

Asset Backed Floating Rate Notes Mantegna II

Euribor 3 months base Actual/360 determined on 02/05/2008 as 4,85500%

Coupon payable on 05/08/2008 (calendar days)

CLASSE A1 Asset Backed FRN(IT0003443477)

REIMBURSED

CLASSE A2 Asset Backed FRN(IT0003443527)

Euribor determined	4,85500%
Applicable spread	0,45000%
Interest rate per annum	5,30500%
Interest rate for coupon period	1,34099%
Principal outstanding	€ 91.115.655,00
Interest amount	€ 1.221.848,27

CLASSE B Asset Backed FRN(IT0003443691)

Euribor determined	4,85500%
Applicable spread	0,95000%
Interest rate per annum	5,80500%
Interest rate for coupon period	1,46738%
Principal outstanding	€ 13.800.000,00
Interest amount	€ 202.497,75

CLASSE C Asset Backed FRN(IT0003443725)

Euribor determined	4,85500%
Applicable spread	1,75000%
Interest rate per annum	6,60500%
Interest rate for coupon period	1,66960%
Principal outstanding	€ 12.270.000,00
Interest amount	€ 204.859,57