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

07/01/2011 01/09/2010 30/09/2010 31/12/2010

30/11/2010

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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

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 issu	ied	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 Maturit	y Date	Dec-40							
Listing		Irish Stock Exchange							
ISIN Code		IT0004231210	IT0004231236	IT0004231244	IT0004231285	IT0004231293	IT0004231301	IT0004231319	IT0004231327
Common Co	de	030287347	030287282	030287266	030303806	030303911	030295188	030304748	
Clearing Sys	stem	Clearstream Euroclear							
Indexation		Euribor 3 M							
Spread at Iss	suance	6	13	18	23	36	70	250	300
	Fitch	AAA	AAA	AAA	AA	А	BBB	BB	Unrated
Rating	Moodys	Aaa	Aaa	Aaa	Aa1	A1	Baa2	Ba2	Unrated
	Standard & Poor's	AAA	AAA	AAA	AA	А	BBB	BB	Unrated

Originator / Servicer: UniCredit S.p.A.
Interest Day Count: Actual/360

Corporate Servicer:UniCredit Credit Management Bank S.p.A.Computation Agent:UniCredit Bank AG, London Branch

Account Bank: UniCredit S.p.A. (formerly UniCredit Family Financing Bank S.p.A.)

Principal Paying Agent: BNP Paribas Securities Services S.A.

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

Swap Counterparty: UniCredit S.p.A.

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

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Payments		Afte	er Payments
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.193%	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	-	-	-	-	-	-	-
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS A2 NOTES (ISIN IT 0004231236)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Payments		Afte	r Payments
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.263%	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

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

Interest	t Period	Interest		Amount Accrued		Befo	re Payments	Payments		After Payments	
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.313%	127	11,237,503.56	-	738,600,000.00	11,237,503.56	-	-	738,600,000.00
28/09/2007	31/12/2007	31/12/2007	4.906%	94	9,461,548.07	-	738,600,000.00	9,461,548.07	-	-	738,600,000.00
31/12/2007	31/03/2008	31/03/2008	4.945%	91	9,232,397.42	-	738,600,000.00	9,232,397.42	-	-	738,600,000.00
31/03/2008	30/06/2008	30/06/2008	4.908%	91	9,163,317.80	-	738,600,000.00	9,163,317.80	-	-	738,600,000.00
30/06/2008	30/09/2008	30/09/2008	5.135%	92	9,692,483.66	-	738,600,000.00	9,692,483.66	-	-	738,600,000.00
30/09/2008	31/12/2008	31/12/2008	5.322%	92	10,045,452.40	-	738,600,000.00	10,045,452.40	-	-	738,600,000.00
31/12/2008	31/03/2009	31/03/2009	3.153%	90	5,822,014.50	-	738,600,000.00	5,822,014.50	-	-	738,600,000.00
31/03/2009	30/06/2009	30/06/2009	1.711%	91	3,194,465.51	-	738,600,000.00	3,194,465.51	-	-	738,600,000.00
30/06/2009	30/09/2009	30/09/2009	1.300%	92	2,453,793.33	-	738,600,000.00	2,453,793.33	-	-	738,600,000.00
30/09/2009	31/12/2009	31/12/2009	0.919%	92	1,734,643.13	-	738,600,000.00	1,734,643.13	-	-	738,600,000.00
31/12/2009	31/03/2010	31/03/2010	0.887%	90	1,637,845.50	-	738,600,000.00	1,637,845.50	-	-	738,600,000.00
31/03/2010	30/06/2010	30/06/2010	0.815%	91	1,521,618.58	-	738,600,000.00	1,521,618.58	-	-	738,600,000.00
30/06/2010	30/09/2010	30/09/2010	0.934%	92	1,762,956.13	-	738,600,000.00	1,762,956.13	-	-	738,600,000.00
30/09/2010	31/12/2010	31/12/2010	1.060%	92	2,000,785.33	-	738,600,000.00	2,000,785.33	-	-	738,600,000.00

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

Interest	Period	Interest		Amount Accrued		Befo	ore Payments	Payments		After Payments	
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.363%	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
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS C NOTES (ISIN IT 0004231293)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Payments		After Payments	
Start (included)		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
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS D NOTES (ISIN IT 0004231301)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Payments		After Payments	
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	4.833%	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	5.655%	92	1,474,070.00	-	102,000,000.00	1,474,070.00	-	-	102,000,000.00
30/09/2008		31/12/2008	5.842%	92	1,522,814.66	-	102,000,000.00	1,522,814.66	-	-	102,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.673%	90	936,615.00	-	102,000,000.00	936,615.00	-	-	102,000,000.00
31/03/2009		30/06/2009	2.231%	91	575,226.16	-	102,000,000.00	575,226.16	-	-	102,000,000.00
30/06/2009		30/09/2009	1.820%	92	474,413.33	-	102,000,000.00	474,413.33	-	-	102,000,000.00
30/09/2009		31/12/2009	1.439%	92	375,099.33	-	102,000,000.00	375,099.33	-	-	102,000,000.00
31/12/2009		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
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - CLASS E NOTES (ISIN IT 0004231319)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Payments	Afte	r Payments
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest Principal	Unpaid Interest	Outstanding Principal
24/05/2007	28/09/2007	28/09/2007	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
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - COLLECTIONS

Collectio (both dates	s included)	Principal Collected on Claims not Classified as Defaulted Claims (excluding	Interest Collected on Claims not Classified as Defaulted Claims *	Recoveries on Defaulted Claims	Pre-payments on Claims not Classified as Defaulted Claims	Other	Total Collections
Start	End	prepayments)	us Doiaunou Giannis		(principal)		
01/04/2007	31/08/2007	55,797,656.23	85,151,857.16	-	120,644,647.27	1,198,831.68	262,792,992.34
01/09/2007	30/11/2007	32,069,010.66	54,830,320.26	1,490.00	100,497,777.48	1,579,324.51	188,977,922.91
01/12/2007	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		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
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CORDUSIO RMBS SECURITISATION S.r.I. - SERIES 2007 - Issuer Available Funds

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	21,892,578.87	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	77,846,807.02
(a) Interest Components related to the Mortgage Loans received by the Issuer	16,628,203.64	(a) All Principal Components related to the Mortgage Loans received by the Issuer	71,120,860.45
(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	34,186.62	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	6,725,836.21
(d) All amounts received from the Swap Counterparty by the Issuer	5,148,869.66	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	110.36
(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	-		
(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(h) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption	-
(i) Amount withdrawn from the Cash Reserve if items (i) to (xvi) of the Pre-Enforcement Interest Priority of Payments are not paid	81,318.94	Date, any amounts standing to the credit of the Expenses Account	-
(j) On the Calculation Date immediately preceding the date on which the Rated Notes will be redeemed in full, the amount standing to the credit of the Cash Reserve Account at such date	-		

TOTAL ISSUER AVAILABLE FUNDS

93,013,549.68

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

PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

	CEMENT INTEREST PRIORITY OF PAYMENT	Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	21,892,578.87
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	68,485.11 9,000.00 2,494.14 159.22
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 fees and expenses f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses	250.00 500.00 8,750.00 583,213.74 13,182.81 - -
Fourth	Amounts due to the Swap Counterparty	7,883,928.98
Fifth	Instalment Premiums payable to the Originator	7,234.55
Sixth	Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes Interest on Class A3 Notes	3,667,984.46 2,000,785.33
Seventh	Senior Notes PDL reduction to zero	-
Eighth	Interest on Class B Notes if Class B Trigger Event has not occurred	201,687.00
Ninth	Class B PDL reduction to zero	-
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	138,797.33
Eleventh	Class C PDL to zero	-
Twelfth	Interest on Class D Notes if Class D Trigger Event has not occurred	411,853.33
Thirteenth	Class D PDL to zero	-
Fourteenth	Interest on Class E Notes if Class E Trigger Event has not occurred	168,436.66
Fifteenth	Class E PDL to zero	4,722,998.21
Sixteenth	Reduction of Junior Notes PDL to zero	2,002,838.00
Seventeeth	Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)	-
Eighteenth	Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes Trigger Event has occurred (if any Rated Notes o/s)	-
Nineteenth	Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments	-
Twentieth	Any Swap termination payments	-
Twenty-first	Any amounts due to: a) UCB under the terms of the Transfer Agreement b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement	-
Twenty-second	Interest on the Subordinated Loan	
Twenty-third	Principal on the Subordinated Loan	-
Twenty-fourth	Any amounts due to UCB: a) in connection with a limited recourse loan under the terms of the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement	-
Twenty-fifth	Other Issuer Creditor amounts	-
Twenty-sixth	Interest on the Junior Notes (other than in (xxvii) below)	-
Twenty-seventh	Junior Notes Additional Interest	-
	Interest amount available after the payment of interest on the Class E Notes	6,725,836.21

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

T KL-LINI O	ROLMENT I KINGII ALT KIOKITT OF TATMENT	Euro
	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	77,846,807.02
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	77,846,600.64
Fourth	Class A3 Principal	-
Fifth	To pay interest on Class B Notes should a Class B trigger event occurred and the related payment has not been fully done under iterm (viii) of the IPoP	
Sixth	Class B Principal	-
Seventh	To pay interest on Class C Notes should a Class C trigger event occurred and the related payment has not been fully done under iterm (x) of the IPoP	
Eighth	Class C Principal	-
Nineth	To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under iterm (xii) of the IPoP	
Tenth	Class D Principal	-
Eleventh	To pay interest on Class E Notes should a Class E trigger event occurred and the related payment has not been fully done under iterm (xiv) of the IPoP	-
Twelfth	Class E Principal	-
Thirteenth	Principal on the Subordinated Loan to the extent not paid under item (xxiii) of the IPoP	-
Fourteenth	To pay interest on the Junior Notes should a Junior Notes trigger event and the related payment has not been fully done under iterm (xxvi) of the IPoP	-
Fifteenth	Junior Notes Principal until the balance of the Junior Notes is € 30,000.00	-
Sixteenth	Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
Seventeenth	Junior Notes Additional Remuneration	-

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

Euro

POST-ENFORCEMENT PRIORITY OF PAYMENT

	TOTAL ISSUER INTEREST AVAILABLE FUNDS	not applicable
rirst	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
ourth	Amount due to the Swap Counterparty	not applicable
ifth	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
linth	Class B Principal	not applicable
enth	Interest on Class C Notes	not applicable
leventh	Class C Principal	not applicable
welfth	Interest on Class D Notes	not applicable
hirteenth	Class D Principal	not applicable
ourteenth	Interest on Class E Notes	not applicable
ifteenth	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
lineteenth	Principal on the Subordinated Loan	not applicable
wentieth	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
wenty-first	Interest on the Junior Notes	not applicable
wenty-second	Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00	not applicable
wenty-third	On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full	not applicable
wenty-fouth	Junior Notes Additional Interest	not applicable



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

INCIPAL DEFICIENCY LEDGER

	PDL at start	Amount debited to the PDL	Amount credited to the PDL	PDL at end
Class A Notes	-	-	-	-
Class B Notes	-	-	-	-
Class C Notes	-	-	-	-
Class D Notes	-	-	-	-
Class E Notes	-	4,722,998.21	4,722,998.21	-
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	317	25,803,266.97	1.08%
from 30 days to 59 days	148	12,010,569.52	0.50%
from 60 days to 89 days	83	7,562,483.38	0.32%
from 90 days to 119 days	60	4,524,203.54	0.19%
from 120 days to 149 days	47	4,219,020.40	0.18%
from 150 days to 179 days	47	4,083,280.51	0.17%
from 180 days to 209 days	37	2,956,593.01	0.12%
from 210 days to 239 days	34	3,162,964.69	0.13%
from 240 days to 269 days	24	2,066,718.73	0.09%
from 270 days to 299 days	8	911,837.67	0.04%
from 300 days to 329 days	5	419,402.24	0.02%
from 330 days to 359 days	16	1,392,802.38	0.06%
above 360 days	-	-	0.00%
Total	826	69,113,143.04	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)
23,736,823.17	3,908,102,838.12	0.61%

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)

67,997,146.08

3,908,102,838.12

1.74%

Junior Notes Trigger Event if (c) >=6.9%

NOT OCCURRED

Class E Notes Trigger Event if (c) >=8%

NOT OCCURRED

Class C Notes Trigger Event if (c) >=9%

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	Annualised Prepayment rate during previous		
	previous Collection Period	Collection Period		
37,089,089.43	2,398,310,037.39	6.20%		
Annualised Weighted Average Prepayment Rate since the beginning of the first Collection Period				
9.20%				

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
4,201,313		· · · · ·	4,119,994.58
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.I. - SERIES 2007 - PORTFOLIO DESCRIPTION

a.	Gene	eral 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:	29,695	30,273
	a.2 Oustanding Portfolio Amount:		2,320,463,340.73	2,398,310,037.39
	a.3 Average Outstanding Potfolio Amount (1):		78,143.23	79,222.74
	a.4	Weighted Average Seasoning (months) (2):	77.5	74.5
	a.5 Weighted Average Current LTV (2):		52.11%	52.77%
	a.6	Weighted Average Remaining Term (months) (2):	189.4	192.1

_		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
k	.1 from 0 (included) to 10.000 (excluded) Euro	276	0.93%	1,888,084.07	0.08%	289	0.95%	1,638,613.15	0.07%
k	.2 from 10.000 (included) to 25.000 (excluded) Euro	1,889	6.36%	35,446,875.17	1.53%	1,781	5.88%	33,489,205.34	1.40%
k	.3 from 25.000 (included) to 50.000 (excluded) Euro	5,312	17.89%	203,105,704.36	8.75%	5,300	17.51%	202,473,426.85	8.44%
Ł	.4 from 50.000 (included) to 75.000 (excluded) Euro	7,264	24.46%	457,350,582.36	19.71%	7,377	24.37%	464,992,389.33	19.39%
k	.5 from 75.000 (included) to 100.000 (excluded) Euro	7,213	24.29%	624,380,081.33	26.91%	7,362	24.32%	638,416,362.85	26.62%
k	.6 from 100.000 (included) to 150.000 (excluded) Euro	6,459	21.75%	761,601,862.05	32.82%	6,799	22.46%	804,181,479.99	33.53%
k	.7 from 150.000 (included) to 200.000 (excluded) Euro	959	3.23%	160,340,784.38	6.91%	1,013	3.35%	169,753,576.53	7.08%
Ł	.8 from 200.000 (included) to 300.000 (excluded) Euro	295	0.99%	67,445,332.96	2.91%	323	1.07%	74,063,098.14	3.09%
k	.9 over 300.000 (included) Euro	28	0.09%	8,904,034.05	0.38%	29	0.10%	9,301,885.21	0.39%
k	.10 Total	29,695	99.99%	2,320,463,340.73	100.00%	30,273	100.00%	2,398,310,037.39	100.00%

_		At the end of the current Collection Period				At the end of the previous Collection Period			
c.	Portfolio Seasoning (3)	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	c.1 from 12 (included) to 18 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
(c.2 from 18 (included) to 24 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.3 from 24 (included) to 48 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.4 from 48 (included) to 72 (excluded) months	12,908	43.47%	868,354,408.17	37.42%	16,657	55.02%	1,198,628,250.45	49.98%
	c.5 from 72 (included) to 96 (excluded) months	14,270	48.06%	1,273,373,397.10	54.88%	11,878	39.24%	1,078,331,319.78	44.96%
	c.6 from 96 (included) to 108 (excluded) months	2,351	7.92%	170,697,695.67	7.36%	1,629	5.38%	116,201,766.27	4.85%
	c.7 from 108 (included) to 120 (excluded) months	166	0.56%	8,037,839.79	0.35%	109	0.36%	5,148,700.89	0.21%
	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	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c. 10 over 180 (included) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.11 Total	29,695	100.01%	2,320,463,340.73	100.01%	30,273	100.00%	2,398,310,037.39	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)	786	2.65%	14,797,288.37	0.64%	768	2.54%	13,947,228.57	0.58%
	d.2 from 10% (included) to 20% (excluded)	2,249	7.57%	75,425,352.42	3.25%	2,172	7.17%	73,893,253.25	3.08%
	d.3 from 20% (included) to 30% (excluded)	2,872	9.67%	142,014,624.28	6.12%	2,884	9.53%	143,140,632.85	5.97%
	d.4 from 30% (included) to 40% (excluded)	3,363	11.33%	214,051,246.02	9.22%	3,332	11.01%	213,500,935.75	8.90%
	d.5 from 40% (included) to 50% (excluded)	3,660	12.33%	291,141,277.64	12.55%	3,653	12.07%	289,956,745.41	12.09%
	d.6 from 50% (included) to 60% (excluded)	7,904	26.62%	688,864,245.62	29.69%	7,386	24.40%	643,216,468.97	26.82%
	d.7 from 60% (included) to 70% (excluded)	8,859	29.83%	893,970,037.32	38.53%	10,071	33.27%	1,019,897,616.12	42.53%
	d.8 from 70% (included) to 80% (excluded)	2	0.01%	199,269.06	0.01%	7	0.02%	757,156.47	0.03%
	d.9 Total	29,695	100.01%	2,320,463,340.73	100.01%	30,273	100.00%	2,398,310,037.39	100.00%

		At the end of the current Collection Period				At the end of the previous Collection Period			
e.	Remaining Term (9)	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)	47	0.16%	219,377.73	0.01%	53	0.18%	213,459.71	0.01%
	e.2 from 12 (included) to 24 months (excluded)	172	0.58%	2,049,411.45	0.09%	140	0.46%	1,855,780.63	0.08%
	e.3 from 24 (included) to 48 months (excluded)	372	1.25%	8,445,924.66	0.36%	390	1.29%	8,874,415.89	0.37%
	e.4 from 48 (included) to 72 months (excluded)	2,210	7.44%	66,741,493.68	2.88%	2,262	7.47%	71,563,636.32	2.98%
	e.5 from 72 (included) to 96 months (excluded)	521	1.75%	23,205,778.31	1.00%	461	1.52%	21,049,656.98	0.88%
	e.6 from 96 (included) to 120 months (excluded)	4,629	15.59%	250,640,827.76	10.80%	4,058	13.40%	222,911,121.22	9.29%
	e.7 from 120 (included) to 160 months (excluded)	637	2.15%	46,046,551.50	1.98%	1,269	4.19%	82,003,817.94	3.42%
	e.8 from 160 (included) to 200 months (excluded)	6,862	23.11%	558,796,519.84	24.08%	6,494	21.45%	539,186,866.82	22.48%
	e.9 over 200 (included) months	14,245	47.97%	1,364,317,455.80	58.80%	15,146	50.03%	1,450,651,281.88	60.49%
	e.10 Total	29,695	100.00%	2,320,463,340.73	100.00%	30,273	100.00%	2,398,310,037.39	100.00%

	At the end of the current Collection Period At the end of the previo				ous Collection Period			
f. By Region of Originating Branch (b)	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	407	1.37%	27,642,379.31	1.19%	414	1.37%	28,716,519.71	1.20%
f.2 Basilicata	43	0.14%	2,045,192.34	0.09%	44	0.15%	2,178,732.76	0.09%
f.3 Calabria	138	0.46%	7,404,842.88	0.32%	140	0.46%	7,612,155.58	0.32%
f.4 Campania	1,265	4.26%	84,386,121.60	3.64%	1,282	4.23%	86,663,395.06	3.61%
f.5 Emilia - Romagna	2,828	9.52%	220,789,099.44	9.51%	2,871	9.48%	227,881,670.24	9.50%
f.6 Friuli-Venezia Giulia	1,031	3.47%	67,810,016.70	2.92%	1,056	3.49%	70,738,753.66	2.95%
f.7 Lazio	3,522	11.86%	305,664,003.70	13.17%	3,597	11.88%	316,872,063.78	13.21%
f.8 Liguria	498	1.68%	35,993,727.24	1.55%	511	1.69%	37,174,751.58	1.55%
f.9 Lombardia	7,413	24.96%	671,790,995.86	28.95%	7,562	24.98%	691,872,762.64	28.85%
f.10 Marche	613	2.06%	48,050,280.41	2.07%	623	2.06%	49,561,329.39	2.07%
f.11 Molise	57	0.19%	2,986,921.42	0.13%	58	0.19%	3,141,134.41	0.13%
f.12 Piemonte	4,325	14.56%	303,321,374.36	13.07%	4,414	14.58%	314,141,777.11	13.10%
f.13 Puglia	1,198	4.03%	74,303,001.89	3.20%	1,216	4.02%	76,481,406.43	3.19%
f.14 Sardegna	334	1.12%	21,729,256.16	0.94%	338	1.12%	22,295,510.48	0.93%
f.15 Sicilia	836	2.82%	49,092,469.78	2.12%	848	2.80%	50,747,621.72	2.12%
f.16 Toscana	1,539	5.18%	130,816,229.01	5.64%	1,571	5.19%	135,218,661.81	5.64%
f.17 Trentino - Alto Adige	256	0.86%	19,674,298.36	0.85%	266	0.88%	20,886,655.69	0.87%
f.18 Umbria	239	0.80%	15,241,770.16	0.66%	245	0.81%	15,858,249.90	0.66%
f.19 Valle d'Aosta	61	0.21%	3,776,265.27	0.16%	63	0.21%	3,924,796.39	0.16%
f.20 Veneto	3,092	10.41%	227,945,094.84	9.82%	3,154	10.42%	236,342,089.05	9.85%
f.21 Total	29,695	99.96%	2,320,463,340.73	100.00%	30,273	100.00%	2,398,310,037.39	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	29,428	99.10%	2,298,125,165.10	99.04%	30,002	99.10%	2,375,378,613.87	99.04%	
	g.2 Quarterly	267	0.90%	22,338,175.63	0.96%	271	0.90%	22,931,423.52	0.96%	
	g.3 Total	29,695	100.00%	2,320,463,340.73	100.00%	30,273	100.00%	2,398,310,037.39	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	28,259	95.16%	2,216,556,684.43	95.52%	28,792	95.11%	2,291,032,380.69	95.53%
	h.2 R.I.D.	1,161	3.91%	85,441,936.36	3.68%	1,157	3.82%	86,095,575.69	3.59%
	h.3 Cash	275	0.93%	18,464,719.94	0.80%	324	1.07%	21,182,081.01	0.88%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	h.5 Total	29,695	100.00%	2,320,463,340.73	100.00%	30,273	100.00%	2,398,310,037.39	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	2,075	6.99%	130,324,077.58	5.62%	2,137	7.06%	136,700,824.22	5.70%		
	i.2 Floating	25,865	87.10%	2,059,167,678.46	88.74%	26,353	87.05%	2,126,457,553.68	88.66%		
	i.3 Optional currently Fixed (5)	735	2.48%	52,383,571.15	2.26%	757	2.50%	54,631,496.81	2.28%		
	i.4 Optional currently Floating (6)	1,020	3.43%	78,588,013.54	3.39%	1,026	3.39%	80,520,162.68	3.36%		
	i.5 Total	29,695	100.00%	2,320,463,340.73	100.01%	30,273	100.00%	2,398,310,037.39	100.00%		

			At the end of the current Collection Period				At the end of the previous Collection Period				
I.	Interest Rate (Fixed and Optional currently Fixed) (6)	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding		
	I.1 0% (included) - 3% (excluded)	24	0.08%	1,588,423.86	0.07%	11	0.04%	750,472.51	0.03%		
	I.2 3% (included) - 4% (excluded)	213	0.72%	15,045,403.37	0.65%	182	0.60%	12,792,804.94	0.53%		
	I.3 4% (included) - 5% (excluded)	149	0.50%	11,177,138.20	0.48%	155	0.51%	11,702,973.40	0.49%		
	I.4 5% (included) - 6% (excluded)	1,514	5.10%	95,364,999.14	4.11%	1,573	5.20%	100,999,956.36	4.21%		
	l.5 >=6%	910	3.06%	59,531,684.16	2.57%	973	3.21%	65,086,113.82	2.71%		
	I.6 Total	2,810	9.46%	182,707,648.73	7.88%	2,894	9.56%	191,332,321.03	7.98%		

_		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	
			Loans Outstanding		Outstanding	Number of Loans	Loans Outstanding		Outstanding	
	m.1 0% (included) - 1% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	m.2 1% (included) - 1.25% (excluded)	9,294	31.30%	664,000,257.36	28.61%	9,465	31.27%	688,103,060.36	28.69%	
	m.3 1.25% (included) - 1.5% (excluded)	11,333	38.16%	929,610,928.13	40.06%	11,537	38.11%	958,082,826.51	39.95%	
	m.4 1.5% (included) - 1.75% (excluded)	5,123	17.25%	446,883,837.88	19.26%	5,221	17.25%	460,394,608.81	19.20%	
	m.5 1.75% (included) - 2% (excluded)	808	2.72%	69,771,284.79	3.01%	822	2.72%	71,968,702.94	3.00%	
	m.6 >=2%	327	1.10%	27,489,383.84	1.18%	334	1.10%	28,428,517.74	1.19%	
T T	m.7 Total	26,885	90.53%	2,137,755,692.00	92.12%	27,379	90.44%	2,206,977,716.36	92.02%	

⁽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





