Class A Principal         Class A2 Principal       ind applinatest on Class A1 Notes         Class A2 Principal       ind applinatest on Class A1 Notes         Eighth       Interest on Class B Notes         Fighth       Interest on Class B Notes         Ninth       Class A2Principal         Class A2Principal       ind applinatest on Class B Notes         Fighth       Interest on Class B Notes         Ninth       Class C Notes         Eleventh       Class C Principal         Twelfth       Interest on Class D Notes         Thirteenth       Class D Notes         Interest on Class E Notes       ind applinatest on Class D Notes         Fifteenth       Class D Principal         Fourteenth       Interest on Class E Notes         Stetenth       Any swap termination payments         Stetenth       Any swap termination payments         Stetenth       Interest on the Subordinated Loan         Nineteenth       Interest on the Subordinated Loan	Fifth	Instalment Premiums payable to the Originator	not applicable
Class A2Principalnot applinot ap	Sixth	Interest on Class A1 Notes Interest on Class A2 Notes	not applicable not applicable not applicable
Ninth       Class B Principal       not apple         Tenth       Interest on Class C Notes       not apple         Eleventh       Class C Principal       not apple         Twelfth       Interest on Class D Notes       not apple         Twelfth       Interest on Class D Notes       not apple         Twelfth       Interest on Class D Notes       not apple         Thirteenth       Class D Principal       not apple         Fourteenth       Interest on Class E Notes       not apple         Furteenth       Class E Principal       not apple         Souteenth       Any swap termination payments       not apple         Souteenth       Any amounts due to Unicredit Banca S.p.A.       not apple         a) in respect of the Originator's Claims under the Transfer Agreement       not apple         b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement       not apple         Nineteenth       Interest on the Subordinated Loan       not apple         Nineteenth       Principal on the Subordinated Loan       not apple         Twentieth       Any amounts due to Unicredit Banca S.p.A.       not apple         a) in respect of the Originatore Sclaim under the Letter of Undertaking       not apple         Nineteenth       Interest on the Subordinated Loan <td>Seventh</td> <td>Class A1 Principal Class A2Principal</td> <td>not applicable not applicable not applicable</td>	Seventh	Class A1 Principal Class A2Principal	not applicable not applicable not applicable
Tenth       Interest on Class C Notes       not apple         Eleventh       Class C Principal       not apple         Eleventh       Class C Principal       not apple         Twelfth       Interest on Class D Notes       not apple         Twelfth       Interest on Class D Notes       not apple         Thirteenth       Class D Principal       not apple         Fourteenth       Interest on Class E Notes       not apple         Fourteenth       Interest on Class E Notes       not apple         Fifteenth       Class E Principal       not apple         Sixteenth       Any swap termination payments       not apple         Seventeeth       Any amounts due to Unicredit Banca S.p.A.       a) in respect of the Originator's Claims under the Transfer Agreement       not apple         Sixteenth       Interest on the Subordinated Loan       not apple         Nineteenth       Principal on the Subordinated Loan       not apple         Nineteenth       Principal on the Junior Notes       not apple         Twenty-first       Interest on tothe Warranty and Indemnity Agreement       not apple         Twenty-third       On the Junior Notes until the balance of the Junior Notes is € 30,000.00       not apple         Twenty-third       On the Junior Notes until the palempion in full	Eighth	Interest on Class B Notes	not applicable
Eleventh       Class C Principal       not appl         Twelfth       Interest on Class D Notes       not appl         Thirteenth       Class D Principal       not appl         Fourteenth       Interest on Class E Notes       not appl         Fourteenth       Interest on Class E Notes       not appl         Fifteenth       Class E Principal       not appl         Stateenth       Any Swap termination payments       not appl         Seventeeth       Any amounts due to Unicredit Banca S.p.A. a) in respect of the Originator's Claims under the Transfer Agreement       not appl         b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement       not appl         b) in respect of the Subordinated Loan       not appl         Nineteenth       Principal on the Subordinated Loan       not appl         Twentieth       Any amounts due to Unicredit Banca S.p.A. a) in connection with a limited recourse loan under the Letter of Undertaking       not appl         Nineteenth       Principal on the Subordinated Loan       not appl         Twenty-first       Interest on the Junior Notes       not appl         Twenty-first       Interest on the Junior Notes until the balance of the Junior Notes is € 30,000.00       not appl         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior	Ninth	Class B Principal	not applicable
Twelfth       Interest on Class D Notes       not apple         Thirteenth       Class D Principal       not apple         Fourteenth       Interest on Class E Notes       not apple         Fifteenth       Class E Principal       not apple         Fifteenth       Class E Principal       not apple         Sixteenth       Any Swap termination payments       not apple         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 apple         Eighteenth       Interest on the Subordinated Loan       not apple         Nineteenth       Principal on the Subordinated Loan       not apple         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 apple         Twenty-first       Interest on the Junior Notes       not apple         Twenty-second       Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00       not apple         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not apple	Tenth	Interest on Class C Notes	not applicable
Thirteenth       Class D Principal       not appl         Fourteenth       Interest on Class E Notes       not appl         Fifteenth       Class E Principal       not appl         Sixteenth       Any Swap termination payments       not appl         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 Originator's Claims under the Transfer Agreement       not appl         Eighteenth       Interest on the Subordinated Loan       not appl         Nineteenth       Principal on the Subordinated Loan       not appl         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 appl         Twenty-first       Interest on the Junior Notes       not appl         Twenty-third       On the Jouior Notes until the balance of the Junior Notes is € 30,000.00       not appl         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not appl	Eleventh	Class C Principal	not applicable
Fourteenth       Interest on Class E Notes       not appl         Fifteenth       Class E Principal       not appl         Sixteenth       Any Swap termination payments       not appl         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 appl         Eighteenth       Interest on the Subordinated Loan       not appl         Nineteenth       Principal on the Subordinated Loan       not appl         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 appl         Twenty-first       Interest on the Junior Notes       not appl         Twenty-second       Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00       not appl         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not appl	Twelfth	Interest on Class D Notes	not applicable
Fifteenth       Class E Principal       not appl         Sixteenth       Any Swap termination payments       not appl         Seventeeth       Any amounts due to Unicredit Banca S.p.A. a) in respect of the Originator's Claims under the Transfer Agreement       not appl         Eighteenth       Interest on the Subordinated Loan       not appl         Nineteenth       Principal on the Subordinated Loan       not appl         Vineteenth       Any amounts due to Unicredit Banca S.p.A. a) in connection with a limited recourse loan under the Letter of Undertaking       not appl         Vineteenth       Any amounts due to Unicredit Banca S.p.A. a) in connection with a limited recourse loan under the Letter of Undertaking       not appl         Twentjeftst       Interest on the Junior Notes       not appl         Twenty-first       Interest on the Junior Notes until the balance of the Junior Notes is € 30,000.00       not appl         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not appl	Thirteenth	Class D Principal	not applicable
Sixteenth       Any Swap termination payments       not apple         Seventeeth       Any amounts due to Unicredit Banca S.p.A.       a) in respect of the Originator's Claims under the Transfer Agreement       not apple         Eighteenth       Interest on the Subordinated Loan       not apple         Nineteenth       Principal on the Subordinated Loan       not apple         Twentieth       Any amounts due to Unicredit Banca S.p.A.       not apple         a) in respect of the Originator's Claims under the Transfer Agreement       not apple         Eighteenth       Interest on the Subordinated Loan       not apple         Nineteenth       Principal on the Subordinated Loan       not apple         Twentieth       Any amounts due to Unicredit Banca S.p.A.       a) in connection with a limited recourse loan under the Letter of Undertaking       not apple         b) under the terms of the Warranty and Indemnity Agreement       not apple       not apple         Twenty-first       Interest on the Junior Notes       not apple         Twenty-second       Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00       not apple         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not apple	Fourteenth	Interest on Class E Notes	not applicable
Seventeeth       Any amounts due to Unicredit Banca S.p.A.         a) in respect of the Originator's Claims under the Transfer Agreement       not appli         b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement       not appli         Eighteenth       Interest on the Subordinated Loan       not appli         Nineteenth       Principal on the Subordinated Loan       not appli         Twentieth       Any amounts due to Unicredit Banca S.p.A.       not appli         a) in connection with a limited recourse loan under the Letter of Undertaking       not appli         b) under the terms of the Warranty and Indemnity Agreement       not appli         Twenty-first       Interest on the Junior Notes       not appli         Twenty-second       Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00       not appli         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not appli	Fifteenth	Class E Principal	not applicable
a) in respect of the Originator's Claims under the Transfer Agreement       not appli         b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement       not appli         Eighteenth       Interest on the Subordinated Loan       not appli         Nineteenth       Principal on the Subordinated Loan       not appli         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 appli         Twenty-first       Interest on the Junior Notes       not appli         Twenty-second       Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00       not appli         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not appli	Sixteenth	Any Swap termination payments	not applicable
Nineteenth       Principal on the Subordinated Loan       not apple         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 apple         Twenty-first       Interest on the Junior Notes       not apple         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not apple	Seventeeth	a) in respect of the Originator's Claims under the Transfer Agreement	not applicable 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       not applied         b) under the terms of the Warranty and Indemnity Agreement       not applied         Twenty-first       Interest on the Junior Notes       not applied         Twenty-third       On the Junior Notes until the balance of the Junior Notes is € 30,000.00       not applied         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not applied	Eighteenth	Interest on the Subordinated Loan	not applicable
a) in connection with a limited recourse loan under the Letter of Undertaking       not appling         b) under the terms of the Warranty and Indemnity Agreement       not appling         Twenty-first       Interest on the Junior Notes       not appling         Twenty-second       Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00       not appling         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not appling	Nineteenth	Principal on the Subordinated Loan	not applicable
Twenty-second       Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00       not apple         Twenty-third       On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full       not apple	Twentieth	a) in connection with a limited recourse loan under the Letter of Undertaking	not applicable not applicable
Twenty-third On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full not appl	Twenty-first	Interest on the Junior Notes	not applicable
on the Junior Notes until their redemption in full not appl	Twenty-second	Principal on the Junior Notes until the balance of the Junior Notes is ${\ensuremath{\in}}\xspace$ 30,000.00	not applicable
Twenty-fouth Junior Notes Additional Interest not appl	Twenty-third		not applicable
	Twenty-fouth	Junior Notes Additional Interest	not applicable

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

FRINCIPAL DEFICIENCY LEDGER			
PDL at start	Amount debited to the PDL	Amount credited to the PDL	PDL at end
-	-	-	
	-	-	-
	-	-	-
	-	-	-
3,636,490.03	2,945,048.34	3,541,767.06	3,039,771.31
2,002,838.00	-	-	2,002,838.00
	PDL at start	PDL at start Amount debited to the PDL  PDL at start  Amount debited to the PDL  Amount debited to the	PDL at start         Amount debited to the PDL         Amount credited to the PDL           -         -         -         -           -         -         -         -           -         -         -         -           -         -         -         -           -         -         -         -           -         -         -         -           -         -         -         -           -         -         -         -           -         -         -         -           -         -         -         -

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	185	10,696,098.93	0.81%
from 30 days to 59 days	121	7,131,379.83	0.54%
from 60 days to 89 days	106	6,869,540.62	0.52%
from 90 days to 119 days	85	4,960,450.02	0.37%
from 120 days to 149 days	65	4,077,716.41	0.31%
from 150 days to 179 days	54	3,739,180.96	0.28%
from 180 days to 209 days	49	2,946,685.47	0.22%
from 210 days to 239 days	45	2,670,280.37	0.20%
from 240 days to 269 days	36	2,316,929.18	0.17%
from 270 days to 299 days	15	943,007.52	0.07%
from 300 days to 329 days	9	648,817.80	0.05%
from 330 days to 359 days	12	804,279.51	0.06%
above 360 days			0.00%
Total	782	47,804,366.62	3.61%

Outstanding Amount of Claims in Arrears for more than Initial Portfolio Outstanding Amount (b) \* 90 days (a) > 90 Day Arrear Claims ratio (c) = (a)/(b) 23,107,347.24 3,908,102,838.12 0.59%

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
183,942,433.82	3,908,102,838.12	4.71%
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	
	13,990,725.29	1,224,610,840.53	4.53%	
	Life CPR 6.57%			
		-		
CASH RESERVE				
	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			

\* 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.	a.1 Number of Loans:		At the end of the current Collection Period	At the end of the previous Collection Period
	a.1	Number of Loans:	21,081	21,389
	a.2	Oustanding Portfolio Amount:	1,180,277,936.61	1,224,610,840.53
	a.3	Average Outstanding Potfolio Amount (1):	55,987.76	57,254.24
	a.4	Weighted Average Seasoning (months) (2):	144.20	141.16
	a.5	Weighted Average Current LTV (2):	38.21%	38.89%
	a.6	Weighted Average Remaining Term (months) (2):	135.04	137.52

		At the end of the current Collection Period				At the end of the previous Collection Period			
. 0	utstanding amount	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
b.	1 from 0 (included) to 10.000 (excluded) Euro	585	2.78%	3,903,220.15	0.33%	496	2.32%	3,279,850.23	0.27%
b.	2 from 10.000 (included) to 25.000 (excluded) Euro	2,925	13.88%	52,141,754.25	4.42%	2,842	13.29%	51,012,054.16	4.17%
b.	3 from 25.000 (included) to 50.000 (excluded) Euro	5,803	27.53%	223,778,789.85	18.96%	5,774	27.00%	222,009,468.77	18.13%
b.	4 from 50.000 (included) to 75.000 (excluded) Euro	6,663	31.61%	411,046,604.66	34.83%	6,765	31.63%	417,467,984.84	34.09%
b.	5 from 75.000 (included) to 100.000 (excluded) Euro	3,676	17.44%	313,771,718.06	26.58%	3,917	18.31%	334,795,286.65	27.34%
b.	6 from 100.000 (included) to 150.000 (excluded) Euro	1,231	5.84%	140,683,874.34	11.92%	1,383	6.47%	158,254,686.34	12.92%
b.	7 from 150.000 (included) to 200.000 (excluded) Euro	167	0.79%	27,833,654.11	2.36%	178	0.83%	29,927,170.31	2.44%
b.	8 from 200.000 (included) to 300.000 (excluded) Euro	31	0.13%	7,118,321.19	0.60%	34	0.15%	7,864,339.23	0.64%
b.	9 over 300.000 (included) Euro		0.00%		0.00%		0.00%		0.00%
b.	10 Total	21,081	100.00%	1,180,277,936.61	100.00%	21,389	100.00%	1,224,610,840.53	100.00%

_			At the end of the currer	t Collection Period		At the end of the previous Collection Period				
c	Portfolio Seasoning (3)	Number of Loans	% on Total Number of	Amount Outstanding	% on Total Amount	Number of Loans	% on Total Number of	Amount Outstanding	% on Total Amount	
U. 1	ortrono Seasoning (3)	Number of Loans	Loans Outstanding	Amount outstanding	Outstanding	Number of Loans	Loans Outstanding	Amount Outstanding	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		0.00%	-	0.00%	-	0.00%	-	0.00%	
c	.8 from 120 (included) to 150 (excluded) months	15,723	74.58%	865,303,219.58	73.31%	17,297	80.87%	985,493,292.62	80.47%	
0	.9 from 150 (included) to 180 (excluded) months	5,337	25.32%	314,175,128.31	26.62%	4,088	19.11%	239,062,031.77	19.53%	
c	. 10 over 180 (included) months	21	0.10%	799,588.72	0.07%	4	0.02%	55,516.14	0.00%	
0	.11 Total	21,081	100.00%	1,180,277,936.61	100.00%	21,389	100.00%	1,224,610,840.53	100.00%	

			At the end of the currer	nt 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
c	d.1 from 0% (included) to 10% (excluded)	1,512	7.17%	23,555,231.77	2.00%	1,388	6.49%	22,162,603.85	1.81%
c	d.2 from 10% (included) to 20% (excluded)	3,035	14.40%	86,010,420.14	7.29%	2,963	13.85%	85,869,139.78	7.01%
c	d.3 from 20% (included) to 30% (excluded)	2,940	13.95%	134,142,693.31	11.37%	3,020	14.12%	136,061,462.05	11.11%
c	d.4 from 30% (included) to 40% (excluded)	4,375	20.75%	265,970,383.94	22.53%	4,062	18.99%	250,263,238.61	20.44%
c	d.5 from 40% (included) to 50% (excluded)	8,497	40.31%	612,389,052.46	51.89%	8,796	41.12%	634,195,806.04	51.79%
c	d.6 from 50% (included) to 60% (excluded)	718	3.41%	57,905,051.39	4.91%	1,155	5.40%	95,652,053.47	7.81%
c	d.7 from 60% (included) to 70% (excluded)	4	0.01%	305,103.60	0.01%	5	0.03%	406,536.73	0.03%
c	d.8 from 70% (included) to 80% (excluded)		0.00%	-	0.00%	-	0.00%	-	0.00%
c	d.9 Total	21,081	100.00%	1,180,277,936.61	100.00%	21,389	100.00%	1,224,610,840.53	100.00%

		At the end of the curre	nt Collection Period		At the end of the previous Collection Period				
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)	130	0.62%	573,855.74	0.05%	97	0.45%	391,114.76	0.03%	
e.2 from 12 (included) to 24 months (excluded)	187	0.89%	1,808,515.43	0.15%	206	0.96%	2,000,337.97	0.16%	
e.3 from 24 (included) to 48 months (excluded)	2,244	10.64%	47,701,114.01	4.04%	1,428	6.68%	31,009,199.32	2.53%	
e.4 from 48 (included) to 72 months (excluded)	1,619	7.68%	41,403,735.71	3.51%	2,514	11.75%	65,039,857.70	5.31%	
e.5 from 72 (included) to 96 months (excluded)	466	2.21%	20,515,210.43	1.74%	412	1.93%	18,348,130.36	1.50%	
e.6 from 96 (included) to 120 months (excluded)	4,558	21.62%	241,686,454.41	20.48%	4,662	21.80%	253,322,217.41	20.69%	
e.7 from 120 (included) to 160 months (excluded)	8,841	41.94%	590,154,010.84	50.00%	7,600	35.53%	504,728,436.09	41.22%	
e.8 from 160 (included) to 200 months (excluded)	2,723	12.92%	209,944,678.48	17.79%	4,135	19.33%	320,987,633.91	26.21%	
e.9 over 200 (included) months	313	1.48%	26,490,361.56	2.24%	335	1.57%	28,783,913.01	2.35%	
e.10 Total	21,081	100.00%	1,180,277,936.61	100.00%	21,389	100.00%	1,224,610,840.53	100.00%	

		At the end of the curre	nt Collection Period			At the end of the previo	ous Collection Period	
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	280	1.33%		1.13%	285	1.33%	13,951,425.99	1.14%
f.2 Basilicata	25	0.12%	734,477.15	0.06%	26	0.12%	788,308.82	0.06%
f.3 Calabria	89	0.42%	2,948,672.50	0.25%	91	0.43%	3,165,192.18	0.26%
f.4 Campania	849	4.03%	39,963,975.44	3.39%	868	4.06%	41,759,714.94	3.41%
f.5 Emilia - Romagna	1,997	9.47%	110,341,243.43	9.35%	2,029	9.49%	114,733,315.15	9.37%
f.6 Friuli-Venezia Giulia	747	3.54%	33,603,372.76	2.85%	756	3.53%	34,824,803.62	2.84%
f.7 Lazio	2,498	11.85%	156,628,563.95	13.27%	2,543	11.89%	162,911,304.36	13.30%
f.8 Liguria	340	1.61%	16,969,160.13	1.44%	344	1.61%	17,494,199.28	1.43%
f.9 Lombardia	5,600	26.56%	367,100,524.21	31.10%	5,665	26.49%	378,504,186.97	30.91%
f.10 Marche	433	2.05%	24,519,850.41	2.08%	438	2.05%	25,312,516.75	2.07%
f.11 Molise	32	0.15%	1,117,570.11	0.09%	32	0.15%	1,162,239.92	0.09%
f.12 Piemonte	2,943	13.96%	147,096,116.46	12.46%	2,988	13.97%	153,055,441.68	12.50%
f.13 Puglia	804	3.81%	36,406,137.12	3.08%	816	3.82%	37,919,241.27	3.10%
f.14 Sardegna	243	1.15%	10,652,818.54	0.90%	245	1.15%	11,062,992.91	0.90%
f.15 Sicilia	592	2.81%	24,737,721.07	2.10%	597	2.79%	25,574,058.28	2.09%
f.16 Toscana	1,128	5.35%	67,403,237.42	5.71%	1,146	5.36%	70,261,923.93	5.74%
f.17 Trentino - Alto Adige	166	0.79%	8,705,691.47	0.74%	169	0.79%	9,135,188.15	0.75%
f.18 Umbria	161	0.76%	7,019,568.48	0.59%	161	0.75%	7,209,873.92	0.59%
f.19 Valle d'Aosta	37	0.18%	1,498,453.24	0.13%	38	0.18%	1,565,886.11	0.13%
f.20 Veneto	2,117	10.06%	109,465,325.83	9.28%	2,152	10.04%	114,219,026.30	9.32%
f.21 Total	21,081	100.00%	1,180,277,936.61	100.00%	21,389	100.00%	1,224,610,840.53	100.00%

	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	20,900	99.14%	1,169,406,046.91	99.08%	21,202	99.13%	1,213,147,743.10	99.06%
	g.2 Quarterly	181	0.86%	10,871,889.70	0.92%	187	0.87%	11,463,097.43	0.94%
	g.3 Total	21,081	100.00%	1,180,277,936.61	100.00%	21,389	100.00%	1,224,610,840.53	100.00%

			At the end of the currer	t 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	19,053	90.38%	1,067,539,579.39	90.45%	19,353	90.48%	1,108,977,683.48	90.56%	
	h.2 R.I.D.	1,381	6.55%	74,441,855.56	6.31%	1,386	6.48%	76,584,878.32	6.25%	
	h.3 Cash	647	3.07%	38,296,501.66	3.24%	650	3.04%	39,048,278.73	3.19%	
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	h.5 Total	21,081	100.00%	1,180,277,936.61	100.00%	21,389	100.00%	1,224,610,840.53	100.00%	

			At the end of the curre	nt 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	1,187	5.63%	50,322,217.76	4.26%	1,240	5.80%	54,282,867.70	4.43%	
	i.2 Floating	18,629	88.37%	1,066,308,439.83	90.34%	18,863	88.19%	1,103,933,198.49	90.15%	
	i.3 Optional currently Fixed III	527	2.50%	25,751,605.16	2.18%	535	2.50%	26,722,948.66	2.18%	
	i.4 Optional currently Floating	738	3.50%	37,895,673.86	3.22%	751	3.51%	39,671,825.68	3.24%	
	i.5 Total	21,081	100.00%	1,180,277,936.61	100.00%	21,389	100.00%	1,224,610,840.53	100.00%	

			At the end of the currer	nt 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)	503	2.39%	24,527,569.77	2.08%	514	2.40%	25,466,702.19	2.08%	
	I.2 3% (included) - 4% (excluded)	28	0.13%	1,198,099.97	0.10%	28	0.13%	1,228,108.98	0.10%	
	I.3 4% (included) - 5% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	I.4 5% (included) - 6% (excluded)	759	3.60%	30,917,413.01	2.62%	792	3.70%	33,755,424.82	2.76%	
	1.5 >=6%	424	2.01%	19,430,740.17	1.65%	441	2.07%	20,555,580.37	1.67%	
	I.6 Total	1,714	8.13%	76,073,822.92	6.45%	1,775	8.30%	81,005,816.36	6.61%	

			At the end of the curre	nt Collection Period		At the end of the previous Collection Period				
m.	Spread (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%		0.00%		0.00%	
	m.2 1% (included) - 1.25% (excluded)	6,141	29.13%	312,612,867.94	26.49%	6,209	29.03%	324,416,236.41	26.49%	
	m.3 1.25% (included) - 1.5% (excluded)	8,488	40.26%	497,225,352.80	42.13%	8,614	40.27%	515,816,180.75	42.12%	
	m.4 1.5% (included) - 1.75% (excluded)	3,908	18.54%	242,847,817.56	20.58%	3,949	18.46%	250,093,496.28	20.42%	
	m.5 1.75% (included) - 2% (excluded)	598	2.84%	36,957,132.70	3.13%	606	2.83%	38,261,856.47	3.12%	
	n.6 >=2%	232	1.10%	14,560,942.69	1.22%	236	1.11%	15,017,254.26	1.24%	
	m.7 Total	19,367	91.87%	1,104,204,113.69	93.55%	19,614	91.70%	1,143,605,024.17	93.39%	

(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

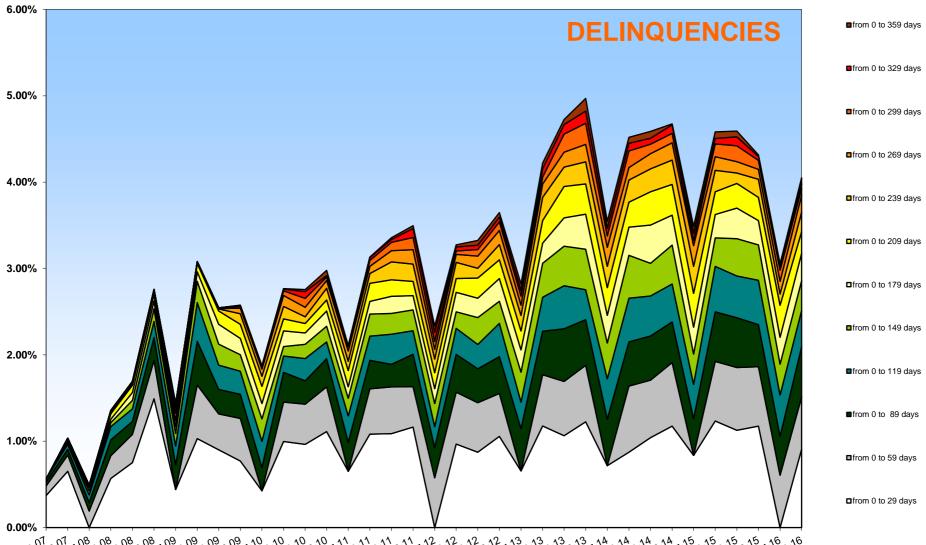
(2) Weighted by the outstanding principal amount

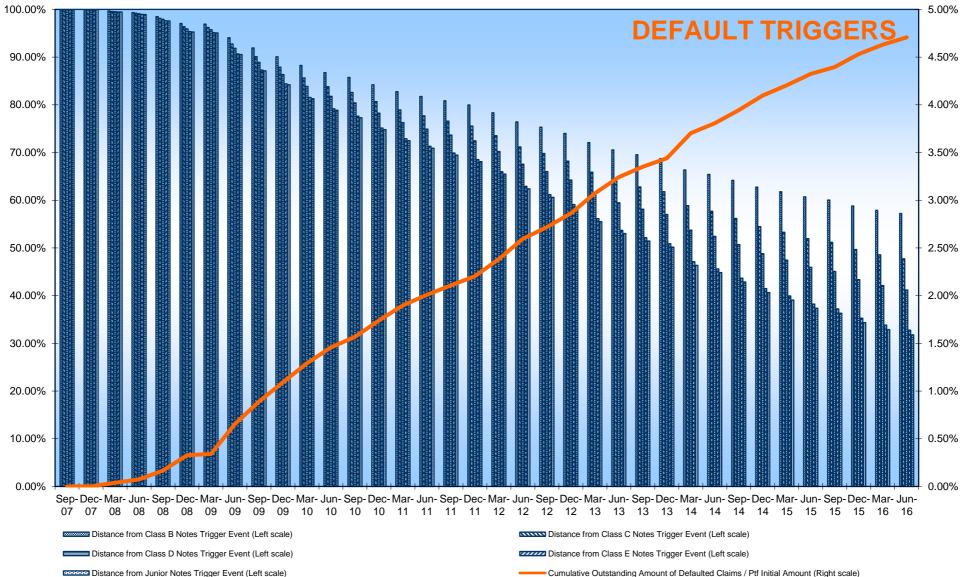
(3) Calculated as the difference between the maturity date and the date representing the end of the collection period

(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





Cumulative Outstanding Amount of Defaulted Claims / Ptf Initial Amount (Right scale)

