BIPCA CORDUSIO RMBS

INVESTOR REPORT

Securitisation of a portfolio of performing mortgage originated by Bipop Carire S.p.A.

Euro	666,300,000	Class A1	Mortgage Backed Floating Rate Notes due June 2047
Euro	185,500,000	Class A2	Mortgage Backed Floating Rate Notes due June 2047
Euro	61,800,000	Class B	Mortgage Backed Floating Rate Notes due June 2047
Euro	14,300,000	Class C	Mortgage Backed Floating Rate Notes due June 2047
Euro	18,000,000	Class D	Mortgage Backed Floating Rate Notes due June 2047
Euro	5,500,000	Class E	Mortgage Backed Floating Rate Notes due June 2047
Euro	250,000	Class F	Mortgage Backed Floating Rate Notes due June 2047

Investor Report Date
Quarterly Collection Period
Interest Period
Interest Payment Date

01/09/2018 01/09/2018 07/01/2019 30/11/2018 31/12/2018 31/12/2018 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.

This Report is not for retail clients (as defined by the European Markets in Financial Instruments Directive) and persons into whose possession or attention this document comes must inform themselves about, and strictly observe, any such restrictions. This Report is provided for information purposes only and does not constitute or form part of, nor may be construed so as to constitute or form part of, an offer, or the solicitation of any offer, to buy, sell or subscribe for any securities mentioned herein, nor is it intended to provide an evaluation of the risk related to an investment in such securities or for use by any person in making investment decisions. By accepting this Report, you agree to be bound by the foregoing restrictions. The information provided in the Report can not substitute the obtaining of independent financial advice.

If this Report has been sent to you in electronic form, you are reminded that documents transmitted via this medium may be altered or changed during the process of electronic transmission and consequently none of CFS, its subsidiaries or affiliates or any of the directors, officers or employees thereof, accepts any liability or responsibility whatsoever in respect of any difference between the documents distributed to you in electronic format and the hard copy version available to you on request from CFS.

BIPCA CORDUSIO RMBS

Issuer: Capital Mortgage S.r.l.

Issue Date: 19/12/2007

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

Sole Lead Manager: UniCredit Bank AG

Series	Class A1	Class A2	Class B	Class C	Class D	Class E	Class F
Amount issued	666,300,000.00	185,500,000.00	61,800,000.00	14,300,000.00	18,000,000.00	5,500,000.00	250,000.00
Currency	Eur						
Final Maturity Date	Jun-47						
Listing	Irish Stock Exchange						
ISIN Code	IT0004302730	IT0004302748	IT0004302755	IT0004302763	IT0004302797	IT0004302854	IT0004302912
Common Code	33692951	33692978	33708645	33708661	33708670	33708726	Not Assigned
Clearing System	Clearstream Euroclear						
Indexation	Euribor 3 M						
Spread at Issuance	50	70	90	135	270	450	500
Rating at the Moody's	Aaa	Aaa	Aa3	A2	Baa1	Baa2	Unrated
Issue Date Standard & Poor's	AAA	AAA	AA	Α	BBB	BB	Unrated

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

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:
 BNP Paribas Securities Services S.A., Milan Branch

Swap Counterparty: Credit Suisse International

BIPCA CORDUSIO RMBS - CLASS A1 NOTES (ISIN IT0004302730)

Interest	t Period	Interest		Amount Accrued		Befo	ore Payments	Payn	nents	Afte	r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
19/12/2007	31/03/2008	31/03/2008	5,4446%	103	10,379,358.58		666,300,000.00	10,379,358.58		_	666,300,000.00
31/03/2008	30/06/2008	30/06/2008	5.2280%	91	8,805,302.56	-	666,300,000.00	8,805,302.56	-	-	666,300,000.00
30/06/2008	30/09/2008	30/09/2008	5.4550%	92	9,288,592.16	-	666,300,000.00	9,288,592.16			666,300,000.00
30/09/2008	31/12/2008	31/12/2008	5.6420%	92	9,607,009.53	_	666,300,000.00	9,607,009.53	_	_	666,300,000.00
31/12/2008	31/03/2009	31/03/2009	3.4730%	90	5.785.149.75		666.300.000.00	5.785.149.75			666.300.000.00
31/03/2009	30/06/2009	30/06/2009	2.0310%	91	3,420,728,67		666,300,000.00	3,420,728.67	155.706.447.66		510,593,552.34
30/06/2009	30/09/2009	30/09/2009	1.6200%	92	2,113,857.30	-	510,593,552.34	2,113,857.30	18,182,660.70		492,410,891.64
30/09/2009	31/12/2009	31/12/2009	1.2390%	92	1.559.137.01		492,410,891.64	1.559.137.01	20.008.989.00		472.401.902.64
31/12/2009	31/03/2010	31/03/2010	1.2070%	90	1,425,472.74	_	472,401,902.64	1,425,472.74	17.279.690.94	_	455,122,211.70
31/03/2010	30/06/2010	30/06/2010	1.1350%	91	1,305,758.26	-	455,122,211.70	1,305,758.26	18,997,279.08		436,124,932.62
30/06/2010	30/09/2010	30/09/2010	1.2540%	92	1,397,635.03		436,124,932.62	1,397,635.03	17,061,544.32		419,063,388.30
30/09/2010	31/12/2010	31/12/2010	1.3800%	92	1,477,896.88	-	419,063,388.30	1,477,896.88	19,041,787.92		400,021,600.38
31/12/2010	31/03/2011	31/03/2011	1.5130%	90	1.513.081.70	_	400.021.600.38	1.513.081.70	18.562.318.44	_	381,459,281.94
31/03/2011	30/06/2011	30/06/2011	1.7190%	91	1,657,535.94	-	381,459,281.94	1,657,535.94	16,758,377.82	-	364,700,904.12
30/06/2011	30/09/2011	30/09/2011	2.0310%	92	1,892,919.25	-	364,700,904.12	1,892,919.25	15,018,402.00	-	349,682,502.12
30/09/2011	30/12/2011	30/12/2011	2.0440%	91	1.806.731.78	-	349,682,502.12	1.806.731.78	15,274,394.46	-	334,408,107.66
30/12/2011	30/03/2012	30/03/2012	1.8870%	91	1,595,098.81	-	334,408,107.66	1,595,098.81	14,945,908.56	-	319,462,199.10
30/03/2012	29/06/2012	29/06/2012	1.2870%	91	1,039,290.39	-	319,462,199.10	1,039,290.39	14,087,314.38	-	305,374,884.72
29/06/2012	28/09/2012	28/09/2012	1.1520%	91	889.251.66	-	305.374.884.72	889.251.66	12.101.607.12		293.273.277.60
28/09/2012	31/12/2012	31/12/2012	0.7220%	94	552,885.30	-	293,273,277.60	552,885.30	11,004,877.32	-	282,268,400.28
31/12/2012	28/03/2013	28/03/2013	0.7220%	94 87	467.271.81		282.268.400.28	467.271.81	12.818.545.92		269,449,854,36
28/03/2013		28/06/2013		92		-				-	
28/03/2013	28/06/2013 30/09/2013	30/09/2013	0.7130% 0.7220%	92 94	490,967.57 484.911.93	-	269,449,854.36	490,967.57 484.911.93	12,232,468.44 13.119.313.74	-	257,217,385.92
30/09/2013	30/09/2013	31/12/2013	0.7220%	94	484,911.93	-	257,217,385.92 244,098,072.18	484,911.93	10,263,285,42	-	244,098,072.18 233.834.786.76
						-			-,,	-	
31/12/2013	31/03/2014	31/03/2014	0.7930%	90	463,577.46		233,834,786.76	463,577.46	14,572,913.82	-	219,261,872.94
31/03/2014 30/06/2014	30/06/2014	30/06/2014 30/09/2014	0.8130% 0.7090%	91 92	450,601.42 376.765.57	-	219,261,872.94	450,601.42 376.765.57	11,321,103.30 11,742,737,94	-	207,940,769.64
	30/09/2014		0.7090%	92		-	207,940,769.64			-	196,198,031.70
30/09/2014	31/12/2014	31/12/2014		90	291,811.87		196,198,031.70	291,811.87	12,007,392.30		184,190,639.40
31/12/2014	31/03/2015 30/06/2015	31/03/2015 30/06/2015	0.5790%		266,615.95	-	184,190,639.40 172,885,260.78	266,615.95	11,305,378.62	-	172,885,260.78
31/03/2015 30/06/2015	30/09/2015	30/09/2015	0.5210% 0.4850%	91 92	227,685.08 199,700.77	-	161,121,201.24	227,685.08 199,700.77	11,764,059.54 11,821,228.08	-	161,121,201.24 149,299,973.16
30/09/2015	31/12/2015	31/12/2015	0.4590%	92	175.128.86	-	149,299,973.16	175.128.86	11.897.985.84	-	137,401,987.32
	31/03/2016	31/03/2016	0.3680%	91		-	137,401,987.32		7 - 7 - 7		
31/12/2015 31/03/2016	30/06/2016	30/06/2016	0.2580%	91	127,814.38 80.540.17	-	123.496.306.32	127,814.38 80.540.17	13,905,681.00 12.126.793.26	-	123,496,306.32 111.369.513.06
30/06/2016	30/06/2016	30/09/2016	0.2580%	92	62.329.80	-	123,496,306.32	62.329.80	12,126,793.26	-	99,724,987.74
30/09/2016	30/12/2016	30/12/2016	0.2190%	91	49,912.36	-	99,724,987.74	49,912.36	11,769,656.46		87,955,331.28
30/12/2016	31/03/2017	31/03/2017	0.1980%	91	49,912.36	-	99,724,987.74 87,955,331.28	49,912.36		-	
31/03/2017	30/06/2017	30/06/2017	0.1810%	91	32.337.77	-	75,252,721.56	32.337.77	12,702,609.72 11.104.555.80	-	75,252,721.56
30/06/2017	29/09/2017	29/09/2017	0.1700%	91	27,403.74		64,148,165.76	27,403.74	9,344,191.20		64,148,165.76 54,803,974.56
29/09/2017	29/09/2017	29/12/2017	0.1690%	91	27,403.74	-	54,803,974.56	27,403.74	10,883,877.24	-	43,920,097.32
29/12/2017	29/03/2018	29/03/2018	0.1710%	90	18,775.84	-	43,920,097.32	18,775.84	9,736,508.64	-	34,183,588.68
29/03/2018	29/06/2018	29/06/2018	0.1710%	90	14.938.23		34.183.588.68	14.938.23	10.847.497.26		23.336.091.42
29/06/2018	28/09/2018	28/09/2018	0.1710%	91	10.381.97	-	23,336,091.42	14,936.23	9,666,547.14	-	13,669,544.28
28/09/2018	31/12/2018	31/12/2018	0.1810%	94	6,460.38	-	13,669,544.28	6,460.38	9,780,750.96	-	3,888,793.32
20/09/2010	31/12/2010	31/12/2010	0.101076	94	0,400.30	-	13,669,544.26	0,400.30	9,760,750.96	-	3,000,793.32
							 				

BIPCA CORDUSIO RMBS - CLASS A2 NOTES (ISINIT0004302748)

Interest	Period	Interest	,	Amount Accrued		Befo	re Payments	Paym	ents	Afte	er Payments
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
19/12/2007	31/03/2008	31/03/2008	5.6446%	103	2.995.793.05		185,500,000.00	2.995.793.05	_	_	185,500,000.00
31/03/2008	30/06/2008	30/06/2008	5.4280%	91	2,545,204.27		185,500,000.00	2,545,204.27			185,500,000.00
30/06/2008	30/09/2008	30/09/2008	5.6550%	92	2,680,784.16	_	185,500,000.00	2,680,784.16	_	_	185,500,000.00
30/09/2008	31/12/2008	31/12/2008	5.8420%	92	2,769,432.55	_	185,500,000.00	2,769,432.55	_	_	185,500,000.00
31/12/2008	31/03/2009	31/03/2009	3.6730%	90	1.703.353.75	_	185.500.000.00	1.703.353.75	_	_	185.500.000.00
31/03/2009	30/06/2009	30/06/2009	2.2310%	91	1,046,122.09		185,500,000.00	1,046,122.09		-	185,500,000.00
30/06/2009	30/09/2009	30/09/2009	1.8200%	92	862,781.11		185,500,000.00	862,781.11	-	-	185,500,000.00
30/09/2009	31/12/2009	31/12/2009	1.4390%	92	682,165,94	-	185.500.000.00	682,165,94	-	_	185.500.000.00
31/12/2009	31/03/2010	31/03/2010	1.4070%	90	652,496.25	_	185,500,000.00	652,496.25	_	_	185,500,000.00
31/03/2010	30/06/2010	30/06/2010	1.3350%	91	625,985.20		185,500,000.00	625,985.20	-	-	185,500,000.00
30/06/2010	30/09/2010	30/09/2010	1.4540%	92	689,276.77		185,500,000.00	689,276.77	-	-	185,500,000.00
30/09/2010	31/12/2010	31/12/2010	1.5800%	92	749,007.77		185,500,000.00	749.007.77	-		185,500,000.00
31/12/2010	31/03/2011	31/03/2011	1.7130%	90	794,403,75	_	185.500.000.00	794,403,75	_	_	185.500.000.00
31/03/2011	30/06/2011	30/06/2011	1.9190%	91	899,824.43	-	185,500,000.00	899,824.43	-	-	185,500,000.00
30/06/2011	30/09/2011	30/09/2011	2.2310%	92	1,057,617.94	-	185,500,000.00	1,057,617.94	-	-	185,500,000.00
30/09/2011	30/12/2011	30/12/2011	2.2440%	91	1.052.217.83	-	185,500,000.00	1.052.217.83	-	-	185,500,000.00
30/12/2011	30/03/2012	30/03/2012	2.0870%	91	978,600.10	-	185,500,000.00	978,600.10		-	185,500,000.00
30/03/2012	29/06/2012	29/06/2012	1.4870%	91	697,258.43	-	185,500,000.00	697,258.43	-	-	185,500,000.00
29/06/2012	28/09/2012	28/09/2012	1.3520%	91	633.956.55	-	185,500,000.00	633.956.55			185,500,000.00
28/09/2012	31/12/2012	31/12/2012	0.9220%	94	446,580.94	-	185,500,000.00	446,580.94	-	-	185,500,000.00
31/12/2012	28/03/2013	28/03/2013	0.9220%	94 87	396.738.12		185,500,000.00	396.738.12		-	185.500,000.00
						-			-	-	
28/03/2013	28/06/2013	28/06/2013	0.9130%	92	432,812.72	-	185,500,000.00	432,812.72	-	-	185,500,000.00
28/06/2013	30/09/2013	30/09/2013	0.9220%	94	446,580.94	-	185,500,000.00	446,580.94	-	-	185,500,000.00
30/09/2013	31/12/2013	31/12/2013	0.9210%	92	436,605.16	-	185,500,000.00	436,605.16	-	-	185,500,000.00
31/12/2013	31/03/2014	31/03/2014	0.9930%	90	460,503.75	-	185,500,000.00	460,503.75	-	-	185,500,000.00
31/03/2014	30/06/2014	30/06/2014	1.0130%	91	474,998.51	-	185,500,000.00	474,998.51	-	-	185,500,000.00
30/06/2014	30/09/2014	30/09/2014	0.9090%	92	430,916.50	-	185,500,000.00	430,916.50	-	-	185,500,000.00
30/09/2014	31/12/2014	31/12/2014	0.7820%	92	370,711.44	-	185,500,000.00	370,711.44	-	-	185,500,000.00
31/12/2014	31/03/2015	31/03/2015	0.7790%	90	361,261.25	-	185,500,000.00	361,261.25	-	-	185,500,000.00
31/03/2015	30/06/2015	30/06/2015	0.7210%	91	338,078.90	-	185,500,000.00	338,078.90	-	-	185,500,000.00
30/06/2015	30/09/2015	30/09/2015	0.6850%	92	324,728.05	-	185,500,000.00	324,728.05	-	-	185,500,000.00
30/09/2015	31/12/2015	31/12/2015	0.6590%	92	312,402.61	-	185,500,000.00	312,402.61	-	-	185,500,000.00
31/12/2015	31/03/2016	31/03/2016	0.5680%	91	266,336.78	-	185,500,000.00	266,336.78	-	-	185,500,000.00
31/03/2016	30/06/2016	30/06/2016	0.4580%	91	214,757.47	-	185,500,000.00	214,757.47	-	-	185,500,000.00
30/06/2016	30/09/2016	30/09/2016	0.4190%	92	198,629.28	-	185,500,000.00	198,629.28	-	-	185,500,000.00
30/09/2016	30/12/2016	30/12/2016	0.3980%	91	186,623.31	-	185,500,000.00	186,623.31	-	-	185,500,000.00
30/12/2016	31/03/2017	31/03/2017	0.3810%	91	178,651.96	-	185,500,000.00	178,651.96	-	-	185,500,000.00
31/03/2017	30/06/2017	30/06/2017	0.3700%	91	173,494.03	-	185,500,000.00	173,494.03	-	-	185,500,000.00
30/06/2017	29/09/2017	29/09/2017	0.3690%	91	173,025.13	-	185,500,000.00	173,025.13	-	-	185,500,000.00
29/09/2017	29/12/2017	29/12/2017	0.3710%	91	173,962.93	-	185,500,000.00	173,962.93	-	-	185,500,000.00
29/12/2017	29/03/2018	29/03/2018	0.3710%	90	172,051.25	-	185,500,000.00	172,051.25	-	-	185,500,000.00
29/03/2018	29/06/2018	29/06/2018	0.3710%	92	175,874.61	-	185,500,000.00	175,874.61	-	-	185,500,000.00
29/06/2018	28/09/2018	28/09/2018	0.3760%	91	176,307.44	-	185,500,000.00	176,307.44	-	-	185,500,000.00
28/09/2018	31/12/2018	31/12/2018	0.3810%	94	184,541.58	-	185,500,000.00	184,541.58	-	-	185,500,000.00

BIPCA CORDUSIO RMBS - CLASS B NOTES (ISIN IT0004302755)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
19/12/2007	31/03/2008	31/03/2008	5.8446%	103	1.033.422.69	_	61,800,000,00	1.033.422.69	_	_	61.800.000.00
31/03/2008	30/06/2008	30/06/2008	5.6280%	91	879,187.40	-	61,800,000.00	879,187.40			61,800,000.00
30/06/2008	30/09/2008	30/09/2008	5.8550%	92	924,699.66		61,800,000.00	924,699.66	_		61,800,000.00
30/09/2008	31/12/2008	31/12/2008	6.0420%	92	954,233.20	_	61,800,000.00	954,233.20	-	_	61,800,000.00
31/12/2008	31/03/2009	31/03/2009	3.8730%	90	598.378.50	_	61.800.000.00	598.378.50	_	_	61.800.000.00
31/03/2009	30/06/2009	30/06/2009	2.4310%	91	379,762.71		61,800,000.00	379,762.71	_		61,800,000.00
30/06/2009	30/09/2009	30/09/2009	2.0200%	92	319,025.33	_	61,800,000.00	319,025.33	_	_	61,800,000.00
30/09/2009	31/12/2009	31/12/2009	1.6390%	92	258.852.73	_	61.800.000.00	258.852.73	_	_	61.800.000.00
31/12/2009	31/03/2010	31/03/2010	1.6070%	90	248,281.50	_	61,800,000.00	248,281.50	_	_	61,800,000.00
31/03/2010	30/06/2010	30/06/2010	1.5350%	91	239,792.58	_	61,800,000.00	239,792.58	_	_	61,800,000.00
30/06/2010	30/09/2010	30/09/2010	1.6540%	92	261,221.73	_	61,800,000.00	261,221.73	_	_	61,800,000.00
30/09/2010	31/12/2010	31/12/2010	1.7800%	92	281,121.33	-	61,800,000.00	281,121.33	-	_	61,800,000.00
31/12/2010	31/03/2011	31/03/2011	1.9130%	90	295.558.50	_	61.800.000.00	295,558,50	_	_	61,800,000.00
31/03/2011	30/06/2011	30/06/2011	2.1190%	91	331,023.11	_	61,800,000.00	331,023.11	-	_	61,800,000.00
30/06/2011	30/09/2011	30/09/2011	2.4310%	92	383,935.93	_	61,800,000.00	383,935.93	-	_	61,800,000.00
30/09/2011	30/12/2011	30/12/2011	2.4440%	91	381,793,53	-	61,800,000.00	381,793.53	-	_	61,800,000.00
30/12/2011	30/03/2012	30/03/2012	2.2870%	91	357,267.52	_	61.800.000.00	357,267.52	_	_	61,800,000.00
30/03/2012	29/06/2012	29/06/2012	1.6870%	91	263,537.51	_	61,800,000.00	263,537.51	_	_	61,800,000.00
29/06/2012	28/09/2012	28/09/2012	1.5520%	91	242,448,26	_	61.800.000.00	242.448.26	_	_	61.800.000.00
28/09/2012	31/12/2012	31/12/2012	1.1220%	94	181,053.40	_	61,800,000.00	181,053.40	-	_	61,800,000.00
31/12/2012	28/03/2013	28/03/2013	1.0850%	87	162.044.75	_	61.800.000.00	162.044.75	_	_	61.800.000.00
28/03/2013	28/06/2013	28/06/2013	1.1130%	92	175,779.80	_	61,800,000.00	175,779.80	_	_	61,800,000.00
28/06/2013	30/09/2013	30/09/2013	1.1220%	94	181,053.40	_	61.800.000.00	181,053.40	_	_	61.800.000.00
30/09/2013	31/12/2013	31/12/2013	1.1210%	92	177.043.26	-	61.800.000.00	177.043.26	-	_	61.800.000.00
31/12/2013	31/03/2014	31/03/2014	1.1930%	90	184,318.50	_	61,800,000.00	184,318.50	_	_	61,800,000.00
31/03/2014	30/06/2014	30/06/2014	1.2130%	91	189,490.81	_	61,800,000.00	189,490.81	-	-	61,800,000.00
30/06/2014	30/09/2014	30/09/2014	1.1090%	92	175,148,06	-	61.800.000.00	175,148.06	_	-	61.800.000.00
30/09/2014	31/12/2014	31/12/2014	0.9820%	92	155,090.53	_	61,800,000.00	155,090.53	_		61,800,000.00
31/12/2014	31/03/2015	31/03/2015	0.9790%	90	151,255,50	_	61.800.000.00	151,255.50	-	-	61.800.000.00
31/03/2015	30/06/2015	30/06/2015	0.9210%	91	143,875.55	-	61,800,000.00	143,875.55	_	-	61,800,000.00
30/06/2015	30/09/2015	30/09/2015	0.8850%	92	139,771.00	-	61,800,000.00	139,771.00	-	-	61,800,000.00
30/09/2015	31/12/2015	31/12/2015	0.8590%	92	135,664.73	-	61,800,000.00	135,664.73	-	-	61,800,000.00
31/12/2015	31/03/2016	31/03/2016	0.7680%	91	119,974.40	-	61,800,000.00	119,974.40	-	-	61,800,000.00
31/03/2016	30/06/2016	30/06/2016	0.6580%	91	102,790.57	-	61,800,000.00	102,790.57	-	-	61,800,000.00
30/06/2016	30/09/2016	30/09/2016	0.6190%	92	97,760.73	-	61,800,000.00	97,760.73	-	-	61,800,000.00
30/09/2016	30/12/2016	30/12/2016	0.5980%	91	93,417.57	-	61,800,000.00	93,417.57	-	-	61,800,000.00
30/12/2016	31/03/2017	31/03/2017	0.5810%	91	90,761.88	-	61,800,000.00	90,761.88	-	-	61,800,000.00
31/03/2017	30/06/2017	30/06/2017	0.5700%	91	89,043.50	-	61,800,000.00	89,043.50	-	-	61,800,000.00
30/06/2017	29/09/2017	29/09/2017	0.5690%	91	88,887.28	-	61,800,000.00	88,887.28	-	-	61,800,000.00
29/09/2017	29/12/2017	29/12/2017	0.5710%	91	89,199.72	-	61,800,000.00	89,199.72	-	-	61,800,000.00
29/12/2017	29/03/2018	29/03/2018	0.5710%	90	88,219.50	-	61,800,000.00	88,219.50	-	-	61,800,000.00
29/03/2018	29/06/2018	29/06/2018	0.5710%	92	90,179.93	-	61,800,000.00	90,179.93	-	-	61,800,000.00
29/06/2018	28/09/2018	28/09/2018	0.5760%	91	89,980.80	-	61,800,000.00	89,980.80	-	-	61,800,000.00
28/09/2018	31/12/2018	31/12/2018	0.5810%	94	93,754.03	-	61,800,000.00	93,754.03	-	-	61,800,000.00

BIPCA CORDUSIO RMBS - CLASS C NOTES (ISIN IT0004302763)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paymo	ents	Afte	r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
19/12/2007	31/03/2008	31/03/2008	6.2946%	103	257,536.57		14,300,000.00	257,536.57	-		14.300.000.00
31/03/2008	30/06/2008	30/06/2008	6.0780%	91	219,702.81	-	14,300,000.00	219,702.81	-	-	14,300,000.00
30/06/2008	30/09/2008	30/09/2008	6.3050%	92	230,412.72	-	14,300,000.00	230,412.72	-	-	14,300,000.00
30/09/2008	31/12/2008	31/12/2008	6.4920%	92	237,246.53	-	14,300,000.00	237,246.53	-	-	14,300,000.00
31/12/2008	31/03/2009	31/03/2009	4.3230%	90	154.547.25	-	14,300,000.00	154.547.25	-		14,300,000.00
31/03/2009	30/06/2009	30/06/2009	2.8810%	91	104,140,14		14,300,000.00	104,140.14	-		14,300,000.00
30/06/2009	30/09/2009	30/09/2009	2.4700%	92	90,264.77		14,300,000.00	90,264.77	-		14,300,000.00
30/09/2009	31/12/2009	31/12/2009	2.0890%	92	76.341.34		14,300,000.00	76.341.34	-	-	14,300,000.00
31/12/2009	31/03/2010	31/03/2010	2.0570%	90	73,537.75	_	14,300,000.00	73,537.75	-	_	14,300,000.00
31/03/2010	30/06/2010	30/06/2010	1.9850%	91	71,752.23		14,300,000.00	71,752.23	-	-	14,300,000.00
30/06/2010	30/09/2010	30/09/2010	2.1040%	92	76,889.51	_	14,300,000.00	76,889.51	_	_	14,300,000.00
30/09/2010	31/12/2010	31/12/2010	2.2300%	92	81,494.11	-	14,300,000.00	81,494.11	_	_	14,300,000.00
31/12/2010	31/03/2011	31/03/2011	2.3630%	90	84.477.25	_	14,300,000.00	84.477.25	-	_	14,300,000.00
31/03/2011	30/06/2011	30/06/2011	2.5690%	91	92,862.21		14,300,000.00	92,862.21	-		14,300,000.00
30/06/2011	30/09/2011	30/09/2011	2.8810%	92	105,284.54		14,300,000.00	105,284.54	-		14,300,000.00
30/09/2011	30/12/2011	30/12/2011	2.8940%	91	104,610.06	-	14,300,000.00	104,610.06	-	-	14,300,000.00
30/12/2011	30/03/2012	30/03/2012	2.7370%	91	98,934.95	-	14,300,000.00	98,934.95	-		14,300,000.00
30/03/2012	29/06/2012	29/06/2012	2.1370%	91	77,246.61		14,300,000.00	77,246.61	-		14,300,000.00
29/06/2012	28/09/2012	28/09/2012	2.0020%	91	72,366,73		14,300,000.00	72,366,73	-		14,300,000.00
28/09/2012	31/12/2012	31/12/2012	1.5720%	94	58,696.73	-	14,300,000.00	58,696.73	_	_	14,300,000.00
31/12/2012	28/03/2013	28/03/2013	1.5350%	87	53.047.04	_	14,300,000.00	53.047.04	-	_	14.300,000.00
28/03/2013	28/06/2013	28/06/2013	1.5630%	92	57,118.96		14,300,000.00	57,118.96	-		14,300,000.00
28/06/2013	30/09/2013	30/09/2013	1.5720%	94	58.696.73	_	14,300,000.00	58,696.73	_	_	14,300,000.00
30/09/2013	31/12/2013	31/12/2013	1.5710%	92	57.411.32	-	14,300,000.00	57.411.32	-	_	14.300.000.00
31/12/2013	31/03/2014	31/03/2014	1.6430%	90	58,737.25	_	14,300,000.00	58,737.25	_	_	14,300,000.00
31/03/2014	30/06/2014	30/06/2014	1.6630%	91	60,112.83	_	14,300,000.00	60,112.83	_	_	14,300,000.00
30/06/2014	30/09/2014	30/09/2014	1.5590%	92	56,972,78	-	14.300.000.00	56,972.78	_	_	14.300.000.00
30/09/2014	31/12/2014	31/12/2014	1.4320%	92	52,331.64	_	14,300,000.00	52,331.64	-	_	14,300,000.00
31/12/2014	31/03/2015	31/03/2015	1,4290%	90	51,086,75	-	14.300.000.00	51,086.75	_	_	14.300.000.00
31/03/2015	30/06/2015	30/06/2015	1.3710%	91	49,557.84	-	14,300,000.00	49,557.84	-	_	14,300,000.00
30/06/2015	30/09/2015	30/09/2015	1.3350%	92	48,786.83	-	14,300,000.00	48,786.83	-	_	14,300,000.00
30/09/2015	31/12/2015	31/12/2015	1.3090%	92	47,836,67	-	14,300,000.00	47,836.67	-	-	14,300,000.00
31/12/2015	31/03/2016	31/03/2016	1.2180%	91	44,027.32	-	14,300,000.00	44,027.32	-	_	14,300,000.00
31/03/2016	30/06/2016	30/06/2016	1.1080%	91	40.051.12	-	14,300,000,00	40.051.12	-	_	14.300.000.00
30/06/2016	30/09/2016	30/09/2016	1.0690%	92	39,066,01	-	14.300.000.00	39,066.01	-	-	14.300.000.00
30/09/2016	30/12/2016	30/12/2016	1.0480%	91	37,882.29	-	14,300,000.00	37,882.29	-	-	14,300,000.00
30/12/2016	31/03/2017	31/03/2017	1.0310%	91	37,267.79	-	14,300,000.00	37,267.79	-	-	14,300,000.00
31/03/2017	30/06/2017	30/06/2017	1.0200%	91	36,870.17	-	14,300,000.00	36,870.17	-	-	14,300,000.00
30/06/2017	29/09/2017	29/09/2017	1.0190%	91	36,834.02	-	14,300,000.00	36,834.02	-	-	14,300,000.00
29/09/2017	29/12/2017	29/12/2017	1.0210%	91	36,906.31	-	14,300,000.00	36,906.31	-	-	14,300,000.00
29/12/2017	29/03/2018	29/03/2018	1.0210%	90	36,500.75	-	14,300,000.00	36,500.75	-	-	14,300,000.00
29/03/2018	29/06/2018	29/06/2018	1.0210%	92	37,311.88	-	14,300,000.00	37,311.88	-	-	14,300,000.00
29/06/2018	28/09/2018	28/09/2018	1.0260%	91	37,087.05	-	14,300,000.00	37,087.05	-	-	14,300,000.00
28/09/2018	31/12/2018	31/12/2018	1.0310%	94	38,496.39	-	14,300,000.00	38,496.39	-	-	14,300,000.00

BIPCA CORDUSIO RMBS - CLASS D NOTES (ISIN IT0004302797)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	r Payments
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
19/12/2007	31/03/2008	31/03/2008	7.6446%	103	393,696.90		18.000.000.00	393.696.90		_	18.000.000.00
31/03/2008	30/06/2008	30/06/2008	7.4280%	91	337,974.00	_	18,000,000.00	337,974.00	-	_	18,000,000.00
30/06/2008	30/09/2008	30/09/2008	7.6550%	92	352,130.00	_	18,000,000.00	352,130.00	_	_	18,000,000.00
30/09/2008	31/12/2008	31/12/2008	7.8420%	92	360,732.00	_	18,000,000.00	360,732.00	-	-	18,000,000.00
31/12/2008	31/03/2009	31/03/2009	5.6730%	90	255.285.00	_	18.000.000.00	255,285,00	-	_	18.000.000.00
31/03/2009	30/06/2009	30/06/2009	4.2310%	91	192,510,50		18,000,000.00	192,510.50			18,000,000.00
30/06/2009	30/09/2009	30/09/2009	3.8200%	92	175,720.00	-	18,000,000.00	175,720.00	-	-	18,000,000.00
30/09/2009	31/12/2009	31/12/2009	3,4390%	92	158,194.00	_	18.000.000.00	158,194.00	-	-	18.000.000.00
31/12/2009	31/03/2010	31/03/2010	3.4070%	90	153,315.00		18.000.000.00	153,315.00			18.000.000.00
31/03/2010	30/06/2010	30/06/2010	3.3350%	91	151,742.50	-	18,000,000.00	151,742.50	-		18,000,000.00
30/06/2010	30/09/2010	30/09/2010	3.4540%	92	158,884.00	-	18,000,000.00	158,884.00	-	-	18,000,000.00
30/09/2010	31/12/2010	31/12/2010	3.5800%	92	164,680.00	-	18,000,000.00	164,680.00	-	-	18,000,000.00
31/12/2010	31/03/2011	31/03/2011	3.7130%	90	167,085.00	-	18.000.000.00	167,085,00	-		18.000.000.00
31/03/2011	30/06/2011	30/06/2011	3.9190%	91	178,314.50		18,000,000.00	178,314.50			18,000,000.00
30/06/2011	30/09/2011	30/09/2011	4.2310%	92	194,626.00		18,000,000.00	194,626.00	-		18,000,000.00
30/09/2011	30/12/2011	30/12/2011	4.2440%	91	193,102.00	_	18.000.000.00	193,102.00	_	_	18,000,000.00
30/12/2011	30/03/2012	30/03/2012	4.0870%	91	185,958.50	_	18,000,000.00	185,958.50	_	_	18.000.000.00
30/03/2012	29/06/2012	29/06/2012	3.4870%	91	158,658.50	_	18,000,000.00	158,658.50	-	_	18,000,000.00
29/06/2012	28/09/2012	28/09/2012	3.3520%	91	152.516.00	_	18.000.000.00	152,516,00	-	_	18.000.000.00
28/09/2012	31/12/2012	31/12/2012	2.9220%	94	137,334.00	_	18,000,000.00	137,334.00	-		18,000,000.00
31/12/2012	28/03/2013	28/03/2013	2.8850%	87	125,497,50	_	18.000.000.00	125,497,50	-	_	18.000.000.00
28/03/2013	28/06/2013	28/06/2013	2.9130%	92	133,998.00	_	18,000,000.00	133,998.00	_	_	18,000,000.00
28/06/2013	30/09/2013	30/09/2013	2.9220%	94	137,334.00	_	18.000.000.00	137,334.00	_	-	18.000.000.00
30/09/2013	31/12/2013	31/12/2013	2.9210%	92	134.366.00	-	18.000.000.00	134.366.00	-		18.000.000.00
31/12/2013	31/03/2014	31/03/2014	2.9930%	90	134,685.00	_	18,000,000.00	134,685.00	-	_	18,000,000.00
31/03/2014	30/06/2014	30/06/2014	3.0130%	91	137,091.50	_	18,000,000.00	137,091.50	-	-	18,000,000.00
30/06/2014	30/09/2014	30/09/2014	2.9090%	92	133,814.00	_	18.000.000.00	133.814.00	-	-	18.000.000.00
30/09/2014	31/12/2014	31/12/2014	2.7820%	92	127,972.00	_	18,000,000.00	127,972.00	_	_	18,000,000.00
31/12/2014	31/03/2015	31/03/2015	2.7790%	90	125,055.00	_	18.000.000.00	125,055.00	-	-	18.000.000.00
31/03/2015	30/06/2015	30/06/2015	2.7210%	91	123,805.50	_	18,000,000.00	123,805.50	-	-	18,000,000.00
30/06/2015	30/09/2015	30/09/2015	2.6850%	92	123,510.00		18,000,000.00	123,510.00	-		18,000,000.00
30/09/2015	31/12/2015	31/12/2015	2.6590%	92	122,314.00	_	18,000,000.00	122,314.00	_	_	18,000,000.00
31/12/2015	31/03/2016	31/03/2016	2.5680%	91	116,844.00	-	18,000,000.00	116,844.00	-	-	18,000,000.00
31/03/2016	30/06/2016	30/06/2016	2.4580%	91	111.839.00	-	18.000.000.00	111.839.00	-	-	18,000,000,00
30/06/2016	30/09/2016	30/09/2016	2.4190%	92	111,274,00	-	18.000.000.00	111,274.00	-	-	18,000,000,00
30/09/2016	30/12/2016	30/12/2016	2.3980%	91	109,109.00	-	18,000,000.00	109,109.00	-	-	18,000,000.00
30/12/2016	31/03/2017	31/03/2017	2.3810%	91	108,335.50	_	18.000.000.00	108,335.50	-	-	18.000.000.00
31/03/2017	30/06/2017	30/06/2017	2.3700%	91	107,835.00	-	18,000,000.00	107,835.00	-	-	18,000,000.00
30/06/2017	29/09/2017	29/09/2017	2.3690%	91	107,789.50	-	18,000,000.00	107,789.50	-	-	18,000,000.00
29/09/2017	29/12/2017	29/12/2017	2.3710%	91	107,880.50	-	18,000,000.00	107,880.50	-	-	18,000,000.00
29/12/2017	29/03/2018	29/03/2018	2.3710%	90	106,695.00	_	18,000,000.00	106,695.00	-	-	18,000,000.00
29/03/2018	29/06/2018	29/06/2018	2.3710%	92	109,066.00	-	18,000,000.00	109,066.00	-	-	18,000,000.00
29/06/2018	28/09/2018	28/09/2018	2.3760%	91	108,108,00	-	18.000.000.00	108,108,00	-	-	18,000,000,00
28/09/2018	31/12/2018	31/12/2018	2.3810%	94	111,907.00	-	18,000,000.00	111,907.00	-	-	18,000,000.00
					, , , , , ,		-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			-,,
				·							

BIPCA CORDUSIO RMBS - CLASS E NOTES (ISIN IT0004302854)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	nents	Afte	r Payments
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
19/12/2007	31/03/2008	31/03/2008	9.4446%	103	148,621.28	-	5,500,000.00	148,621.28	-	-	5,500,000.00
31/03/2008	30/06/2008	30/06/2008	9.2280%	91	128,294.83	-	5,500,000.00	128,294.83	-	-	5,500,000.00
30/06/2008	30/09/2008	30/09/2008	9.4550%	92	132,895.27	-	5,500,000.00	132,895.27	-	-	5,500,000.00
30/09/2008	31/12/2008	31/12/2008	9.6420%	92	135,523.66	-	5,500,000.00	135,523.66	-	-	5,500,000.00
31/12/2008	31/03/2009	31/03/2009	7.4730%	90	102,753.75	-	5,500,000.00	102,753.75	-	-	5,500,000.00
31/03/2009	30/06/2009	30/06/2009	6.0310%	91	83,847.65	-	5,500,000.00	83,847.65	-	-	5,500,000.00
30/06/2009	30/09/2009	30/09/2009	5.6200%	92	78,992.22	-	5,500,000.00	78,992.22	-	-	5,500,000.00
30/09/2009	31/12/2009	31/12/2009	5.2390%	92	73,637.05	-	5,500,000.00	73,637.05	-	-	5,500,000.00
31/12/2009	31/03/2010	31/03/2010	5.2070%	90	71,596.25	-	5,500,000.00	71,596.25	-	-	5,500,000.00
31/03/2010	30/06/2010	30/06/2010	5.1350%	91	71,390.76	-	5,500,000.00	71,390.76	-	-	5,500,000.00
30/06/2010	30/09/2010	30/09/2010	5.2540%	92	73,847.88	-	5,500,000.00	73,847.88	-	-	5,500,000.00
30/09/2010	31/12/2010	31/12/2010	5.3800%	92	75,618.88	-	5,500,000.00	75,618.88	-	-	5,500,000.00
31/12/2010	31/03/2011	31/03/2011	5.5130%	90	75,803.75	-	5,500,000.00	75,803.75	-	-	5,500,000.00
31/03/2011	30/06/2011	30/06/2011	5.7190%	91	79,509.98	-	5,500,000.00	79,509.98	-	-	5,500,000.00
30/06/2011	30/09/2011	30/09/2011	6.0310%	92	84,769.05	-	5,500,000.00	84,769.05	-	-	5,500,000.00
30/09/2011	30/12/2011	30/12/2011	6.0440%	91	84,028.39	-	5,500,000.00	84,028.39	-	-	5,500,000.00
30/12/2011	30/03/2012	30/03/2012	5.8870%	91	81,845.65	-	5,500,000.00	81,845.65	-	-	5,500,000.00
30/03/2012	29/06/2012	29/06/2012	5.2870%	91	73,503.98	-	5,500,000.00	73,503.98	-	-	5,500,000.00
29/06/2012	28/09/2012	28/09/2012	5.1520%	91	71,627.11	-	5,500,000.00	71,627.11	-	-	5,500,000.00
28/09/2012	31/12/2012	31/12/2012	4.7220%	94	67,813.16	-	5,500,000.00	67,813.16	-	-	5,500,000.00
31/12/2012	28/03/2013	28/03/2013	4.6850%	87	62,271.45	-	5,500,000.00	62,271.45	-	-	5,500,000.00
28/03/2013	28/06/2013	28/06/2013	4.7130%	92	66,243.83	-	5,500,000.00	66,243.83	-	-	5,500,000.00
28/06/2013	30/09/2013	30/09/2013	4.7220%	94	67,813.16	-	5,500,000.00	67,813.16	-	-	5,500,000.00
30/09/2013	31/12/2013	31/12/2013	4.7210%	92	66,356.27	-	5,500,000.00	66,356.27	-	-	5,500,000.00
31/12/2013	31/03/2014	31/03/2014	4.7930%	90	65,903.75	-	5,500,000.00	65,903.75	-	-	5,500,000.00
31/03/2014	30/06/2014	30/06/2014	4.8130%	91	66,914.06	-	5,500,000.00	66,914.06	-	-	5,500,000.00
30/06/2014	30/09/2014	30/09/2014	4.7090%	92	66,187.61	-	5,500,000.00	66,187.61	-	-	5,500,000.00
30/09/2014	31/12/2014	31/12/2014	4.5820%	92	64,402.55	-	5,500,000.00	64,402.55	-	-	5,500,000.00
31/12/2014	31/03/2015	31/03/2015	4.5790%	90	62,961.25	-	5,500,000.00	62,961.25	-	-	5,500,000.00
31/03/2015	30/06/2015	30/06/2015	4.5210%	91	62,854.45	-	5,500,000.00	62,854.45	-	-	5,500,000.00
30/06/2015	30/09/2015	30/09/2015	4.4850%	92	63,039.16	-	5,500,000.00	63,039.16	-	-	5,500,000.00
30/09/2015	31/12/2015	31/12/2015	4.4590%	92	62,673.72	-	5,500,000.00	62,673.72	-	-	5,500,000.00
31/12/2015	31/03/2016	31/03/2016	4.3680%	91	60,727.33	-	5,500,000.00	60,727.33	-	-	5,500,000.00
31/03/2016	30/06/2016	30/06/2016	4.2580%	91	59,198.03	-	5,500,000.00	59,198.03	-	-	5,500,000.00
30/06/2016 30/09/2016	30/09/2016 30/12/2016	30/09/2016 30/12/2016	4.2190% 4.1980%	92 91	59,300.39 58,363.86	-	5,500,000.00 5,500,000.00	59,300.39 58,363.86	-	-	5,500,000.00 5,500,000.00
30/09/2016	31/03/2017	31/03/2017	4.1980%	91	58,363.86		5,500,000.00	58,363.86			5,500,000.00
30/12/2016	31/03/2017	31/03/2017	4.1810% 4.1700%	91	58,127.51 57,974.58	-	5,500,000.00	58,127.51 57,974.58	-	-	5,500,000.00
30/06/2017	29/09/2017	29/09/2017	4.1700%	91	57,974.58	-	5,500,000.00	57,974.58	-	-	5,500,000.00
29/09/2017	29/12/2017	29/12/2017	4.1690%	91	57,988.49	-	5,500,000.00	57,960.68	-	-	5,500,000.00
29/12/2017	29/03/2018	29/03/2018	4.1710%	90	57,388.49	-	5,500,000.00	57,988.49		-	5,500,000.00
29/03/2018	29/03/2018	29/03/2018	4.1710%	90	58,625.72	-	5,500,000.00	58,625.72	-	-	5,500,000.00
29/03/2018	28/09/2018	28/09/2018	4.1710%	92	58,058.00	-	5,500,000.00	58,058.00	-	-	5,500,000.00
28/09/2018	31/12/2018	31/12/2018	4.1760%	94	60,043.81	-	5,500,000.00	60,043.81	-	-	5,500,000.00
2010912010	31/12/2010	31/12/2010	4.101070	94	00,043.01		3,300,000.00	00,043.01			3,300,000.00

BIPCA CORDUSIO RMBS - COLLECTIONS

Collection F (both dates in		Principal Collected on Claims not Classified as Defaulted Claims (excluding	Interest Collected on Claims not	Recoveries on Defaulted Claims	Pre-payments on Claims not Classified as Defaulted Claims	Other	Total Collections
Start	End	prepayments)	Classified as Defaulted Claims		(principal)		
01/08/2007	29/02/2008	15,506,275.80	25,054,064.82	=	23,085,935.67	69,368.17	63,715,644.46
01/03/2008	31/05/2008	6,845,645.50	11,764,213.96	-	13,173,166.09	327,086.96	32,110,112.51
01/06/2008	31/08/2008	6,471,210.35	11,921,162.10	-	13,447,485.40	156,273.97	31,996,131.82
01/09/2008	30/11/2008	6,298,793.14	11,714,564.87	-	19,322,306.12	218,743.92	37,554,408.05
01/12/2008	28/02/2009	6,727,216.22	10,585,082.48	26,533.96	13,646,883.81	137,677.68	31,123,394.15
01/03/2009	31/05/2009	8,260,974.45	5,879,898.77	149,993.66	10,878,118.38	43,158.25	25,212,143.51
01/06/2009	31/08/2009	8,615,152.51	4,272,600.78	31,258.08	5,629,209.54	4,579.30	18,552,800.21
01/09/2009	30/11/2009	9,215,399.59	3,408,697.85	11,929.02	7,654,933.70	21,235.02	20,312,195.18
01/12/2009	28/02/2010	8,854,021.15	3,158,588.71	43,319.26	7,138,909.43	17,316.48	19,212,155.03
01/03/2010	31/05/2010	8,845,503.94	3,052,030.04	326,969.94	5,927,366.71	12,716.97	18,164,587.60
01/06/2010	31/08/2010	8,714,294.49	2,953,370.58	67,155.47	6,960,473.08	12,378.66	18,707,672.28
01/09/2010	30/11/2010	8,521,536.59	3,177,617.01	370,040.20	8,002,792.65	17,405.76	20,089,392.21
01/12/2010	28/02/2011	8,300,427.67	3,384,158.49	266,684.13	7,613,528.87	16,758.00	19,581,557.16
01/03/2011	31/05/2011	8,192,129.58	3,367,773.24	435,449.89	6,912,662.81	18,053.36	18,926,068.88
01/06/2011	31/08/2011	7,883,933.02	3,795,119.36	662,955.26	6,006,492.93	12,602.16	18,361,102.73
01/09/2011	30/11/2011	7,727,370.58	3,979,217.85	104,314.05	6,945,577.55	15,160.43	18,771,640.46
01/12/2011	29/02/2012	7,718,965.16	3,685,946.97	198,195.08	5,322,778.24	15,010.75	16,940,896.20
01/03/2012	31/05/2012	8,068,476.93	2,787,811.20	243,977.70	3,528,461.58	12,595.52	14,641,322.93
01/06/2012	31/08/2012	7,858,491.69	2,236,822.59	182,794.23	2,695,074.21	7,630.28	12,980,813.00
01/09/2012	30/11/2012	7,798,533.72	1,844,328.34	286,145.83	1,873,434.09	9,517.54	11,811,959.52
01/12/2012	28/02/2013	8,262,503.51	1,865,661.43	412,650.28	2,127,095.59	6,497.60	12,674,408.41
01/03/2013	31/05/2013	8,206,521.74	1,826,509.79	312,491.91	2,510,115.64	7,871.71	12,863,510.79
01/06/2013	31/08/2013	8,099,157.14	1,774,239.58	325,461.72	2,716,901.51	9,769.79	12,925,529.74
01/09/2013	30/11/2013	8,060,268.69	1,746,558.26	441,994.41	2,072,535.07	8,594.42	12,329,950.85
01/12/2013	28/02/2014	7,999,483.03	1,736,001.89	673,133.23	3,212,344.54	9,597.67	13,630,560.36
01/03/2014	31/05/2014	7,909,123.93	1,771,253.66	678,943.57	2,549,501.82	9.529.74	12.918.352.72
01/06/2014	31/08/2014	7,835,539.58	1,716,088.46	455,681.09	1,730,306,84	7.534.47	11,745,150.44
01/09/2014	30/11/2014	7,879,292,76	1,508,447,99	212,562.57	2,677,158.77	7,284,52	12,284,746.61
01/12/2014	28/02/2015	7,864,888.38	1,404,339,15	533,719.43	2,579,879.37	7,397.35	12,390,223.68
01/03/2015	31/05/2015	7,768,400.70	1,343,930.67	601,722.17	2,590,781.67	8,202.00	12,313,037.21
01/06/2015	31/08/2015	7,666,128.09	1,293,103.96	736,700.04	3,651,309.79	6,241.90	13,353,483.78
01/09/2015	30/11/2015	7,540,011.97	1,255,583.09	495,313.73	3,389,660.79	7,872.70	12,688,442.28
01/12/2015	29/02/2016	7,397,924.02	1,216,185.58	772,545.75	4,645,358.45	8,302.37	14,040,316.17
01/03/2016	31/05/2016	7,241,133.74	1,162,920.28	615,005.99	3,957,211.21	9,015.82	12,985,287.04
01/06/2016	31/08/2016	7.058.219.17	1,113,506.07	936,405.17	3,921,568.20	7,258,53	13,036,957.14
01/09/2016	30/11/2016	6,948,836.97	1,077,421.51	790,752.04	3,834,805.57	11,027.52	12,662,843.61
01/12/2016	28/02/2017	6,926,591.66	835,133.19	878,665.89	4,912,517.98	6,339.65	13,559,248.37
01/03/2017	31/05/2017	6,822,245.15	698,808,15	646,639.92	3,869,184,68	5,067.33	12,041,945.23
01/06/2017	31/08/2017	6,668,491.49	666,419.19	797,199.36	2,367,675.12	6,885.23	10,506,670.39
01/09/2017	30/11/2017	6,624,615.31 -	423,450.13	1,204,723.68	3,634,533.90	2,063.03	11,042,485.79
01/12/2017	28/02/2018	6,546,364.38	545,048.44	1,444,144.42	2,467,821.32	1,438.83	11,004,817.39
01/03/2018	31/05/2018	6,460,503.19	598,648.23	1,283,420.81	3,604,877.22	3,524.61	11,950,974.06
01/06/2018	31/08/2018	6,393,928.40	472,316.45	847,365.33	2,943,220.95 -	24,589.67	10,632,241.46
01/09/2018	30/11/2018	6,318,714.09	528,852.08	944,676.47	3,407,167.89	1,217.38	11,200,627.91
<u> </u>							

^{*} The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 1,079,876.89 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 82,165.30 resulting from the recalculation of installments' 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 818.04 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.

^{****} Other includes amounts 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.

BIPCA CORDUSIO RMBS - Issuer Available Funds

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	2,483,581.20	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	9,780,841.95
(a) Interest Collections received by the Issuer *	530,069.46	(a) All Principal Collections received by the Servicer	9,725,881.98
(b) All Recoveries made by the Servicer in accordance with the Servicing Agreement	944,676.47	(b) Any Principal Deficiency Ledger Amount calculated at the Payment Report Date	54,838.03
(c) All amounts received under the Hedging Agreement by the Issuer	1,008,912.71	(c) Principal component of the proceeds deriving from the sale of Receivables (other than Defaulted Receivables)	_
 (d) All net interest amounts received on the Accounts (other than the Expenses Account) by the Issuer 	- 77.44	(d) Any amount paid by the Originator as adjustment of the Purchase Price	-
(e) Revenue Eligible Investments Amounts (f) Interest component of the proceeds deriving from the sale of Receivables under the Transaction Documents	-	(e) Any other amount received by the Issuer as (1) payments made by the Originator pursuant to the Warranty and Indemnity Agreement and (2) principal component of all payments made by the Originator pursuant to the other Transaction Documents;	-
(g) Cash Reserve excess / amount drawn in the period		(f) Any amount credited and/or retained on each IPD under items (xvii) Pre-Trigger Interest Priority of Payment	-
(h) All amounts (without duplication of the above) received from any party to the Transaction Documents by the Issuer, other than principal components received from the Originator and any amount received pursuant to the Warranty and Indemnity Agreement		(g) On the Payment Date on which all the Notes will be redeemed in full or cancelled, all of the funds the standing to the credit of the Expenses Account.	-
		(h) Principal Available Funds not allocated (due to rounding) at the previous Payment Date	121.94

TOTAL ISSUER AVAILABLE FUNDS 12,209,585.12

Strictly private, proprietary and confidential. Not to be published, distributed and/or otherwise made available to the public domain.

^{*} The amounts include a reduction of EUR 82,165.30 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.

BIPCA CORDUSIO RMBS - Priority of Payments

PRE-TRIGGER INTEREST PRIORITY OF PAYMENT

Twenty-fifth

Twenty-sixth

Interest on the Junior Notes (other than in (xxvi) below)

Junior Notes Additional Interest

Euro TOTAL ISSUER INTEREST AVAILABLE FUNDS 2,483,581.20 a) Any expenses to be paid by the Issuer in order to preserve the existence First First b) An amount to bring the Expenses Account to the Retention Amount Fees, expenses to be paid to the RoN 1,830.00 Second Second Third Party Fees and Expenses: a) Fees, costs and expenses of Issuer 94,845.62 b) Servicer fees and expenses 55,598.86 Third c) Paying Agents and Listing Agent fees and expenses 22,047.99 2,440.00 d) Computation Agent fees and expenses Fourth e) Account Bank fees and expenses f) Custodian Bank fees and expenses Fifth 18,850.56 g) Corporate Servicer fees and expenses Sixth Fourth Amounts due to the Hedging Counterparty 56,787.51 Seventh Interest on Class A Notes Fifth a) Interest on Class A1 Notes 6,460.38 Eighth b) Interest on Class A2 Notes 184,541.58 Sixth Senior Notes PDL reduction to zero Nineth 93,754.03 Interest on Class B Notes Tenth Seventh Class B PDL reduction to zero Eighth Eleventh Ninth Interest on Class C Notes 38,496.39 Twelfth Junior Notes Additional Remuneration Class C PDL to zero Tenth 111,907.00 Interest on Class D Notes Eleventh Twelfth Class D PDL to zero Thirteenth Interest on Class E Notes 60,043.81 Class E PDL to zero Fourteenth 54,838.03 Fifteenth Reduction of Junior Notes PDL to zero Sixteenth Cash Reserve Account replenishment till target amount (if any Rated Notes o/s) Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Trigger Seventeeth Principal Priority of Payments Eighteenth All amounts due and payable to the Sole Lead Manager Nineteenth Any Swap termination payments Any amounts due to Bipop Carire under the terms of the Transfer Agreement Twentieth Any other amount payable to Bipop Carire acording to the Transaction Documents Twenty-first Twenty-second Interest on the Subordinated Loan Principal on the Subordinated Loan Twenty-third Any amounts due and payable to the Other Issuer Creditors Twenty-fourth

3,055.65

1,678,083.79

PRE-TRIGGER PRINCIPAL PRIORITY OF PAYMENT

TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	9,780,841.95
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	-
Class A1 Principal: (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account (b) Thereafter to pay Class A1 Principal	9,780,750.96
Class A2 Principal	-
Class B Principal	-
Class C Principal	-
Class D Principal	-
Class E Principal	-
Any amount due and payable toward satisfaction of the Sole Lead Manager to the extent not paid under item (xviii) of the IPoP	-
Principal on the Subordinated Loan to the extent not paid under item (xxiii) of the IPoP	-
Junior Notes Principal until the balance of the Junior Notes is € 20,000.00	-
Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-

Euro

BIPCA CORDUSIO RMBS - CASH FLOW ALLOCATION

POST-TRIGGER PRIORITY OF PAYMENT

		Luio
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	not applicable
First	Expenses due and payable by the Issuer (if Expenses Account is insufficient or if not paid by Bipop)	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 Services res and expenses f) Corporate Services Provider fees and expenses f) Corporate Services Provider fees and expenses f) Corporate 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	Interest on Class A Notes: Interest on Class A1 Notes Interest on Class A2 Notes	not applicable not applicable
Sixth	Class A Principal Class A1 Principal Class A2Principal	not applicable not applicable
Seventh	Interest on Class B Notes	not applicable
Eighth	Class B Principal	not applicable
Ninth	Interest on Class C Notes	not applicable
Tenth	Class C Principal	not applicable
Eleventh	Interest on Class D Notes	not applicable
Twelfth	Class D Principal	not applicable
Thirteenth	Interest on Class E Notes	not applicable
Fourteenth	Class E Principal	not applicable
Fifteenth	All amounts due and payable to the Sole Lead Manager	not applicable
Sixteenth	Any Swap termination payments	not applicable
Seventeeth	Amounts due to Bipop Carire S.p.A. in respect of: a) Purchase Price b) Interest on the purchase price c) Accrued Interest Component	not applicable not applicable not applicable
Eighteenth	Interest on the Subordinated Loan	not applicable
Nineteenth	Any amounts due to Bipop Carire S.p.A. a) under the terms of the Transfer Agreement b) under the terms of the Warranty and Indemnity Agreement c) in connection with a limited recourse loan under the Letter of Undertaking d) in connection with any other Transaction Document	not applicable not applicable not applicable not applicable
Twentieth	Principal on the Subordinated Loan	not applicable
Twenty-first	Other Expense to be paid to fulfil obligations to Other Issuer Creditors	not applicable
Twenty-second	Interest on the Junior Notes	not applicable
Twenty-third Twenty-fourth	Principal on the Junior Notes until the balance of the Junior Notes is € 20,000.00 On the Post -Enforcement Final Redemption Date and thereafter Principal on the Junior Notes until their redemption in full	not applicable
Twenty-fifth	Junior Notes Additional Interest	not applicable

Euro

BIPCA CORDUSIO RMBS - PORTFOLIO PERFORMANCE

PINCIPAL 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	-	54,838.03	54,838.03	-

RREAR CLAIM

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	- 1	-	0.00%
from 30 days to 59 days	23	1,864,953.20	0.56%
from 60 days to 89 days	14	975,450.86	0.29%
from 90 days to 119 days	9	761,002.99	0.23%
from 120 days to 149 days	7	427,250.98	0.13%
from 150 days to 179 days	5	338,980.85	0.10%
from 180 days to 209 days	5	391,709.33	0.12%
from 210 days to 239 days	4	390,032.06	0.12%
from 240 days to 269 days	3	216,322.27	0.06%
from 270 days to 299 days	1	135,106.07	0.04%
from 300 days to 329 days	2	181,931.78	0.05%
from 330 days to 359 days	1	62,297.40	0.02%
above 360 days	-	-	0.00%
Total	74	5,745,037.79	1.72%

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)
2.904.633.73	951,664,009,00	0.31%

DEFAULTED CLAIMS

RE-PAYMENT

Total Prepayments during previous Collection Period	Portfolio Outstanding Amount at start of previous Collection Period	3 Month CPR
3,407,167.89	299,042,344.96	4.57%
Life CPR	1	
3.79%		

ASH 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
9,514,000.00	-	-	9,514,000.00

^{*} The information refers to the outstanding balance of the portfolio as of the 31/07/2007

BIPCA CORDUSIO RMBS - PORTFOLIO DESCRIPTION

ı.	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:	4,720	4,798		
	a.2 Oustanding Portfolio Amount:		289,261,583.49	299,042,344.96		
	a.3	Average Outstanding Potfolio Amount (1):	61,284.23	62,326.46		
	a.4	Weighted Average Seasoning (years) (2):	12.44	12.19		
	a.5	Weighted Average Current LTV (2):	39.59%	40.12%		
	a.6	Weighted Average Remaining Term (years) (2):	13.72	13.90		

			At the end of the current C	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
	b.1 from 0 (included) to 10.000 (excluded) Euro	198	4.19%	1,350,405.46	0.47%	171	3.56%	1,143,627.96	0.38%
	b.2 from 10.000 (included) to 25.000 (excluded) Euro	582	12.33%	10,195,789.44	3.52%	584	12.17%	10,191,472.04	3.41%
	b.3 from 25.000 (included) to 50.000 (excluded) Euro	1,090	23.09%	41,811,195.86	14.45%	1,085	22.61%	41,359,694.59	13.83%
	b.4 from 50.000 (included) to 75.000 (excluded) Euro	1,217	25.78%	76,065,320.56	26.30%	1,253	26.12%	78,249,830.00	26.17%
	b.5 from 75.000 (included) to 100.000 (excluded) Euro	1,046	22.16%	90,843,071.07	31.41%	1,040	21.68%	90,118,008.25	30.14%
	b.6 from 100.000 (included) to 150.000 (excluded) Euro	558	11.82%	64,395,920.70	22.26%	632	13.17%	72,715,119.08	24.32%
	b.7 from 150.000 (included) to 200.000 (excluded) Euro	29	0.63%	4,599,880.40	1.59%	33	0.69%	5,264,593.04	1.75%
	b.8 from 200.000 (included) to 300.000 (excluded) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	b.9 from 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	b.10 Total	4,720	100.00%	289,261,583.49	100.00%	4,798	100.00%	299,042,344.96	100.00%

			At the end of the current C	ollection Period			At the end of the previo	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 1 (included) to 6 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.2 from 6 (included) to 12 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.3 from 12 (included) to 18 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.4 from 18 (included) to 24 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.5 from 24 (included) to 48 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.6 from 48 (included) to 72 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.7 from 72 (included) to 96 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.8 from 96 (included) to 108 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.9 from 108 (included) to 120 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c. 10 from 120 (included) to 150 (excluded) months	2,582	54.70%	169,742,209.01	58.68%	3,336	69.53%	220,779,084.06	73.83%
	c. 11 from 150 (included) to 180 (excluded) months	2,130	45.13%	119,243,651.73	41.22%	1,456	30.35%	78,015,036.79	26.09%
	c. 12 over 180 (included) months	8	0.17%	275,722.75	0.10%	6	0.12%	248,224.11	0.08%
	c.13 Total	4,720	100.00%	289,261,583.49	100.00%	4,798	100.00%	299,042,344.96	100.00%

			At the end of the current C	ollection 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)	477	10.11%	6,690,484.17	2.31%	445	9.27%	6,419,988.09	2.15%
	d.2 from 10% (included) to 20% (excluded)	660	13.98%	21,061,998.63	7.28%	689	14.36%	21,791,248.42	7.29%
	d.3 from 20% (included) to 30% (excluded)	792	16.78%	40,600,390.25	14.04%	762	15.88%	39,510,817.63	13.21%
	d.4 from 30% (included) to 40% (excluded)	875	18.54%	55,077,881.47	19.04%	926	19.30%	58,470,444.70	19.55%
	d.5 from 40% (included) to 50% (excluded)	1,040	22.03%	84,102,392.04	29.07%	1,029	21.45%	83,200,805.76	27.82%
	d.6 from 50% (included) to 60% (excluded)	843	17.86%	78,579,299.33	27.17%	914	19.05%	86,463,570.53	28.91%
	d.7 from 60% (included) to 70% (excluded)	17	0.36%	1,633,136.53	0.56%	16	0.33%	1,571,209.45	0.53%
	d.8 from 70% (included) to 80% (excluded)	6	0.13%	586,403.32	0.20%	7	0.15%	671,306.80	0.22%
	d.9 over 80% (included)	10	0.21%	929,597.75	0.33%	10	0.21%	942,953.58	0.32%
	d.10 Total	4,720	100.00%	289,261,583.49	100.00%	4,798	100.00%	299,042,344.96	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)	37	0.78%	167,140.49	0.06%	38	0.79%	165,941.88	0.06%	
	e.2 from 12 (included) to 24 months (excluded)	151	3.20%	1,646,920.10	0.57%	133	2.77%	1,603,934.05	0.54%	
	e.3 from 24 (included) to 48 months (excluded)	436	9.24%	8,241,988.79	2.85%	473	9.86%	9,533,363.96	3.19%	
	e.4 from 48 (included) to 72 months (excluded)	64	1.36%	2,300,241.75	0.80%	46	0.96%	1,755,175.80	0.59%	
	e.5 from 72 (included) to 96 months (excluded)	974	20.64%	41,430,392.77	14.32%	847	17.65%	36,763,894.56	12.29%	
	e.6 from 96 (included) to 120 months (excluded)	248	5.25%	11,275,303.67	3.90%	411	8.57%	18,806,607.24	6.29%	
	e.7 from 120 (included) to 160 months (excluded)	1,156	24.49%	79,559,291.72	27.50%	1,057	22.03%	73,804,876.93	24.68%	
	e.8 from 160 (included) to 200 months (excluded)	128	2.71%	10,003,497.00	3.46%	229	4.77%	16,866,912.23	5.64%	
	e.9 over 200 (included) months	1,526	32.33%	134,636,807.20	46.54%	1,564	32.60%	139,741,638.31	46.72%	
	e.10 Total	4,720	100.00%	289,261,583.49	100.00%	4,798	100.00%	299,042,344.96	100.00%	

_			At the end of the current C	Collection Period			At the end of the previo	ous Collection Period	
f. E	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	2	0.04%	52,029.25	0.02%	2	0.04%	54,030.04	0.02%
f	.2 Basilicata	-	0.00%	-	0.00%		0.00%	-	0.00%
f	.3 Calabria	-	0.00%	-	0.00%	-	0.00%	-	0.00%
f	.4 Campania	2	0.04%	91,080.91	0.03%	2	0.04%	95,763.62	0.03%
f	.5 Emilia - Romagna	1,220	25.85%	74,776,662.67	25.85%	1,242	25.89%	77,593,752.33	25.95%
f	.6 Friuli-Venezia Giulia	91	1.93%	4,944,864.99	1.71%	92	1.92%	5,076,656.63	1.70%
f	.7 Lazio	61	1.29%	2,998,354.53	1.04%	62	1.29%	3,086,163.77	1.03%
f	.8 Liguria	199	4.22%	12,487,481.14	4.32%	204	4.25%	12,882,796.33	4.31%
f	.9 Lombardia	2,468	52.29%	152,034,349.34	52.56%	2,505	52.21%		52.45%
f	.10 Marche	33	0.70%	1,673,760.16	0.58%	34	0.71%	1,809,777.70	0.61%
f	.11 Molise	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	.12 Piemonte	200	4.24%	11,426,372.01	3.95%	203	4.23%	11,836,645.55	3.96%
f	.13 Puglia	2	0.04%	131,682.86	0.05%	2	0.04%	134,799.55	0.05%
f	.14 Sardegna	8	0.17%	362,017.51	0.13%	8	0.17%	373,544.60	0.12%
f	.15 Sicilia	-	0.00%	-	0.00%	-	0.00%	-	0.00%
f	.16 Toscana	123	2.61%	8,090,461.57	2.80%	124	2.58%	8,305,811.54	2.78%
f	.17 Trentino - Alto Adige	25	0.53%	1,540,857.40	0.53%	25	0.52%	1,574,659.92	0.53%
f	.18 Umbria	1	0.02%	37,288.96	0.01%	1	0.02%	40,208.78	0.01%
f	.19 Valle d'Aosta	-	0.00%	-	0.00%	-	0.00%	-	0.00%
f	.20 Veneto	285	6.03%	18,614,320.19	6.42%	292	6.09%	19,339,636.28	6.45%
f	.21 Totale	4,720	100.00%	289,261,583.49	100.00%	4,798	100.00%	299,042,344.96	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	4,720	100.00%	289,261,583.49	100.00%	4,798	100.00%	299,042,344.96	100.00%
	g.2 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	g.3 Total	4,720	100.00%	289,261,583.49	100.00%	4,798	100.00%	299,042,344.96	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	4,168	88.31%	256,350,238.19	88.62%	4,241	88.39%	265,099,053.05	88.65%
	h.2 Other	552	11.69%	32,911,345.30	11.38%	557	11.61%	33,943,291.91	11.35%
	h.3 Total	4,720	100.00%	289,261,583.49	100.00%	4,798	100.00%	299,042,344.96	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	169	3.58%	8,828,535.67	3.05%	178	3.71%	9,170,574.41	3.07%	
	i.2 Floating	4,513	95.61%	278,069,012.99	96.13%	4,579	95.44%	287,329,490.23	96.08%	
	i.3 Optional currently Fixed (s)	15	0.32%	1,173,421.52	0.41%	15	0.31%	1,191,372.50	0.40%	
	i.4 Optional currently Floating	23	0.49%	1,190,613.31	0.41%	26	0.54%	1,350,907.82	0.45%	
	i.5 Total	4,720	100.00%	289,261,583.49	100.00%	4,798	100.00%	299,042,344.96	100.00%	

		At the end of the current 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)	47	1.00%	3,968,405.20	1.37%	43	0.90%	3,808,200.87	1.27%	
	I.2 3% (included) - 4% (excluded)	1	0.02%	12,759.82	0.00%	3	0.06%	100,960.10	0.03%	
	I.3 4% (included) - 5% (excluded)	17	0.36%	822,474.83	0.28%	19	0.40%	945,424.30	0.32%	
	I.4 5% (included) - 6% (excluded)	114	2.42%	4,941,113.35	1.71%	121	2.52%	5,243,238.23	1.75%	
	I.5 >=6%	5	0.10%	257,203.99	0.10%	7	0.14%	264,123.41	0.10%	
	I.6 Total	184	3.90%	10,001,957.19	3.46%	193	4.02%	10,361,946.91	3.47%	

		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 Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	m.1 0% (included) - 1% (excluded)	3,166	67.08%	193,334,953.13	66.84%	3,218	67.07%	199,850,623.92	66.83%	
	m.2 1% (included) - 1.25% (excluded)	646	13.69%	40,901,008.95	14.14%	655	13.65%	42,253,982.37	14.13%	
	m.3 1.25% (included) - 1.5% (excluded)	441	9.34%	24,076,127.66	8.32%	446	9.30%	24,950,326.14	8.34%	
	m.4 1.5% (included) - 1.75% (excluded)	186	3.94%	12,529,396.64	4.33%	189	3.94%	13,090,948.11	4.38%	
	m.5 1.75% (included) - 2% (excluded)	93	1.97%	8,033,477.08	2.78%	93	1.94%	8,144,740.07	2.72%	
	m.6 >=2%	4	0.08%	384,662.84	0.13%	4	0.08%	389,777.44	0.13%	
	m.7 Total	4,536	96.10%	279,259,626.30	96.54%	4,605	95.98%	288,680,398.05	96.53%	

⁽a) The information refers to the mortgages not classified as default as at the end of the collection period

⁽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





