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	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 Quarterly Collection Period Interest Period Interest Payment Date

01/06/2018

05/10/2018 31/08/2018 28/09/2018 28/09/2018 This Investors Report (the "Report") has been prepared by Capital and Funding Solutions SRL ("CFS"), in its role as Calculation/Computation Agent and is based, inter alia, on the Servicer Reports prepared by the Servicer as well as data provided to CFS by other third parties. Although such information has been obtained from sources believed to be reliable, neither CFS, nor its subsidiaries or affiliates, or any of their respective directors, managers, officers or employees makes any representation as to their fairness, accuracy, completeness or reliability or shall have any responsibility or liability for any loss or damage howsoever arising from or otherwise in connection with the use of this Report.

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

Issuer: Cordusio RMBS Securitisation S.r.l.

Issue Date: 24/05/2007

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

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

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

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

Interest Day Count: Actual/360

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

Computation Agent: Capital and Funding Solutions Srl

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.I. - SERIES 2007 - CLASS A1 NOTES (ISIN IT0004231210)

Interest Start (included)	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Payr Interest	nents Principal	Afte Unpaid Interest	er Payments Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.193%	127	10,405,656.10		703,500,000.00	10,405,656.10	-		703,500,000.00
28/09/2007	31/12/2007	31/12/2007	4.786%	94	8,791,483.17	_	703,500,000.00	8,791,483.17	_	_	703,500,000.00
31/12/2007	31/03/2008	31/03/2008	4.825%	91	8.580.257.29	-	703.500.000.00	8.580.257.29	-	_	703.500.000.00
31/03/2008	30/06/2008	30/06/2008	4.788%	91	8,514,460.50	-	703,500,000.00	8,514,460.50	-	_	703,500,000.00
30/06/2008	30/09/2008	30/09/2008	5.015%	92	9,016,134.16	-	703.500.000.00	9.016.134.16	-	_	703,500,000.00
30/09/2008	31/12/2008	31/12/2008	5.202%	92	9,352,329.00	-	703,500,000.00	9,352,329.00	703,500,000.00		-
31/12/2008	31/03/2009	31/03/2009	3.033%	90	-	-	-	-	-	-	-
31/03/2009	30/06/2009	30/06/2009	1.591%	91	-	-	-	-	-	-	-
30/06/2009	30/09/2009	30/09/2009	1.180%	92	_	-	_	-	-		_
30/09/2009	31/12/2009	31/12/2009	0.799%	92	-	-	-	-	-	-	-
31/12/2009	31/03/2010	31/03/2010	0.767%	90	-	-	-	-	-	-	-
31/03/2010	30/06/2010	30/06/2010	0.695%	91	-	-	-	-	-	-	-
30/06/2010	30/09/2010	30/09/2010	0.814%	92	-	-	_	-	-	-	-
30/09/2010	31/12/2010	31/12/2010	0.940%	92	-	-	-	-	-	-	-
31/12/2010	31/03/2011	31/03/2011	1.073%	90	-	-	-	-	-	-	-
31/03/2011	30/06/2011	30/06/2011	1.279%	91	-	-	-	-	-	-	-
30/06/2011	30/09/2011	30/09/2011	1.591%	92	-	-	-	-	-	-	-
30/09/2011	30/12/2011	30/12/2011	1.604%	91	-	-	-	-	-	-	-
30/12/2011	30/03/2012	30/03/2012	1.447%	91	-	-	-	-	-	-	-
30/03/2012	29/06/2012	29/06/2012	0.847%	91	-	-	-	-	-	-	-
29/06/2012	28/09/2012	28/09/2012	0.712%	91	-	-	-	-	-	-	-
28/09/2012	31/12/2012	31/12/2012	0.282%	94	-	-	-	-	-	-	-
31/12/2012	28/03/2013	28/03/2013	0.245%	87	-	-	-	-	-	-	-
28/03/2013	28/06/2013	28/06/2013	0.273%	92	-	-	-	-	-	-	-
28/06/2013	30/09/2013	30/09/2013	0.282%	94	-	-	-	-	-	-	-
30/09/2013	31/12/2013	31/12/2013	0.281%	92	-	-	-	-	-	-	-
31/12/2013	31/03/2014	31/03/2014	0.353%	90	-	-	-	-	-	-	-
31/03/2014	30/06/2014	30/06/2014	0.373%	91	-	-	-	-	-	-	-
30/06/2014	30/09/2014	30/09/2014	0.269%	92	-	-	-	-	-	-	-
30/09/2014	31/12/2014	31/12/2014	0.142%	92	-	-	-	-	-	-	-
31/12/2014	31/03/2015	31/03/2015	0.139%	90	-	-	-	-	-	-	-
31/03/2015	30/06/2015	30/06/2015	0.081%	91	-	-	-	-	-	-	-
30/06/2015	30/09/2015	30/09/2015	0.045%	92	-	-	-	-	-	-	-
30/09/2015	31/12/2015	31/12/2015	0.019%	92	-	-	-	-	-	-	-
31/12/2015	31/03/2016	31/03/2016	0.000%	91	-	-	-	-	-	-	=
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	-	-	-	-	-
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	-	-	-	-	-
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	-	-	-	-	-
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	-	-	-	-	-
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-	-	-	-	-	-	-
30/06/2017	29/09/2017	29/09/2017	0.000%	91	-	-	-	-	-	-	-
29/09/2017	29/12/2017	29/12/2017	0.000%	91	-	-	-	-	-	-	-
29/12/2017	29/03/2018	29/03/2018	0.000%	90	-	-	-	-	-	-	-
29/03/2018	29/06/2018	29/06/2018	0.000%	92	-	-	-	-	-	-	-
29/06/2018	28/09/2018	28/09/2018	0.000%	91	-	-	-	-	_	-	-
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CORDUSIO RMBS SECURITISATION S.r.l. - SERIES 2007 - CLASS A2 NOTES (ISIN IT 0004231236)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Payn	nents	Afte	r Payments
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.263%	127	33,499,119.07		2.227.600.000.00	33,499,119,07	_	_	2.227.600.000.00
28/09/2007	31/12/2007	31/12/2007	4.856%	94	28,244,977.96	_	2,227,600,000.00	28,244,977.96	_	_	2,227,600,000.00
31/12/2007	31/03/2008	31/03/2008	4.895%	91	27,563,146.72	_	2,227,600,000.00	27,563,146.72	_	_	2,227,600,000.00
31/03/2008	30/06/2008	30/06/2008	4.858%	91	27,354,804.24	_	2.227.600.000.00	27,354,804.24	-		2,227,600,000.00
30/06/2008	30/09/2008	30/09/2008	5.085%	92	28.947.662.00	_	2.227.600.000.00	28,947,662.00	_	_	2.227.600.000.00
30/09/2008	31/12/2008	31/12/2008	5.272%	92	30,012,207.28	_	2,227,600,000.00	30,012,207.28	143,587,754.60	_	2,084,012,245.40
31/12/2008	31/03/2009	31/03/2009	3.103%	90	16,166,724.99	_	2,084,012,245.40	16,166,724.99	109,429,958.96	_	1,974,582,286.44
31/03/2009	30/06/2009	30/06/2009	1.661%	91	8,290,557.97	-	1,974,582,286.44	8,290,557.97	111.382.673.12		1,863,199,613.32
30/06/2009	30/09/2009	30/09/2009	1.250%	92	5,951,887.65	_	1,863,199,613.32	5,951,887.65	93,873,291.60	_	1,769,326,321.72
30/09/2009	31/12/2009	31/12/2009	0.869%	92	3,929,280.57	_	1,769,326,321.72	3,929,280.57	94,617,532.76	_	1,674,708,788.96
31/12/2009	31/03/2010	31/03/2010	0.837%	90	3,504,328.14	-	1,674,708,788.96	3,504,328.14	82,565,771.24	_	1,592,143,017.72
31/03/2010	30/06/2010	30/06/2010	0.765%	91	3,078,806.56	-	1,592,143,017.72	3,078,806.56	88.693.898.84	_	1,503,449,118.88
30/06/2010	30/09/2010	30/09/2010	0.884%	92	3.396.458.60	_	1.503.449.118.88	3.396.458.60	82.361.723.08	_	1,421,087,395.80
30/09/2010	31/12/2010	31/12/2010	1.010%	92	3,667,984.46		1,421,087,395.80	3,667,984.46	77,846,600.64		1,343,240,795.16
31/12/2010	31/03/2011	31/03/2011	1.143%	90	3,838,310.57		1,343,240,795.16	3,838,310.57	83,745,508.20		1,259,495,286.96
31/03/2011	30/06/2011	30/06/2011	1.349%	91	4,294,843.94	-	1,259,495,286.96	4.294.843.94	79.269.146.00	-	1,180,226,140.96
30/06/2011	30/09/2011	30/09/2011	1.661%	92	5,009,797.69		1,180,226,140.96	5,009,797.69	62,154,717.96		1,118,071,423.00
30/09/2011	30/12/2011	30/12/2011	1.674%	92	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
			0.782%	94							
28/09/2012	31/12/2012	31/12/2012 28/03/2013		94 87	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 28/06/2013	28/03/2013	0.315% 0.343%	92	643,643.02 697.335.49	-	845,508,078.76	643,643.02 697.335.49	49,967,518.36 47.786.475.20	-	795,540,560.40
						-	795,540,560.40		, ,	-	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	-	-	-	-	-	-	-
29/12/2017	28/03/2018	28/03/2018	0.000%	89	-	-	-	-	-	-	-
28/03/2018	28/06/2018	28/06/2018	0.000%	92	-	-	-	-	-	-	-
28/06/2018	28/09/2018	28/09/2018	0.000%	92	-	-	-	-	-	-	-

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

	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Payn Interest	nents Principal	Afte Unpaid Interest	r Payments Outstanding Principal
						Oripaid interest				Onpaid interest	
24/05/2007	28/09/2007	28/09/2007	4.313%	127	11,237,503.56	-	738,600,000.00	11,237,503.56	-	-	738,600,000.00
28/09/2007	31/12/2007	31/12/2007	4.906%	94	9,461,548.07	-	738,600,000.00	9,461,548.07	-	-	738,600,000.00
31/12/2007	31/03/2008	31/03/2008	4.945%	91	9,232,397.42	-	738,600,000.00	9,232,397.42	-	-	738,600,000.00
31/03/2008	30/06/2008	30/06/2008	4.908%	91	9,163,317.80		738,600,000.00	9,163,317.80		-	738,600,000.00
30/06/2008	30/09/2008	30/09/2008	5.135%	92	9,692,483.66	-	738,600,000.00	9,692,483.66	-	-	738,600,000.00
30/09/2008	31/12/2008	31/12/2008	5.322%	92	10,045,452.40	-	738,600,000.00	10,045,452.40	-	-	738,600,000.00
31/12/2008	31/03/2009	31/03/2009	3.153%	90	5,822,014.50	-	738,600,000.00	5,822,014.50	-	-	738,600,000.00
31/03/2009	30/06/2009	30/06/2009	1.711%	91	3,194,465.51	-	738,600,000.00	3,194,465.51	-	-	738,600,000.00
30/06/2009	30/09/2009	30/09/2009	1.300%	92	2,453,793.33	-	738,600,000.00	2,453,793.33	-	-	738,600,000.00
30/09/2009	31/12/2009	31/12/2009	0.919%	92	1,734,643.13	-	738,600,000.00	1,734,643.13	-	-	738,600,000.00
31/12/2009	31/03/2010	31/03/2010	0.887%	90 91	1,637,845.50	-	738,600,000.00	1,637,845.50	-	-	738,600,000.00
31/03/2010		30/06/2010	0.815%		1,521,618.58	-	738,600,000.00	1,521,618.58	-	-	738,600,000.00
30/06/2010		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	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 30/03/2012	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		1.567%	91 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% 0.832%		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		91 94	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% 0.365%	94 87	775,283.80	-	738,600,000.00	775,283.80	-	-	738,600,000.00 738.600,000.00
28/03/2013		28/03/2013 28/06/2013	0.393%	92	651,506.75 741.800.60	-	738,600,000.00 738,600,000,00	651,506.75 741,800.60	-	-	738,600,000.00
28/06/2013		30/09/2013	0.402%	94	775,283.80		738,600,000.00	741,800.80			738,600,000.00
30/09/2013		31/12/2013	0.402%	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	0.473%	90	920,439.21	-	738,600,000.00	920,439.21	-	-	738,600,000.00
30/06/2014	30/09/2014	30/09/2014	0.493%	92	734,250.46	-	738,600,000.00	734.250.46		-	738,600,000.00
30/09/2014	31/12/2014	31/12/2014	0.369%	92	494,533.73	-	738,600,000.00	494,533.73	-	-	738,600,000.00
31/12/2014		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	0.201%	91	375.270.35	-	738,600,000.00	375.270.35	-	-	738,600,000.00
30/06/2015		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	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	03,010.00	-	738,600,000.00	- 03,010.00	-		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	0.000%	91	-	-	738,600,000.00	-	-		738,600,000.00
30/12/2016		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
29/12/2017	29/03/2018	29/03/2018	0.000%	90			697,518,329.40		35,357,520.60		662,160,808.80
29/03/2018	29/06/2018	29/06/2018	0.000%	92	_	-	662,160,808.80	_	37,404,845.94	_	624,755,962.86
29/06/2018	28/09/2018	28/09/2018	0.000%	91	_	_	624,755,962.86	_	34,973,891.76	_	589,782,071.10
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS B NOTES (ISIN IT 0004231285)

	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Paym Interest	ents Principal	Afte Unpaid Interest	r Payments Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.363%	127	1,094,299.31		71,100,000.00	1,094,299.31	-		71,100,000.00
28/09/2007	31/12/2007	31/12/2007	4.956%	94	920,081.40	_	71,100,000.00	920,081.40	_	_	71,100,000.00
31/12/2007	31/03/2008	31/03/2008	4.995%	91	897.726.38	-	71.100.000.00	897.726.38	_	_	71.100.000.00
31/03/2008	30/06/2008	30/06/2008	4.958%	91	891,076.55	-	71,100,000.00	891,076.55	-	-	71,100,000.00
30/06/2008	30/09/2008	30/09/2008	5.185%	92	942.114.50	-	71,100,000.00	942,114.50	_	_	71,100,000.00
30/09/2008		31/12/2008	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	0.000%	92	-	-	71,100,000.00	-	-	-	71,100,000.00
30/09/2016		30/12/2016	0.000%	91	-	-	71,100,000.00	-	-	-	71,100,000.00
30/12/2016		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
29/12/2017	29/03/2018	29/03/2018	0.000%	90	-	-	71,100,000.00	-	-	-	71,100,000.00
29/03/2018		29/06/2018	0.000%	92	-	-	71,100,000.00	-	-	-	71,100,000.00
29/06/2018	28/09/2018	28/09/2018	0.000%	91	-	-	71,100,000.00	-	-	-	71,100,000.00

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

Interest	: Period	Interest	,	Amount Accrued		Befo	re Payments	Payme	ents	Afte	er 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	4.493%	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
30/06/2016	30/09/2016	30/09/2016	0.079%	92	8,842.73	-	43,800,000.00	8,842.73	-	-	43,800,000.00
30/09/2016	30/12/2016	30/12/2016	0.058%	91	6,421.57	-	43,800,000.00	6,421.57	-	-	43,800,000.00
30/12/2016	31/03/2017	31/03/2017	0.041%	91	4,539.38	-	43,800,000.00	4,539.38	-	-	43,800,000.00
31/03/2017	30/06/2017	30/06/2017	0.030%	91	3,321.50	-	43,800,000.00	3,321.50	-	-	43,800,000.00
30/06/2017	29/09/2017	29/09/2017	0.029%	91	3,210.78	-	43,800,000.00	3,210.78	-	-	43,800,000.00
29/09/2017	29/12/2017	29/12/2017	0.031%	91	3,432.22	-	43,800,000.00	3,432.22	-	-	43,800,000.00
29/12/2017	29/03/2018	29/03/2018	0.031%	90	3,394.50	-	43,800,000.00	3,394.50	-	-	43,800,000.00
29/03/2018	29/06/2018	29/06/2018	0.031%	92	3,469.93	-	43,800,000.00	3,469.93	-	-	43,800,000.00
29/06/2018	28/09/2018	28/09/2018	0.036%	91	3,985.80	-	43,800,000.00	3,985.80	-	-	43,800,000.00

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

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	er 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	4.833%	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
29/12/2017	29/03/2018	29/03/2018	0.371%	90	94,605.00	-	102,000,000.00	94,605.00	-	-	102,000,000.00
29/03/2018	29/06/2018	29/06/2018	0.371%	92	96,707.33	-	102,000,000.00	96,707.33	-	-	102,000,000.00
29/06/2018	28/09/2018	28/09/2018	0.376%	91	96,945.33	-	102,000,000.00	96,945.33	-	-	102,000,000.00

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

Interest	t Period	Interest		Amount Accrued		Befo	re Payments	Payme	ents	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	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	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	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	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	2.219%	92	110,580.17	-	19,500,000.00	110,580.17	-	-	19,500,000.00
30/09/2016		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
29/12/2017	29/03/2018	29/03/2018	2.171%	90	105,836.25	-	19,500,000.00	105,836.25	-	-	19,500,000.00
29/03/2018	29/06/2018	29/06/2018	2.171%	92	108,188.17	-	19,500,000.00	108,188.17	-	-	19,500,000.00
29/06/2018	28/09/2018	28/09/2018	2.176%	91	107,258.67	-	19,500,000.00	107,258.67	-	-	19,500,000.00

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

Collection P		Principal Collected on Claims not	Interest Collected on Claims not		Pre-payments on Claims not		
(both dates in Start	cluded) End	Classified as Defaulted Claims (excluding prepayments)	Classified as Defaulted Claims	Recoveries on Defaulted Claims	Classified as Defaulted Claims (principal)	Other	Total Collections
01/04/2007	31/08/2007	55,797,656.23	85,151,857.16	-	120,644,647.27	1,198,831.68	262,792,992.34
01/09/2007	30/11/2007	32,069,010.66	54,830,320.26	1,490.00	100,497,777.48	1,579,324.51	188,977,922.91
01/12/2007	29/02/2008	30,634,419.89	53,060,889.60	1,461.62	121,026,193.81	1,287,469.81	206,010,434.73
01/03/2008	31/05/2008	30,146,422.96	49,594,281.43	28,602.66	104,069,410.60	1,325,996.15	185,164,713.80
01/06/2008	31/08/2008	28,956,605.23	50,544,848.96	251,823.09	93,429,771.27	1,036,807.26	174,219,855.81
01/09/2008	30/11/2008	27,955,305.31	48,465,593.81	129,189.23	92,736,256.91	1,182,640.44	170.468.985.70
01/12/2008	28/02/2009	30,265,487.79	40,203,844.31	248,715.03	74,992,772.82	572,275.92	146,283,095.87
01/03/2009	31/05/2009	34,163,048,04	26,400,344.89	96.162.22	64.970.968.87	215.422.99	125.845.947.01
01/06/2009	31/08/2009	36,409,501.81	21,527,252.89	898,542.10	48,229,299.73	323,575.19	107,388,171.72
01/09/2009	30/11/2009	35,953,990,94	17.903.166.04	459.825.19	50.785.805.09	191.790.76	105,294,578.02
01/12/2009	28/02/2010	35,980,430,71	16.536.618.25	581.041.03	38.766.981.98	191,284.38	92.056.356.35
01/03/2010	31/05/2010	36,575,842.89	15,686,312.14	829,882.83	45,585,974.63	203,380.09	98,881,392.58
01/06/2010	31/08/2010	35,233,695.29	15,466,634.14	785,840.57	42,865,169.32	357,955.16	94,709,294.48
01/09/2010	30/11/2010	34,031,771.02	15,559,093.49	943,223.23	37,089,089.43	158,700.19	87,781,877.36
01/12/2010	28/02/2011	33,400,802.34	15,524,529.21	1,982,292.94	44,173,031.32	172,205.68	95,252,861.49
01/03/2011	31/05/2011	33,024,979.31	15,627,233.98	1,040,594.66	41,938,676.62	188,974.65	91,820,459.22
01/06/2011	31/08/2011	32,021,302.11	16,359,487.77	643,215.88	26,246,160.02	294,775.70	75.564.941.48
01/09/2011	30/11/2011	31,432,863.60	16,519,981.72	1,099,845.93	28,320,572.99	181,252.56	75,554,516.80
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
01/09/2012	28/02/2013	32,806,950,64	8,923,303.64	1.268.624.07	9.008.347.21	111.322.96	52,961,673.36
01/03/2013	31/05/2013	32,658,395.43	8,761,408.68	1,146,970.22	9,006,347.21	83,359.26	52,116,576.52
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	72,406.89	50.307.132.01
01/12/2013	28/02/2014		8,072,490.64		8,255,879.92	82,108.32	
01/03/2014	31/05/2014	31,871,523.14 31,411,682.23	7,977,060.04	1,364,150.51 1,400,429.30	8,083,696.53	74,485.23	49,646,152.53 48,947,353.33
01/03/2014	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	7,704,007.89	1,330,713.86	7,338,833.68	68,229.04	46,883,276,37
01/09/2014	28/02/2015	31,121,394.92	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
01/03/2015	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	3,765,305.82	3.538.463.07	12,730,070.43	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	40,770,297.13
01/12/2017	28/02/2018	25,540,064,46	3.017.089.75	3,715,356,35	8.461.183.98	53,254.67	40,786,949,21
01/03/2018	31/05/2018	25,248,812.25	3,023,226.91	3,263,822.48	9,988,855.68	55,338.02	41,580,055.34
01/06/2018	31/08/2018	24,923,641.97	2,814,798.91	4,033,267.27	8,771,491.34	32,481.29	40,575,680.78
01/00/2010	01/00/2010	24,020,041.01	2,014,100.01	4,000,201.21	0,771,701.04	02,401.20	40,010,000.10

^{*} The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 1,823,467.79 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

^{**} The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 129,789.68 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

^{***} The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 576.06 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

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

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	7,154,167.54	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	34,973,902.35
(a) Interest Components related to the Mortgage Loans received by the Issuer *	6,880,547.47	(a) All Principal Components related to the Mortgage Loans received by the Issuer	33,695,133.31
(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	-	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	1,278,707.74
(d) All amounts received from the Swap Counterparty by the Issuer	273,620.07	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	61.30
(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	-
(i) Amount withdrawn from the Cash Reserve if items (i) to (xvi) of the Pre-Enforcement Interest Priority of Payments are not paid	_	(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	-
 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

40,849,362.15

^{*} The amounts include a reduction of EUR 129,789.68 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

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

PRE-ENFOR	CEMENT INTEREST PRIORITY OF PAYMENT	Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	7,154,167.54
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	440,628.84 8,350.00 2,791.08 77.93
Third	Third Party Fees and Expenses: a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Servicer fees and expenses e) Corporate Servicer sees and expenses f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses h) Custodian fees and expenses	40,771.12 2,440.00 846,589.43 73,888.37
Fourth	Amounts due to the Swap Counterparty	1,007,603.87
Fifth	Instalment Premiums payable to the Originator	7,586.46
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	3,985.80
Eleventh	Class C PDL to zero	-
Twelfth	Interest on Class D Notes if Class D Trigger Event has not occurred	96,945.33
Thirteenth	Class D PDL to zero	-
Fourteenth	Interest on Class E Notes if Class E Trigger Event has not occurred	107,258.67
Fifteenth	Class E PDL to zero	-
Sixteenth	Reduction of Junior Notes PDL to zero	1,278,707.74
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)	13,547.86
Twenty-seventh	Junior Notes Additional Interest	3,222,995.04

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

4,515,250.64

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

		Euro
	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	34,973,902.35
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	-
Fourth	Class A3 Principal	34,973,891.76
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 \in 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

Twenty-fouth Junior Notes Additional Interest

1 001-2141 01	Euro		
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	not applicable	
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB)	not applicable	
Second	Issuer/RoN expenses: a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN	not applicable not applicable not applicable	
Third	Third Party Fees and Expenses: a) Paying Agent fees and expenses b) Agent Bank fees and expenses c) Computation Agent fees and expenses d) Services fees and expenses e) Corporate Servicer fees and expenses f) Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses	not applicable not applicable not applicable not applicable not applicable not applicable not applicable	
Fourth	Amount due to the Swap Counterparty	not applicable	
Fifth	Instalment Premiums payable to the Originator	not applicable	
Sixth	Interest on Class A Notes: Interest on Class A1 Notes Interest on Class A2 Notes Interest on Class A3 Notes	not applicable not applicable not applicable	
Seventh	Class A Principal Class A1 Principal Class A2Principal Class A3Principal	not applicable not applicable not applicable	
Eighth	Interest on Class B Notes	not applicable	
Ninth	Class B Principal	not applicable	
Tenth	Interest on Class C Notes	not applicable	
Eleventh	Class C Principal	not applicable	
Twelfth	Interest on Class D Notes	not applicable	
Thirteenth	Class D Principal	not applicable	
Fourteenth	Interest on Class E Notes	not applicable	
Fifteenth	Class E Principal	not applicable	
Sixteenth	Any Swap termination payments	not applicable	
Seventeeth	Any amounts due to Unicredit Banca S.p.A. a) in respect of the Originator's Claims under the Transfer Agreement b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement	not applicable not applicable	
Eighteenth	Interest on the Subordinated Loan	not applicable	
Nineteenth	Principal on the Subordinated Loan	not applicable	
Twentieth	Any amounts due to Unicredit Banca S.p.A. a) in connection with a limited recourse loan under the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement	not applicable not applicable	
Twenty-first	Interest on the Junior Notes	not applicable	
Twenty-second	Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00	not applicable	
Twenty-third	On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full	not applicable	

not applicable

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

PRINCIPAL DEFICIENCY LEDGER

	PDL at start	Amount debited to the PDL	Amount credited to the PDL	PDL at end
Class A Notes	-	-	-	-
Class B Notes	-	-	-	-
Class C Notes	-	-	-	-
Class D Notes	-	-	-	-
Class E Notes	-	-	-	-
Class Junior Notes	-	1,278,707.74	1,278,707.74	-

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	196	9,022,849.33	0.94%
from 30 days to 59 days	98	4,914,680.62	0.51%
from 60 days to 89 days	70	3,150,935.95	0.33%
from 90 days to 119 days	51	2,679,706.96	0.28%
from 120 days to 149 days	44	2,485,217.67	0.26%
from 150 days to 179 days	32	1,702,992.43	0.18%
from 180 days to 209 days	26	1,300,500.67	0.14%
from 210 days to 239 days	14	775,689.96	0.08%
from 240 days to 269 days	15	1,001,775.77	0.10%
from 270 days to 299 days	11	495,823.70	0.05%
from 300 days to 329 days	3	192,503.79	0.02%
from 330 days to 359 days	3	180,280.17	0.02%
above 360 days	-	-	0.00%
Total	563	27,902,957.02	2.90%

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)	
10.814.491.12	3,908,102,838,12	0.28%	

EFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
204,966,197.40	3,908,102,838.12	5.24%
Junior Notes Trigger Event if (c) >=6.9% NOT OCCURRED		
Class E Notes Trigger Event if (c) >=7% NOT OCCURRED		
Class D Notes Trigger Event if (c) >=8% NOT OCCURRED		
Class C Notes Trigger Event if (c) >=9% NOT OCCURRED		
Class B Notes Trigger Event if (c) >=11% NOT OCCURRED		

RE-PAYMENT

Total Prepayments during previous Collection Period	Portfolio Outstanding Amount at start of previous Collection Period	3 Month CPR
8,771,491.34	863,378,668.77	4.03%
L. 000		
Life CPR		

CASH RESERVE

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

 $^{^{\}star}$ The information refers to the outstanding balance of the portfolio as of the 31/03/2007

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

a.	Gene	ral Information about the Portfolio (a)	At the end of the current Collection Period	At the end of the previous Collection Period		
	a.1	Number of Loans:	18,504	18,753		
	a.2	Oustanding Portfolio Amount:	828,404,827.72	863,378,668.77		
	a.3 Average Outstanding Potfolio Amount (1):		44,768.96	46,039.50		
	a.4 Weighted Average Seasoning (months) (2):		171.69	168.60		
	a.5 Weighted Average Current LTV (2):		35.63%	36.30%		
	a.6	Weighted Average Remaining Term (months) (2):	113.54	115.87		

		At the end of the current Collection Period				At the end of the previous Collection Period			
b.	Outstanding amount	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
ŀ	.1 from 0 (included) to 10.000 (excluded) Euro	2,143	11.58%	13,717,072.94	1.66%	1,821	9.71%	12,140,272.75	1.41%
ŀ	.2 from 10.000 (included) to 25.000 (excluded) Euro	2,414	13.05%	41,073,399.00	4.96%	2,647	14.12%	44,244,405.80	5.12%
ŀ	.3 from 25.000 (included) to 50.000 (excluded) Euro	6,462	34.92%	249,085,800.00	30.07%	6,362	33.93%	246,162,809.76	28.51%
ŀ	.4 from 50.000 (included) to 75.000 (excluded) Euro	5,311	28.70%	324,298,371.16	39.15%	5,488	29.26%	335,763,202.29	38.89%
ŀ	.5 from 75.000 (included) to 100.000 (excluded) Euro	1,711	9.25%	143,442,539.92	17.32%	1,907	10.17%	160,265,816.54	18.56%
ŀ	.6 from 100.000 (included) to 150.000 (excluded) Euro	409	2.21%	47,498,295.87	5.73%	467	2.49%	54,234,763.66	6.28%
ŀ	.7 from 150.000 (included) to 200.000 (excluded) Euro	48	0.26%	7,998,504.38	0.97%	53	0.28%	8,851,560.06	1.03%
ŀ	.8 from 200.000 (included) to 300.000 (excluded) Euro	6	0.03%	1,290,844.45	0.14%	8	0.04%	1,715,837.91	0.20%
B	.9 over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
1	.10 Total	18,504	100.00%	828,404,827.72	100.00%	18,753	100.00%	863,378,668.77	100.00%

		At the end of the current Collection Period				At the end of the previous Collection Period			
c.	Portfolio Seasoning (3)	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	c.1 from 12 (included) to 18 (excluded) months	Numero di mutui	% sul totale mutui	Valore debito residuo	% sul debito residuo	-	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	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.9 from 150 (included) to 180 (excluded) months	15,053	81.35%	660,687,511.52	79.75%	16,114	85.93%	736,368,551.88	85.29%
	c. 10 over 180 (included) months	3,451	18.65%	167,717,316.20	20.25%	2,639	14.07%	127,010,116.89	14.71%
	c.11 Total	18,504	100.00%	828,404,827.72	100.00%	18,753	100.00%	863,378,668.77	100.00%

		At the end of the current Collection Period				At the end of the previous Collection Period			
d.	Current LTV Ratio (4)	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	d.1 from 0% (included) to 10% (excluded)	3,375	18.24%	36,652,396.08	4.42%	3,159	16.96%	37,064,700.36	4.29%
	d.2 from 10% (included) to 20% (excluded)	2,257	12.20%	71,582,636.65	8.64%	2,391	12.76%	72,667,835.77	8.42%
	d.3 from 20% (included) to 30% (excluded)	3,723	20.12%	168,988,947.48	20.40%	3,490	18.71%	161,512,405.78	18.71%
	d.4 from 30% (included) to 40% (excluded)	6,640	35.88%	387,795,329.84	46.81%	6,416	34.41%	374,159,495.17	43.34%
	d.5 from 40% (included) to 50% (excluded)	2,227	12.03%	146,355,458.44	17.67%	2,977	15.89%	198,115,935.62	22.95%
	d.6 from 50% (included) to 60% (excluded)	151	0.82%	9,779,997.33	1.18%	180	0.96%	11,988,133.81	1.39%
	d.7 from 60% (included) to 70% (excluded)	28	0.15%	1,748,656.85	0.21%	32	0.19%	1,950,451.68	0.22%
	d.8 from 70% (included) to 80% (excluded)	17	0.09%	809,386.57	0.10%	17	0.11%	828,656.81	0.10%
	d.9 from 80% (included)	86	0.47%	4,692,018.48	0.57%	91	0.01%	5,091,053.77	0.58%
	d.10 Total	18,504	100.00%	828,404,827.72	100.00%	18,753	100.00%	863,378,668.77	100.00%

		At the end of the current Collection Period				At the end of the previous Collection Period				
e.	Remaining Term 🙉	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	e.1 from 0 (included) to 12 months (excluded)	241	1.30%	826,815.70	0.10%	203	1.08%	741,939.95	0.09%	
	e.2 from 12 (included) to 24 months (excluded)	2,499	13.51%	24,186,546.78	2.92%	1,760	9.39%	17,898,131.81	2.07%	
	e.3 from 24 (included) to 48 months (excluded)	631	3.41%	8,881,094.53	1.07%	1,455	7.76%	19,986,665.42	2.31%	
	e.4 from 48 (included) to 72 months (excluded)	464	2.51%	14,858,955.04	1.79%	428	2.28%	13,376,171.61	1.55%	
	e.5 from 72 (included) to 96 months (excluded)	4,016	21.70%	160,480,888.26	19.37%	4,093	21.83%	169,604,631.35	19.64%	
	e.6 from 96 (included) to 120 months (excluded)	3,099	16.75%	152,764,488.06	18.44%	2,215	11.81%	107,279,109.75	12.43%	
	e.7 from 120 (included) to 160 months (excluded)	7,085	38.29%	432,256,010.33	52.18%	8,131	43.36%	500,047,695.06	57.92%	
	e.8 from 160 (included) to 200 months (excluded)	469	2.53%	34,150,029.02	4.13%	468	2.49%	34,444,323.82	3.99%	
	e.9 over 200 (included) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	e.10 Total	18,504	100.00%	828,404,827.72	100.00%	18,753	100.00%	863,378,668.77	100.00%	

		At the end of the curre	nt Collection Period		At the end of the previous Collection Period				
f. By Region of Originating Branch ∞	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
f.1 Abruzzo	255	1.38%	9,655,824.57	1.17%	256	1.37%		1.16%	
f.2 Basilicata	23	0.12%	451,384.28	0.05%	23	0.12%	481,372.05	0.06%	
f.3 Calabria	76	0.41%	1,820,539.81	0.22%	78	0.42%	1,958,076.21	0.23%	
f.4 Campania	736	3.98%	26,858,634.15	3.24%	743	3.96%	27,980,648.38	3.24%	
f.5 Emilia - Romagna	1,721	9.30%	74,832,428.72	9.03%	1,740	9.28%	77,948,346.51	9.03%	
f.6 Friuli-Venezia Giulia	657	3.55%	22,858,952.56	2.76%	669	3.57%	24,001,478.30	2.78%	
f.7 Lazio	2,223	12.01%	113,077,434.96	13.65%	2,250	12.00%	117,167,969.41	13.57%	
f.8 Liguria	294	1.59%	11,572,464.95	1.40%	303	1.62%	12,294,170.12	1.42%	
f.9 Lombardia	5,000	27.02%	269,121,946.88	32.49%	5,055	26.96%	279,189,076.83	32.34%	
f.10 Marche	376	2.03%	17,065,798.90	2.06%	383	2.04%	17,762,207.55	2.06%	
f.11 Molise	28	0.15%	644,688.29	0.08%	28	0.15%	686,912.13	0.08%	
f.12 Piemonte	2,556	13.81%	100,754,466.49	12.16%	2,596	13.84%	105,309,940.90	12.20%	
f.13 Puglia	692	3.74%	24,632,817.57	2.97%	698	3.72%	25,678,183.94	2.97%	
f.14 Sardegna	212	1.15%	6,973,930.55	0.84%	214	1.14%	7,294,696.03	0.84%	
f.15 Sicilia	518	2.80%	16,805,730.42	2.03%	523	2.79%	17,495,270.71	2.03%	
f.16 Toscana	975	5.27%	46,237,908.45	5.58%	991	5.28%	48,545,784.79	5.62%	
f.17 Trentino - Alto Adige	135	0.73%	5,504,261.19	0.66%	140	0.75%	5,881,667.40	0.68%	
f.18 Umbria	138	0.75%	4,621,515.10	0.56%	142	0.76%	4,899,099.76	0.57%	
f.19 Valle d'Aosta	36	0.19%	1,064,317.84	0.13%	36	0.19%	1,106,016.70	0.13%	
f.20 Veneto	1,853	10.02%	73,849,782.04	8.92%	1,885	10.04%	77,713,246.43	8.99%	
f.21 Total	18,504	100.00%	828,404,827.72	100.00%	18,753	100.00%	863,378,668.77	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	18,344	99.14%	820,862,985.71	99.09%	18,591	99.14%	855,530,304.56	99.09%	
	g.2 Quarterly	160	0.86%	7,541,842.01	0.91%	162	0.86%	7,848,364.21	0.91%	
	g.3 Total	18,504	100.00%	828,404,827.72	100.00%	18,753	100.00%	863,378,668.77	100.00%	

		At the end of the current Collection Period				At the end of the previous Collection Period				
h.	Payment Methodology	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	h.1 Direct Debit	16,774	90.65%	753,256,049.19	90.93%	17,005	90.68%	784,560,907.64	90.87%	
	h.2 R.I.D.	1,324	7.16%	56,315,046.88	6.80%	1,321	7.04%	58,161,778.82	6.74%	
	h.3 Cash	406	2.19%	18,833,731.65	2.27%	427	2.28%	20,655,982.31	2.39%	
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	h.5 Total	18,504	100.00%	828,404,827.72	100.00%	18,753	100.00%	863,378,668.77	100.00%	

		At the end of the current Collection Period				At the end of the previous Collection Period				
i.	Type of Interest	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	i.1 Fixed	1,551	8.38%	63,628,631.63	7.68%	1,568	8.36%	65,562,333.57	7.59%	
	i.2 Floating	15,888	85.86%	724,174,970.21	87.42%	16,102	85.86%	755,170,339.13	87.47%	
	i.3 Optional currently Fixed (9)	477	2.58%	17,900,650.76	2.16%	487	2.60%	18,799,937.09	2.18%	
	i.4 Optional currently Floating	588	3.18%	22,700,575.12	2.74%	596	3.18%	23,846,058.98	2.76%	
	i.5 Total	18,504	100.00%	828,404,827.72	100.00%	18,753	100.00%	863,378,668.77	100.00%	

			At the end of the curre	nt Collection Period		At the end of the previous Collection Period				
l.	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)	584	3.16%	24,655,397.85	2.98%	579	3.09%	24,870,158.43	2.88%	
	I.2 3% (included) - 4% (excluded)	34	0.18%	1,501,406.76	0.18%	35	0.19%	1,563,780.49	0.18%	
	I.3 4% (included) - 5% (excluded)	32	0.17%	1,381,156.89	0.17%	34	0.18%	1,511,332.06	0.18%	
	I.4 5% (included) - 6% (excluded)	839	4.53%	29,979,562.42	3.62%	860	4.59%	31,498,485.81	3.65%	
	1.5 >=6%	539	2.92%	24,011,758.47	2.89%	547	2.91%	24,918,513.87	2.88%	
	I.6 Total	2,028	10.96%	81,529,282.39	9.84%	2,055	10.96%	84,362,270.66	9.77%	

		At the end of the current Collection Period				At the end of the previous Collection Period				
m.	Spread (Floating and Optional currently Floating)	Number of Loans	% on Total Number of	Amount Outstanding	% on Total Amount	Number of Loans	% on Total Number of	Amount Outstanding	% on Total Amount	
	opicua (Floating and optional currently Floating)		Loans Outstanding		Outstanding		Loans Outstanding	Amount Outstanding	Outstanding	
	m.1 0% (included) - 1% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	m.2 1% (included) - 1.25% (excluded)	5,221	28.22%	200,788,987.43	24.24%	5,294	28.23%	210,952,866.27	24.43%	
	m.3 1.25% (included) - 1.5% (excluded)	7,235	39.10%	342,529,542.98	41.35%	7,336	39.12%	356,860,698.76	41.33%	
	m.4 1.5% (included) - 1.75% (excluded)	3,336	18.03%	168,609,998.40	20.35%	3,376	18.00%	175,015,158.17	20.27%	
	m.5 1.75% (included) - 2% (excluded)	492	2.66%	24,977,535.31	3.02%	497	2.65%	25,813,798.35	2.99%	
	m.6 >=2%	192	1.03%	9,969,481.21	1.20%	195	1.04%	10,373,876.56	1.21%	
	m.7 Total	16,476	89.04%	746,875,545.33	90.16%	16,698	89.04%	779,016,398.11	90.23%	

(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





