

# CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007

## INVESTOR REPORT

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

Euro	703,500,000	Class A1	Mortgage Backed Floating Rate Notes due December 2040
Euro	2,227,600,000	Class A2	Mortgage Backed Floating Rate Notes due December 2040
Euro	738,600,000	Class A3	Mortgage Backed Floating Rate Notes due December 2040
Euro	71,100,000	Class B	Mortgage Backed Floating Rate Notes due December 2040
Euro	43,800,000	Class C	Mortgage Backed Floating Rate Notes due December 2040
Euro	102,000,000	Class D	Mortgage Backed Floating Rate Notes due December 2040
Euro	19,500,000	Class E	Mortgage Backed Floating Rate Notes due December 2040
Euro	2,002,838	Class F	Mortgage Backed Floating Rate Notes due December 2040

Investor Report Date

05/01/2018

Quarterly Collection Period

01/09/2017

30/11/2017

Interest Period

29/09/2017

29/12/2017

Interest Payment Date

29/12/2017

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

**Issuer:** Cordusio RMBS Securitisation S.r.l.  
**Issue Date:** 24/05/2007  
**Sole Arranger:** UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)  
**Joint Lead Managers:** UniCredit Bank AG, Lehman Brothers International (Europe), Société Générale CIB

Series	Class A1	Class A2	Class A3	Class B	Class C	Class D	Class E	Class F
Amount issued	703,500,000.00	2,227,600,000.00	738,600,000.00	71,100,000.00	43,800,000.00	102,000,000.00	19,500,000.00	2,002,838.00
Currency	Eur	Eur	Eur	Eur	Eur	Eur	Eur	Eur
Final Maturity Date	Dec-40	Dec-40	Dec-40	Dec-40	Dec-40	Dec-40	Dec-40	Dec-40
Listing	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	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	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear
Indexation	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M
Spread at Issuance	6	13	18	23	36	70	250	300
Rating at the Issue Date	<b>Fitch</b>	AAA	AAA	AAA	AA	A	BBB	BB
	<b>Moody's</b>	Aaa	Aaa	Aaa	Aa1	A1	Baa2	Ba2
	<b>Standard &amp; Poor's</b>	AAA	AAA	AAA	AA	A	BBB	BB

**Originator / Servicer:** UniCredit S.p.A. (formerly known as UniCredit Banca S.p.A.)  
**Interest Day Count:** Actual/360  
**Corporate Servicer:** doBank S.p.A. (formerly Known as UniCredit Credit Management Bank S.p.A.; UniCredit Gestione Crediti S.p.A.)  
**Computation Agent:** UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)  
**Account Bank:** BNP Paribas Securities Services S.A., Milan Branch  
**Principal Paying Agent:** BNP Paribas Securities Services S.A., Milan Branch  
**Representative of Noteholders:** Securitisation Services S.p.A.  
**Swap Counterparty:** Credit Suisse International

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

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

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.263%	127	33,499,119.07	-	2,227,600,000.00	33,499,119.07	-	-	2,227,600,000.00
28/09/2007	31/12/2007	31/12/2007	4.856%	94	28,244,977.96	-	2,227,600,000.00	28,244,977.96	-	-	2,227,600,000.00
31/12/2007	31/03/2008	31/03/2008	4.895%	91	27,563,146.72	-	2,227,600,000.00	27,563,146.72	-	-	2,227,600,000.00
31/03/2008	30/06/2008	30/06/2008	4.858%	91	27,354,804.24	-	2,227,600,000.00	27,354,804.24	-	-	2,227,600,000.00
30/06/2008	30/09/2008	30/09/2008	5.085%	92	28,947,662.00	-	2,227,600,000.00	28,947,662.00	-	-	2,227,600,000.00
30/09/2008	31/12/2008	31/12/2008	5.272%	92	30,012,207.28	-	2,227,600,000.00	30,012,207.28	143,587,754.60	-	2,084,012,245.40
31/12/2008	31/03/2009	31/03/2009	3.103%	90	16,166,724.99	-	2,084,012,245.40	16,166,724.99	109,429,958.96	-	1,974,582,286.44
31/03/2009	30/06/2009	30/06/2009	1.661%	91	8,290,557.97	-	1,974,582,286.44	8,290,557.97	111,382,673.12	-	1,863,199,613.32
30/06/2009	30/09/2009	30/09/2009	1.250%	92	5,951,887.65	-	1,863,199,613.32	5,951,887.65	93,873,291.60	-	1,769,326,321.72
30/09/2009	31/12/2009	31/12/2009	0.869%	92	3,929,280.57	-	1,769,326,321.72	3,929,280.57	94,617,532.76	-	1,674,708,788.96
31/12/2009	31/03/2010	31/03/2010	0.837%	90	3,504,328.14	-	1,674,708,788.96	3,504,328.14	82,565,771.24	-	1,592,143,017.72
31/03/2010	30/06/2010	30/06/2010	0.765%	91	3,078,806.56	-	1,592,143,017.72	3,078,806.56	88,693,898.84	-	1,503,449,118.88
30/06/2010	30/09/2010	30/09/2010	0.884%	92	3,396,458.60	-	1,503,449,118.88	3,396,458.60	82,361,723.08	-	1,421,087,395.80
30/09/2010	31/12/2010	31/12/2010	1.010%	92	3,667,984.46	-	1,421,087,395.80	3,667,984.46	77,846,600.64	-	1,343,240,795.16
31/12/2010	31/03/2011	31/03/2011	1.143%	90	3,838,310.57	-	1,343,240,795.16	3,838,310.57	83,745,508.20	-	1,259,495,286.96
31/03/2011	30/06/2011	30/06/2011	1.349%	91	4,294,843.94	-	1,259,495,286.96	4,294,843.94	79,269,146.00	-	1,180,226,140.96
30/06/2011	30/09/2011	30/09/2011	1.661%	92	5,009,797.69	-	1,180,226,140.96	5,009,797.69	62,154,717.96	-	1,118,071,423.00
30/09/2011	30/12/2011	30/12/2011	1.674%	91	4,731,119.22	-	1,118,071,423.00	4,731,119.22	63,495,955.92	-	1,054,575,467.08
30/12/2011	30/03/2012	30/03/2012	1.517%	91	4,043,916.09	-	1,054,575,467.08	4,043,916.09	59,229,210.88	-	995,346,256.20
30/03/2012	29/06/2012	29/06/2012	0.917%	91	2,307,184.97	-	995,346,256.20	2,307,184.97	53,358,148.32	-	941,988,107.88
29/06/2012	28/09/2012	28/09/2012	0.782%	91	1,862,048.82	-	941,988,107.88	1,862,048.82	48,504,207.92	-	893,483,899.96
28/09/2012	31/12/2012	31/12/2012	0.352%	94	821,210.98	-	893,483,899.96	821,210.98	47,975,821.20	-	845,508,078.76
31/12/2012	28/03/2013	28/03/2013	0.315%	87	643,643.02	-	845,508,078.76	643,643.02	49,967,518.36	-	795,540,560.40
28/03/2013	28/06/2013	28/06/2013	0.343%	92	697,335.49	-	795,540,560.40	697,335.49	47,786,475.20	-	747,754,085.20
28/06/2013	30/09/2013	30/09/2013	0.352%	94	687,269.08	-	747,754,085.20	687,269.08	44,421,908.16	-	703,332,177.04
30/09/2013	31/12/2013	31/12/2013	0.351%	92	630,888.96	-	703,332,177.04	630,888.96	45,479,349.88	-	657,852,827.16
31/12/2013	31/03/2014	31/03/2014	0.423%	90	695,679.36	-	657,852,827.16	695,679.36	45,098,430.28	-	612,754,396.88
31/03/2014	30/06/2014	30/06/2014	0.443%	91	686,165.77	-	612,754,396.88	686,165.77	44,079,971.56	-	568,674,425.32
30/06/2014	30/09/2014	30/09/2014	0.339%	92	492,661.61	-	568,674,425.32	492,661.61	44,219,196.56	-	524,455,228.76
30/09/2014	31/12/2014	31/12/2014	0.212%	92	284,138.18	-	524,455,228.76	284,138.18	42,838,084.56	-	481,617,144.20
31/12/2014	31/03/2015	31/03/2015	0.209%	90	251,644.95	-	481,617,144.20	251,644.95	43,938,964.48	-	437,678,179.72
31/03/2015	30/06/2015	30/06/2015	0.151%	91	167,059.32	-	437,678,179.72	167,059.32	46,610,525.16	-	391,067,654.56
30/06/2015	30/09/2015	30/09/2015	0.115%	92	114,930.43	-	391,067,654.56	114,930.43	45,910,836.00	-	345,156,818.56
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
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	208,097,936.80	-	44,854,062.56	-	163,243,874.24
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	163,243,874.24	-	43,497,676.92	-	119,746,197.32
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	119,746,197.32	-	43,383,846.56	-	76,362,350.76
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-	-	76,362,350.76	-	43,171,333.52	-	33,191,017.24
30/06/2017	29/09/2017	29/09/2017	0.000%	91	-	-	33,191,017.24	-	33,191,017.24	-	-
29/09/2017	29/12/2017	29/12/2017	0.000%	91	-	-	-	-	-	-	-

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

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		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
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	738,600,000.00	-	-	-	738,600,000.00
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	738,600,000.00	-	-	-	738,600,000.00
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	738,600,000.00	-	-	-	738,600,000.00
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-	-	738,600,000.00	-	-	-	738,600,000.00
30/06/2017	29/09/2017	29/09/2017	0.000%	91	-	-	738,600,000.00	-	2,970,353.76	-	735,629,646.24
29/09/2017	29/12/2017	29/12/2017	0.000%	91	-	-	735,629,646.24	-	38,111,316.84	-	697,518,329.40
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**CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS B NOTES (ISIN IT 0004231285)**

Interest Period		Interest	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
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%	94	83,913.80	-	71,100,000.00	83,913.80	-	-	71,100,000.00
31/12/2012	28/03/2013	28/03/2013	0.415%	87	71,307.38	-	71,100,000.00	71,307.38	-	-	71,100,000.00
28/03/2013	28/06/2013	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%	94	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%	92	81,946.70	-	71,100,000.00	81,946.70	-	-	71,100,000.00
31/12/2013	31/03/2014	31/03/2014	0.523%	90	92,963.25	-	71,100,000.00	92,963.25	-	-	71,100,000.00
31/03/2014	30/06/2014	30/06/2014	0.543%	91	97,590.67	-	71,100,000.00	97,590.67	-	-	71,100,000.00
30/06/2014	30/09/2014	30/09/2014	0.439%	92	79,766.30	-	71,100,000.00	79,766.30	-	-	71,100,000.00
30/09/2014	31/12/2014	31/12/2014	0.312%	92	56,690.40	-	71,100,000.00	56,690.40	-	-	71,100,000.00
31/12/2014	31/03/2015	31/03/2015	0.309%	90	54,924.75	-	71,100,000.00	54,924.75	-	-	71,100,000.00
31/03/2015	30/06/2015	30/06/2015	0.251%	91	45,110.97	-	71,100,000.00	45,110.97	-	-	71,100,000.00
30/06/2015	30/09/2015	30/09/2015	0.215%	92	39,065.50	-	71,100,000.00	39,065.50	-	-	71,100,000.00
30/09/2015	31/12/2015	31/12/2015	0.189%	92	34,341.30	-	71,100,000.00	34,341.30	-	-	71,100,000.00
31/12/2015	31/03/2016	31/03/2016	0.098%	91	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
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	71,100,000.00	-	-	-	71,100,000.00
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	71,100,000.00	-	-	-	71,100,000.00
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	71,100,000.00	-	-	-	71,100,000.00
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-	-	71,100,000.00	-	-	-	71,100,000.00
30/06/2017	29/09/2017	29/09/2017	0.000%	91	-	-	71,100,000.00	-	-	-	71,100,000.00
29/09/2017	29/12/2017	29/12/2017	0.000%	91	-	-	71,100,000.00	-	-	-	71,100,000.00

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

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		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



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

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.833%	127	1,739,002.53	-	102,000,000.00	1,739,002.53	-	-	102,000,000.00
28/09/2007	31/12/2007	31/12/2007	5.426%	94	1,445,124.67	-	102,000,000.00	1,445,124.67	-	-	102,000,000.00
31/12/2007	31/03/2008	31/03/2008	5.465%	91	1,409,059.17	-	102,000,000.00	1,409,059.17	-	-	102,000,000.00
31/03/2008	30/06/2008	30/06/2008	5.428%	91	1,399,519.33	-	102,000,000.00	1,399,519.33	-	-	102,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.655%	92	1,474,070.00	-	102,000,000.00	1,474,070.00	-	-	102,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.842%	92	1,522,814.66	-	102,000,000.00	1,522,814.66	-	-	102,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.673%	90	936,615.00	-	102,000,000.00	936,615.00	-	-	102,000,000.00
31/03/2009	30/06/2009	30/06/2009	2.231%	91	575,226.16	-	102,000,000.00	575,226.16	-	-	102,000,000.00
30/06/2009	30/09/2009	30/09/2009	1.820%	92	474,413.33	-	102,000,000.00	474,413.33	-	-	102,000,000.00
30/09/2009	31/12/2009	31/12/2009	1.439%	92	375,099.33	-	102,000,000.00	375,099.33	-	-	102,000,000.00
31/12/2009	31/03/2010	31/03/2010	1.407%	90	358,785.00	-	102,000,000.00	358,785.00	-	-	102,000,000.00
31/03/2010	30/06/2010	30/06/2010	1.335%	91	344,207.50	-	102,000,000.00	344,207.50	-	-	102,000,000.00
30/06/2010	30/09/2010	30/09/2010	1.454%	92	379,009.33	-	102,000,000.00	379,009.33	-	-	102,000,000.00
30/09/2010	31/12/2010	31/12/2010	1.580%	92	411,853.33	-	102,000,000.00	411,853.33	-	-	102,000,000.00
31/12/2010	31/03/2011	31/03/2011	1.713%	90	436,815.00	-	102,000,000.00	436,815.00	-	-	102,000,000.00
31/03/2011	30/06/2011	30/06/2011	1.919%	91	494,782.16	-	102,000,000.00	494,782.16	-	-	102,000,000.00
30/06/2011	30/09/2011	30/09/2011	2.231%	92	581,547.33	-	102,000,000.00	581,547.33	-	-	102,000,000.00
30/09/2011	30/12/2011	30/12/2011	2.244%	91	578,578.00	-	102,000,000.00	578,578.00	-	-	102,000,000.00
30/12/2011	30/03/2012	30/03/2012	2.087%	91	538,098.16	-	102,000,000.00	538,098.16	-	-	102,000,000.00
30/03/2012	29/06/2012	29/06/2012	1.487%	91	383,398.16	-	102,000,000.00	383,398.16	-	-	102,000,000.00
29/06/2012	28/09/2012	28/09/2012	1.352%	91	348,590.66	-	102,000,000.00	348,590.66	-	-	102,000,000.00
28/09/2012	31/12/2012	31/12/2012	0.922%	94	245,559.33	-	102,000,000.00	245,559.33	-	-	102,000,000.00
31/12/2012	28/03/2013	28/03/2013	0.885%	87	218,152.50	-	102,000,000.00	218,152.50	-	-	102,000,000.00
28/03/2013	28/06/2013	28/06/2013	0.913%	92	237,988.66	-	102,000,000.00	237,988.66	-	-	102,000,000.00
28/06/2013	30/09/2013	30/09/2013	0.922%	94	245,559.33	-	102,000,000.00	245,559.33	-	-	102,000,000.00
30/09/2013	31/12/2013	31/12/2013	0.921%	92	240,074.00	-	102,000,000.00	240,074.00	-	-	102,000,000.00
31/12/2013	31/03/2014	31/03/2014	0.993%	90	253,215.00	-	102,000,000.00	253,215.00	-	-	102,000,000.00
31/03/2014	30/06/2014	30/06/2014	1.013%	91	261,185.16	-	102,000,000.00	261,185.16	-	-	102,000,000.00
30/06/2014	30/09/2014	30/09/2014	0.909%	92	236,946.00	-	102,000,000.00	236,946.00	-	-	102,000,000.00
30/09/2014	31/12/2014	31/12/2014	0.782%	92	203,841.33	-	102,000,000.00	203,841.33	-	-	102,000,000.00
31/12/2014	31/03/2015	31/03/2015	0.779%	90	198,645.00	-	102,000,000.00	198,645.00	-	-	102,000,000.00
31/03/2015	30/06/2015	30/06/2015	0.721%	91	185,897.83	-	102,000,000.00	185,897.83	-	-	102,000,000.00
30/06/2015	30/09/2015	30/09/2015	0.685%	92	178,556.66	-	102,000,000.00	178,556.66	-	-	102,000,000.00
30/09/2015	31/12/2015	31/12/2015	0.659%	92	171,779.33	-	102,000,000.00	171,779.33	-	-	102,000,000.00
31/12/2015	31/03/2016	31/03/2016	0.568%	91	146,449.33	-	102,000,000.00	146,449.33	-	-	102,000,000.00
31/03/2016	30/06/2016	30/06/2016	0.458%	91	118,087.67	-	102,000,000.00	118,087.67	-	-	102,000,000.00
30/06/2016	30/09/2016	30/09/2016	0.419%	92	109,219.33	-	102,000,000.00	109,219.33	-	-	102,000,000.00
30/09/2016	30/12/2016	30/12/2016	0.398%	91	102,617.67	-	102,000,000.00	102,617.67	-	-	102,000,000.00
30/12/2016	31/03/2017	31/03/2017	0.381%	91	98,234.50	-	102,000,000.00	98,234.50	-	-	102,000,000.00
31/03/2017	30/06/2017	30/06/2017	0.370%	91	95,398.33	-	102,000,000.00	95,398.33	-	-	102,000,000.00
30/06/2017	29/09/2017	29/09/2017	0.369%	91	95,140.50	-	102,000,000.00	95,140.50	-	-	102,000,000.00
29/09/2017	29/12/2017	29/12/2017	0.371%	91	95,656.17	-	102,000,000.00	95,656.17	-	-	102,000,000.00

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

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		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
30/06/2016	30/09/2016	30/09/2016	2.219%	92	110,580.17	-	19,500,000.00	110,580.17	-	-	19,500,000.00
30/09/2016	30/12/2016	30/12/2016	2.198%	91	108,343.08	-	19,500,000.00	108,343.08	-	-	19,500,000.00
30/12/2016	31/03/2017	31/03/2017	2.181%	91	107,505.13	-	19,500,000.00	107,505.13	-	-	19,500,000.00
31/03/2017	30/06/2017	30/06/2017	2.170%	91	106,962.92	-	19,500,000.00	106,962.92	-	-	19,500,000.00
30/06/2017	29/09/2017	29/09/2017	2.169%	91	106,913.63	-	19,500,000.00	106,913.63	-	-	19,500,000.00
29/09/2017	29/12/2017	29/12/2017	2.171%	91	107,012.21	-	19,500,000.00	107,012.21	-	-	19,500,000.00

**CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - COLLECTIONS**

Collection Period (both dates included)		Principal Collected on Claims not Classified as Defaulted Claims (excluding prepayments)	Interest Collected on Claims not Classified as Defaulted Claims	Recoveries on Defaulted Claims	Pre-payments on Claims not Classified as Defaulted Claims (principal)	Other	Total Collections
Start	End						
01/04/2007	31/08/2007	55,797,656.23	85,151,857.16	-	120,644,647.27	1,198,831.68	262,792,992.34
01/09/2007	30/11/2007	32,069,010.66	54,830,320.26	1,490.00	100,497,777.48	1,579,324.51	188,977,922.91
01/12/2007	29/02/2008	30,634,419.89	53,060,889.60	1,461.62	121,026,193.81	1,287,469.81	206,010,434.73
01/03/2008	31/05/2008	30,146,422.96	49,594,281.43	28,602.66	104,069,410.60	1,325,996.15	185,164,713.80
01/06/2008	31/08/2008	28,956,605.23	50,544,848.96	251,823.09	93,429,771.27	1,036,807.26	174,219,855.81
01/09/2008	30/11/2008	27,955,305.31	48,465,593.81	129,189.23	92,736,256.91	1,182,640.44	170,468,985.70
01/12/2008	28/02/2009	30,265,487.79	40,203,844.31	248,715.03	74,992,772.82	572,275.92	146,283,095.87
01/03/2009	31/05/2009	34,163,048.04	26,400,344.89	96,162.22	64,970,968.87	215,422.99	125,845,947.01
01/06/2009	31/08/2009	36,409,501.81	21,527,252.89	898,542.10	48,229,299.73	323,575.19	107,388,171.72
01/09/2009	30/11/2009	35,953,990.94	17,903,166.04	459,825.19	50,785,805.09	191,790.76	105,294,578.02
01/12/2009	28/02/2010	35,980,430.71	16,536,618.25	581,041.03	38,766,981.98	191,284.38	92,066,356.35
01/03/2010	31/05/2010	36,575,842.89	15,686,312.14	829,882.83	45,585,974.63	203,380.09	98,881,392.58
01/06/2010	31/08/2010	35,233,695.29	15,466,634.14	785,840.57	42,865,169.32	357,955.16	94,709,294.48
01/09/2010	30/11/2010	34,031,771.02	15,559,093.49	943,223.23	37,089,089.43	158,700.19	87,781,877.36
01/12/2010	28/02/2011	33,400,802.34	15,524,529.21	1,982,292.94	44,173,031.32	172,205.68	95,252,861.49
01/03/2011	31/05/2011	33,024,979.31	15,627,233.98	1,040,594.66	41,938,676.62	188,974.65	91,820,459.22
01/06/2011	31/08/2011	32,021,302.11	16,359,487.77	643,215.88	26,246,160.02	294,775.70	75,564,941.48
01/09/2011	30/11/2011	31,432,863.60	16,519,981.72	1,099,845.93	28,320,572.99	181,252.56	77,554,516.80
01/12/2011	29/02/2012	31,355,383.34	15,436,813.92	843,095.05	20,841,560.73	133,122.52	68,609,975.56
01/03/2012	31/05/2012	32,032,577.05	13,129,886.48	880,280.41	13,051,659.03	221,629.37	59,316,032.34
01/06/2012	31/08/2012	31,888,399.17	11,229,548.97	1,596,278.28	11,779,035.53	107,674.13	56,600,936.08
01/09/2012	30/11/2012	32,053,468.60	9,623,903.99	915,392.82	10,286,988.08	81,919.89	52,961,673.38
01/12/2012	28/02/2013	32,806,950.64	8,923,333.64	1,268,624.07	9,008,347.21	111,322.96	52,118,578.52
01/03/2013	31/05/2013	32,658,395.43	8,761,408.68	1,146,970.22	9,808,863.63	83,359.26	52,458,997.22
01/06/2013	31/08/2013	32,210,319.60	8,451,382.13	1,291,097.55	7,442,645.42	72,406.89	49,467,851.59
01/09/2013	30/11/2013	32,021,587.34	8,246,669.29	805,748.70	9,155,171.65	77,955.03	50,307,132.01
01/12/2013	28/02/2014	31,871,523.14	8,072,490.64	1,364,150.51	8,255,879.92	82,108.32	49,646,152.53
01/03/2014	31/05/2014	31,411,682.23	7,977,060.04	1,400,429.30	8,083,696.53	74,485.23	48,947,353.33
01/06/2014	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	28/02/2015	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	31/05/2015	29,851,590.24	6,234,779.49	2,507,271.79	11,701,585.47	124,847.58	50,420,074.57
01/06/2015	31/08/2015	28,854,970.53	5,811,073.94	1,634,041.33	12,796,797.72	79,552.72	49,176,436.24
01/09/2015	30/11/2015	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	29/02/2016	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	31/05/2016	27,397,130.29	5,159,482.93	1,717,863.00	13,990,725.29	72,790.35	48,337,991.86
01/06/2016	31/08/2016	27,015,498.40	4,873,514.29	3,338,177.18	13,150,581.63	77,267.97	48,455,039.47
01/09/2016	30/11/2016	26,584,087.00	4,642,421.74	2,740,372.98	12,756,032.78	68,616.32	46,791,530.82
01/12/2016	28/02/2017	26,785,732.54	3,785,305.82	2,539,573.95	12,730,070.43	114,816.95	45,955,499.69
01/03/2017	31/05/2017	26,571,158.19	3,598,234.99	3,538,463.07	12,619,911.52	61,908.31	46,389,676.08
01/06/2017	31/08/2017	26,110,884.16	3,408,356.63	3,021,111.76	8,160,627.35	69,317.23	40,770,297.13
01/09/2017	30/11/2017	25,862,858.73	1,490,838.80	3,206,912.02	9,567,852.90	54,169.75	40,182,632.20

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

	<i>Euro</i>		<i>Euro</i>
<b>TOTAL ISSUER INTEREST AVAILABLE FUNDS</b>	<b>5,486,957.44</b>	<b>TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS</b>	<b>38,111,360.16</b>
(a) Interest Components related to the Mortgage Loans received by the Issuer	4,751,920.57	(a) All Principal Components related to the Mortgage Loans received by the Issuer	35,430,711.63
(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	0.10	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	2,680,633.34
(d) All amounts received from the Swap Counterparty by the Issuer	299,742.67	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	15.19
(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 than Defaulted Claims)	-
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	(f) Any amount credited and/or retained on each IPD under items (xviii) and (xix) of the Pre-Enforcement Interest Priority of Payment	-
(g) All other amounts standing to credit of the Collection Account and the Payments Account (excluding any Principal Available Funds)	-	(g) Any other amount received from the Originator under the Warranty and Indemnity Agreement	-
(h) Cash Reserve Excess available after repayment of the Subordinated Loan	-	(h) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption Date, any amounts standing to the credit of the Expenses Account	-
(i) Amount withdrawn from the Cash Reserve if items (i) to (xvi) of the Pre-Enforcement Interest Priority of Payments are not paid	435,294.10		
(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	-		
<b>TOTAL ISSUER AVAILABLE FUNDS</b>			
	<b>40,917,684.26</b>		

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

## **PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT**

		<i>Euro</i>
	<b>TOTAL ISSUER INTEREST AVAILABLE FUNDS</b>	<b>5,486,957.44</b>
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	551,393.66
	b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes	350.00
	c) Fees, expenses to be paid to the RoN	2,760.71
	d) Amount necessary to replenish the Expenses Account up to Retention Amount	64.20
Third	Third Party Fees and Expenses:	
	a) Paying Agent and Listing Agent fees and expenses	-
	b) Agent Bank and Principal Paying Agent fees and expenses	33,018.69
	c) Computation Agent fees and expenses	8,750.00
	d) Servicer fees and expenses	773,140.54
	e) Corporate Servicer fees and expenses	65,792.26
	f) Stichting Corporate Services Provider fees and expenses	-
	g) Account Bank fees and expenses	-
	h) Custodian fees and expenses	-
Fourth	Amounts due to the Swap Counterparty	1,159,830.91
Fifth	Instalment Premiums payable to the Originator	5,122.53
Sixth	Interest on Class A Notes	-
	Interest on Class A1 Notes	-
	Interest on Class A2 Notes	-
	Interest on Class A3 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	3,432.22
Eleventh	Class C PDL to zero	-
Twelfth	Interest on Class D Notes if Class D Trigger Event has not occurred	95,656.17
Thirteenth	Class D PDL to zero	-
Fourteenth	Interest on Class E Notes if Class E Trigger Event has not occurred	107,012.21
Fifteenth	Class E PDL to zero	677,795.34
Sixteenth	Reduction of Junior Notes PDL to zero	2,002,838.00
Seventeenth	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	-
	<b>Interest amount available after the payment of interest on the Class E Notes</b>	<b>2,680,633.34</b>

## **PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT**

		<i>Euro</i>
	<b>TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS</b>	<b>38,111,360.16</b>
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 Amortisation Interest Payment Date to credit the Principal Account	-
	(b) Thereafter to pay Class A1 Principal	-
Third	Class A2 Principal	-
Fourth	Class A3 Principal	38,111,316.84
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 item (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 item (x) of the IPoP	-
Eighth	Class C Principal	-
Ninth	To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under item (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 item (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 item (xxvi) of the IPoP	-
Fifteenth	Junior Notes Principal until the balance of the Junior Notes is € 30,000.00	-
Sixteenth	Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
Seventeenth	Junior Notes Additional Remuneration	-

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

### POST-ENFORCEMENT PRIORITY OF PAYMENT

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

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

### PRINCIPAL DEFICIENCY LEDGER

	PDL at start	Amount debited to the PDL	Amount credited to the PDL	PDL at end
Class A Notes	-	-	-	-
Class B Notes	-	-	-	-
Class C Notes	-	-	-	-
Class D Notes	-	-	-	-
Class E Notes	-	677,795.34	677,795.34	-
Class Junior Notes	-	2,002,838.00	2,002,838.00	-

### ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	168	8,779,530.87	0.81%
from 30 days to 59 days	101	5,494,157.97	0.51%
from 60 days to 89 days	68	3,514,491.09	0.33%
from 90 days to 119 days	47	2,630,251.22	0.24%
from 120 days to 149 days	57	3,143,864.03	0.29%
from 150 days to 179 days	50	2,851,655.30	0.26%
from 180 days to 209 days	36	2,008,100.63	0.19%
from 210 days to 239 days	27	1,183,777.96	0.11%
from 240 days to 269 days	27	1,551,782.44	0.14%
from 270 days to 299 days	11	475,474.67	0.04%
from 300 days to 329 days	4	203,858.71	0.02%
from 330 days to 359 days	5	249,582.71	0.02%
above 360 days	1	48,647.38	0.00%
<b>Total</b>	<b>602</b>	<b>32,135,174.98</b>	<b>2.98%</b>

Outstanding Amount of Claims in Arrears for more than 90 days (a)	Initial Portfolio Outstanding Amount (b) *	> 90 Day Arrear Claims ratio (c) = (a)/(b)
14,346,995.05	3,908,102,838.12	0.37%

### DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
200,164,021.51	3,908,102,838.12	5.12%
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
9,567,852.90	974,252,398.26	3.94%
Life CPR		
6.40%		

### 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
2,855,128.84	435,294.10	-	2,419,834.74
Target Amount			
6,252,965.00			

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

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

General Information about the Portfolio (a)		At the end of the current Collection Period	At the end of the previous Collection Period
a.1	Number of Loans:	19,302	19,605
a.2	Outstanding Portfolio Amount:	936,141,053.29	974,252,398.26
a.3	Average Outstanding Portfolio Amount (1):	48,499.69	49,694.08
a.4	Weighted Average Seasoning (months) (2):	162.46	159.41
a.5	Weighted Average Current LTV (2):	34.11%	34.78%
a.6	Weighted Average Remaining Term (months) (2):	120.50	122.82

b.	Outstanding amount	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
b.1	from 0 (included) to 10.000 (excluded) Euro	1,266	6.56%	8,674,784.16	0.93%	1,118	5.70%	7,623,705.27	0.78%
b.2	from 10.000 (included) to 25.000 (excluded) Euro	3,047	15.79%	50,783,403.04	5.42%	3,116	15.89%	52,637,409.18	5.40%
b.3	from 25.000 (included) to 50.000 (excluded) Euro	6,154	31.88%	238,930,494.35	25.52%	6,060	30.91%	235,417,913.05	24.16%
b.4	from 50.000 (included) to 75.000 (excluded) Euro	5,892	30.53%	362,394,904.59	38.71%	6,040	30.81%	371,768,684.32	38.16%
b.5	from 75.000 (included) to 100.000 (excluded) Euro	2,243	11.62%	189,467,101.12	20.24%	2,500	12.75%	211,736,619.37	21.73%
b.6	from 100.000 (included) to 150.000 (excluded) Euro	612	3.17%	70,488,868.87	7.53%	675	3.44%	78,135,507.49	8.02%
b.7	from 150.000 (included) to 200.000 (excluded) Euro	74	0.38%	12,308,535.14	1.31%	79	0.40%	13,176,837.30	1.35%
b.8	from 200.000 (included) to 300.000 (excluded) Euro	14	0.07%	3,092,962.02	0.34%	17	0.10%	3,755,722.28	0.40%
b.9	over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
b.10	Total	19,302	100.00%	936,141,053.29	100.00%	19,605	100.00%	974,252,398.26	100.00%

c.	Portfolio Seasoning (3)	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
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	2,741	14.20%	93,624,292.57	10.00%	4,863	24.80%	167,580,233.09	17.20%
c.9	from 150 (included) to 180 (excluded) months	14,982	77.62%	768,702,096.91	82.11%	13,678	69.77%	757,692,839.00	77.77%
c.10	over 180 (included) months	1,579	8.18%	73,814,663.81	7.89%	1,064	5.43%	48,979,326.17	5.03%
c.11	Total	19,302	100.00%	936,141,053.29	100.00%	19,605	100.00%	974,252,398.26	100.00%

d.	Current LTV Ratio (4)	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
d.1	from 0% (included) to 10% (excluded)	2,572	13.33%	32,714,596.06	3.49%	2,363	12.05%	31,437,321.05	3.23%
d.2	from 10% (included) to 20% (excluded)	2,721	14.10%	73,793,310.25	7.89%	2,939	14.99%	78,674,834.28	8.08%
d.3	from 20% (included) to 30% (excluded)	2,981	15.44%	141,680,760.54	15.13%	2,751	14.03%	132,281,527.16	13.58%
d.4	from 30% (included) to 40% (excluded)	6,317	32.73%	364,009,907.59	38.89%	5,884	30.01%	339,485,089.94	34.85%
d.5	from 40% (included) to 50% (excluded)	4,632	24.00%	317,346,546.32	33.90%	5,563	28.38%	383,783,092.36	39.39%
d.6	from 50% (included) to 60% (excluded)	79	0.40%	6,595,932.53	0.70%	104	0.54%	8,522,509.13	0.87%
d.7	from 60% (included) to 70% (excluded)	-	0.00%	-	0.00%	1	0.00%	68,024.34	0.00%
d.8	from 70% (included) to 80% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
d.9	Total	19,302	100.00%	936,141,053.29	100.00%	19,605	100.00%	974,252,398.26	100.00%



e.	Remaining Term <sub>in</sub>	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
e.1	from 0 (included) to 12 months (excluded)	157	0.81%	617,477.64	0.07%	156	0.80%	509,317.74	0.05%
e.2	from 12 (included) to 24 months (excluded)	241	1.25%	2,275,068.14	0.24%	256	1.31%	2,533,742.01	0.26%
e.3	from 24 (included) to 48 months (excluded)	3,163	16.39%	46,592,144.69	4.98%	3,254	16.60%	52,486,718.86	5.39%
e.4	from 48 (included) to 72 months (excluded)	334	1.73%	10,514,178.17	1.12%	283	1.44%	8,961,868.88	0.92%
e.5	from 72 (included) to 96 months (excluded)	4,301	22.28%	189,118,465.88	20.20%	3,731	19.03%	167,861,774.64	17.23%
e.6	from 96 (included) to 120 months (excluded)	1,341	6.95%	63,864,694.27	6.82%	1,706	8.70%	81,442,993.69	8.36%
e.7	from 120 (included) to 160 months (excluded)	9,300	48.18%	588,034,212.69	62.81%	9,764	49.80%	625,570,050.79	64.21%
e.8	from 160 (included) to 200 months (excluded)	465	2.41%	35,124,811.81	3.76%	455	2.32%	34,885,931.65	3.58%
e.9	over 200 (included) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
e.10	Total	19,302	100.00%	936,141,053.29	100.00%	19,605	100.00%	974,252,398.26	100.00%

f.	By Region of Originating Branch <sub>in</sub>	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
f.1	Abruzzo	263	1.36%	10,831,588.52	1.16%	264	1.35%	11,172,455.28	1.15%
f.2	Basilicata	23	0.12%	539,313.22	0.06%	23	0.12%	568,386.00	0.06%
f.3	Calabria	81	0.42%	2,153,154.05	0.23%	84	0.43%	2,285,871.44	0.23%
f.4	Campania	771	3.99%	30,802,809.48	3.29%	785	4.00%	32,080,680.00	3.29%
f.5	Emilia - Romagna	1,801	9.33%	85,525,397.01	9.14%	1,831	9.34%	89,332,772.14	9.17%
f.6	Friuli-Venezia Giulia	687	3.56%	26,398,409.03	2.82%	697	3.56%	27,564,132.47	2.83%
f.7	Lazio	2,303	11.93%	126,384,014.31	13.50%	2,330	11.88%	130,917,891.00	13.44%
f.8	Liguria	308	1.60%	13,154,611.58	1.41%	314	1.60%	13,810,068.37	1.42%
f.9	Lombardia	5,188	26.88%	299,394,782.20	31.98%	5,262	26.84%	310,298,574.83	31.85%
f.10	Marche	395	2.05%	19,067,141.32	2.04%	402	2.05%	19,830,878.36	2.04%
f.11	Molise	29	0.15%	784,785.26	0.08%	29	0.15%	827,280.58	0.08%
f.12	Piemonte	2,686	13.92%	114,865,881.66	12.27%	2,728	13.91%	119,916,046.16	12.31%
f.13	Puglia	721	3.74%	28,158,526.61	3.01%	747	3.81%	29,504,895.92	3.03%
f.14	Sardegna	224	1.16%	8,175,470.68	0.87%	228	1.16%	8,586,682.35	0.88%
f.15	Sicilia	539	2.79%	19,082,088.16	2.04%	549	2.80%	20,165,751.26	2.07%
f.16	Toscana	1,025	5.31%	53,191,263.18	5.68%	1,045	5.33%	55,482,155.94	5.69%
f.17	Trentino - Alto Adige	142	0.74%	6,339,105.77	0.68%	146	0.74%	6,763,610.57	0.69%
f.18	Umbria	144	0.75%	5,291,696.45	0.57%	146	0.74%	5,470,169.86	0.56%
f.19	Valle d'Aosta	36	0.19%	1,190,219.37	0.13%	36	0.18%	1,232,701.95	0.13%
f.20	Veneto	1,936	10.01%	84,810,795.43	9.04%	1,959	10.01%	88,441,393.78	9.08%
f.21	Total	19,302	100.00%	936,141,053.29	100.00%	19,605	100.00%	974,252,398.26	100.00%

g.	Payment Frequency	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	g.1 Monthly	19,137	99.15%	927,632,102.90	99.09%	19,439	99.15%	965,477,445.98	99.10%
	g.2 Quarterly	165	0.85%	8,508,950.39	0.91%	166	0.85%	8,774,952.28	0.90%
	<b>g.3 Total</b>	<b>19,302</b>	<b>100.00%</b>	<b>936,141,053.29</b>	<b>100.00%</b>	<b>19,605</b>	<b>100.00%</b>	<b>974,252,398.26</b>	<b>100.00%</b>

h.	Payment Methodology	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	h.1 Direct Debit	17,495	90.64%	851,188,430.56	90.93%	17,781	90.70%	886,141,445.80	90.96%
	h.2 R.I.D.	1,325	6.86%	61,279,173.30	6.55%	1,342	6.85%	63,941,188.16	6.56%
	h.3 Cash	482	2.50%	23,673,449.43	2.52%	482	2.45%	24,169,764.30	2.48%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	<b>h.5 Total</b>	<b>19,302</b>	<b>100.00%</b>	<b>936,141,053.29</b>	<b>100.00%</b>	<b>19,605</b>	<b>100.00%</b>	<b>974,252,398.26</b>	<b>100.00%</b>

i.	Type of Interest	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	i.1 Fixed	1,666	8.63%	72,720,264.86	7.77%	1,010	5.15%	36,777,069.96	3.77%
	i.2 Floating	16,519	85.58%	816,471,703.26	87.22%	17,432	88.92%	886,733,959.98	91.02%
	i.3 Optional currently Fixed <sup>(a)</sup>	501	2.60%	20,688,078.26	2.21%	494	2.52%	21,006,770.53	2.16%
	i.4 Optional currently Floating <sup>(a)</sup>	616	3.19%	26,261,006.91	2.80%	669	3.41%	29,734,597.79	3.05%
	<b>i.5 Total</b>	<b>19,302</b>	<b>100.00%</b>	<b>936,141,053.29</b>	<b>100.00%</b>	<b>19,605</b>	<b>100.00%</b>	<b>974,252,398.26</b>	<b>100.00%</b>

l.	Interest Rate (Fixed and Optional currently Fixed) <sup>(a)</sup>	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	l.1 0% (included) - 3% (excluded)	590	3.06%	26,734,574.78	2.86%	476	2.43%	20,258,516.64	2.08%
	l.2 3% (included) - 4% (excluded)	34	0.18%	1,496,924.99	0.16%	22	0.11%	782,534.64	0.08%
	l.3 4% (included) - 5% (excluded)	38	0.20%	2,064,701.16	0.22%	-	0.00%	-	0.00%
	l.4 5% (included) - 6% (excluded)	918	4.76%	35,535,913.44	3.80%	666	3.40%	22,038,150.19	2.26%
	l.5 >=6%	587	3.03%	27,576,228.75	2.94%	340	1.73%	14,704,639.02	1.51%
	<b>l.6 Total</b>	<b>2,167</b>	<b>11.23%</b>	<b>93,408,343.12</b>	<b>9.98%</b>	<b>1,504</b>	<b>7.67%</b>	<b>57,783,840.49</b>	<b>5.93%</b>

m.	Spread (Floating and Optional currently Floating) <sup>(a)</sup>	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	m.1 0% (included) - 1% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	m.2 1% (included) - 1.25% (excluded)	5,445	28.21%	231,544,668.17	24.73%	5,710	29.13%	252,154,993.86	25.88%
	m.3 1.25% (included) - 1.5% (excluded)	7,522	38.97%	384,410,199.86	41.06%	7,967	40.64%	417,337,130.40	42.84%
	m.4 1.5% (included) - 1.75% (excluded)	3,456	17.90%	187,884,732.80	20.07%	3,663	18.68%	204,511,789.00	20.99%
	m.5 1.75% (included) - 2% (excluded)	510	2.64%	27,713,075.93	2.96%	546	2.79%	30,228,302.99	3.10%
	m.6 >=2%	202	1.05%	11,180,033.41	1.20%	215	1.09%	12,236,341.52	1.26%
	<b>m.7 Total</b>	<b>17,135</b>	<b>88.77%</b>	<b>842,732,710.17</b>	<b>90.02%</b>	<b>18,101</b>	<b>92.33%</b>	<b>916,468,557.77</b>	<b>94.07%</b>

(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 appraisal/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





