



BNY MELLON

Siena Mortgages 07-5 S.p.A. EUR3,129,400,000 Series 2 Class A
EUR108,300,000 Series 2 Class B EUR178,300,000 Series 2 Class C
Residential Mortgage Backed Floating Rate Notes due 2020

Pay Date: 28/11/2022

IPD DETAILS

Interest Period Start Date	October 27, 2022
Interest Period End Date	November 28, 2022
Payment Date	November 28, 2022
Collection Period Start Date	September 26, 2022
Collection Period End Date	October 25, 2022

NOTE LEVEL DATA

Class A Notes

ISIN Class A	IT0004353808
Currency	EURO
Total Original Balance	3,129,400,000.00
Total Beginning Balance Prior to Distributions	243,768,649.95
Total Ending Balance Subsequent to Distributions	237,894,578.39
Total Principal Distributions	5,874,071.56
Euribor Rate	1.03800%
Notes Margin	0.42000%
Rate of Interest	1.45800%
Rate of Interest Cap Level	4.10000%
Interest Accrued	315,924.17
Beginning Principal Factor	0.077896290
Ending Principal Factor	0.076019230

Class B Notes

ISIN Class B	IT000435816
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Currency	EURO
Total Original Balance	108,300,000.00
Total Beginning Balance Prior to Distributions	108,300,000.00
Total Ending Balance Subsequent to Distributions	108,300,000.00
Total Principal Distributions	0.00
Euribor Rate	1.03800%
Notes Margin	1.38000%
Rate of Interest	2.41800%
Rate of Interest Cap Level	4.70000%
Interest Accrued	232,769.19
Beginning Principal Factor	1.000000000
Ending Principal Factor	1.000000000

Class C Notes

ISIN Class C	IT000435824
Currency	EURO
Total Original Balance	178,300,000.00
Total Beginning Balance Prior to Distributions	178,300,000.00
Total Ending Balance Subsequent to Distributions	178,300,000.00
Total Principal Distributions	0.00
Euribor Rate	1.03800%
Notes Margin	2.90000%
Rate of Interest	3.93800%
Rate of Interest Cap Level	4.90000%
Interest Accrued	624,121.32
Beginning Principal Factor	1.000000000
Ending Principal Factor	1.000000000

Class D Notes



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Pay Date: 28/11/2022

Total Original Balance	82,066,000.00
Total Beginning Balance Prior to Distributions	8,206,600.00
Total Ending Balance Subsequent to Distributions	8,206,600.00
Total Principal Distributions	0.00
Class D Coupon	0.00
Beginning Principal Factor	0.100000000
Ending Principal Factor	0.100000000

**CASH RESERVE ACCOUNT**

Target Cash Reserve Amount	25,620,000.00
Starting Balance on Cash Reserve Account	14,398,187.27
Drawings from Cash Reserve Account	0.00
Cash Reserve Excess Amount	0.00
Payments to Cash Reserve Account	19,491.79
Closing Balance of Cash Reserve Account	14,417,679.06

ISSUER AVAILABLE FUNDS

Collection and Recoveries collected by the Servicer in respect of the Receivables during the immediately preceding Semi-annual Collection Period made up of:	6,201,764.85
Principal Collections in the Collections Period	5,276,195.17
Interest Collections in the Collections Period	903,057.52
Recoveries	22,512.16
Received from the Swap Counterparty on or immediately prior to such Payment Date	1,105,502.45
Received by the Issuer from the Originator pursuant to the Transfer Agreement and the Warranty and Indemnity Agreement	706,253.98
Funds Provisioned for Amortisation credited into the Main Collection Account and recorded in the Amortisation Ledger	24.31
Principal repaid on Eligible Investments and interest and profit accrued or generated and paid thereon	0.00
Interest accrued (net of any withholding or expenses, if due) and paid on the Accounts	11,778.32
Proceeds deriving from the sale, if any, of the Portfolio	0.00



Received by the Issuer from any party to the Transaction Documents	0.00
Cash Reserve Available Amount and any Cash Reserve Excess Amount on such Payment Date.	0.00
Total Issuer available funds	8,025,323.91

PRE-ENFORCEMENT PRIORITY OF PAYMENTS

First, any Expenses (to the extent that amounts standing to the credit of the Expenses Account have not paid such costs during the immediately preceding Interest Period)	8,745.52
Second, Representative of the Noteholder fees paid	0.00
Third, Expenses Account such an amount to bring the balance of such account up to the Retention Amount	0.00
Fourth, Pari Pasu and pro-rata	
Italian Account Bank	0.00
English Account Bank	0.00
Cash Manager	0.00
Computation Agent	0.00
Principal Paying Agent	0.00
Luxembourg Paying Agent	0.00
Corporate Servicer	3,939.28
Servicer	47,937.61
Fifth, To Swap Counterparty	898,307.76
Sixth, Interest on Class A notes	315,924.17



Seventh, Interest on Class B notes	232,769.19
Eighth, Interest on Class C notes	624,121.32
Ninth, Class A note principal paid after amortisation date	5,874,071.56
Ninth, Class A note principal carried forward due to Monte Titoli Rounding	15.71
Tenth, following the occurrence of a Priority Event Two, interest due and payable on the Class B Notes on such Payment Date	0.00
Eleventh, Class B note principal paid after amortisation date	0.00
Eleventh, Class B note principal carried forward due to Monte Titoli Rounding	0.00
Twelfth, following the occurrence of a Priority Event One, interest due and payable on the Class C Notes on such Payment Date	0.00
Thirteenth, Class C note principal paid after amortisation date	0.00
Thirteenth, Class C note principal carried forward due to Monte Titoli Rounding	0.00
Fourteenth, Cash Reserve Account such an amount as will bring the balance of such account up to (but not in excess of) the Target Cash Reserve Amount;	19,491.79
Fifteenth, hedging termination payment due and payable to the Swap Counterparty under the Swap Agreement	0.00
Sixteenth, to the Originator any Adjustment Purchase Price pursuant to clause 4.3 of the Transfer Agreement	0.00
Seventeenth, to the Originator any amount due and payable under the Transaction Documents, to the extent not already paid	0.00



Eighteenth, on the Initial Amortisation Date and on any Payment Date thereafter, to principal due and payable on the Class D Notes up to the Class D Notes Retained Amount	0.00
Eighteenth, Class D note principal carried forward due to Monte Titoli Rounding	0.00
 Nineteenth, Coupon on the Class D Notes	 0.00
 Twentieth, outstanding in respect of Class D Notes Retained Amount on the Class D Notes	 0.00
Twentieth, Class D note principal carried forward due to Monte Titoli Rounding	0.00

AMORTISATION LEDGER SUMMARY INFORMATION

Starting Balance of Amortisation Ledger	24.31
Amounts paid over to Amortisation Ledger	5,874,071.56
Closing Balance of Amortisation Ledger	15.71

CLASS A NOTES PROTECTION RATIO

Starting Balance of B and C Notes	286,600,000.00
Principal Outstanding end of Period A, B and C notes	524,494,581.23
Class A Notes Protection Ratio	54.64308%
Class A Notes Protection Level	21.70000%
Class A Notes Protection Level Has been reached	

PRIORITY EVENTS

Defaulted Receivables Balance	99,051,851.27
Defaulted Receivables Balance as Percentage of Outstanding Principal as of the Issue Date	2.89963%
Priority Event One has not occurred	
Priority Event Two has not occurred	

Contacts

Contact Information

Client Service Manager:

Daniele Severgnini
daniele.severgnini@bnymellon.com
Tel: +39 02 8790 9824
Fax: +39 02 8790 9851

Client Service Administrator:

Lorenzo Caldonazzi
lorenzo.caldonazzi@bnymellon.com
Tel: +39 0287909822
Fax: +39 0287909851

Parte M: Stratificazioni (Stratifications)

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CURRENT LOAN TO VALUE / CURREN	T MARKET VALUE			
RANGE	NUMBER OF LOANS	%	CURRENTS BALANCE	%
UP TO 20%	2,870	32.3636	69,786,550.96	13.2205
OVER 20% - 30%	1,513	17.0613	72,541,450.53	13.7424
OVER 30% - 40%	1,166	13.1484	74,074,440.54	14.0328
OVER 40% - 50%	1,137	12.8214	91,774,992.54	17.3860
OVER 50% - 60%	1,147	12.9341	108,200,529.54	20.4977
OVER 60% - 70%	772	8.7055	79,248,327.54	15.0167
OVER 70% - 80%	208	2.3455	25,458,460.74	4.8229
OVER 80%	55	0.6202	6,762,828.61	1.2812
TOTALE	8,868	100.0000	527,867,581.00	100.0000

MEDIA PESATA CURRENT LOAN TO VALUE =	44			
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ORIGINAL LOAN TO VALUE / ORIGI	NAL MARKET VALUE			
RANGE	NUMBER OF LOANS	%	CURRENTS BALANCE	%
UP TO 20%	105	1.1840	2,591,875.77	0.4910
OVER 20% - 30%	338	3.8115	11,163,618.00	2.1149
OVER 30% - 40%	627	7.0704	24,893,668.31	4.7159
OVER 40% - 50%	948	10.6901	44,230,401.30	8.3791
OVER 50% - 60%	1,013	11.4231	54,689,487.71	10.3605
OVER 60% - 70%	1,280	14.4339	73,290,964.20	13.8843
OVER 70% - 80%	4,498	50.7217	311,521,170.03	59.0150
OVER 80%	59	0.6653	5,486,195.48	1.0393
TOTALE	8,868	100.0000	527,867,581.00	100.0000

MEDIA PESATA ORIGINAL LOAN TO VALUE =	67.83			
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OUTSTANDING LOAN AMOUNT				
RANGE	NUMBER OF LOANS	%	CURRENTS BALANCE	%
UP TO 50.000	4,313	48.6355	113,636,622.93	21.5275
OVER 50.000 UP TO 75.000	1,848	20.8390	114,840,056.14	21.7555
OVER 75.000 UP TO 100.000	1,420	16.0126	123,574,094.38	23.4101
OVER 100.000 UP TO 150.000	1,002	11.2991	117,372,082.44	22.2351
OVER 150.000 UP TO 200.000	191	2.1538	32,297,328.93	6.1185
OVER 200.000 UP TO 250.000	55	0.6202	12,214,209.48	2.3139
OVER 250.000 UP TO 300.000	20	0.2255	5,395,251.36	1.0221
OVER 300.000 UP TO 400.000	10	0.1128	3,460,179.34	0.6555
OVER 400.000 UP TO 500.000	4	0.0451	1,893,787.59	0.3588
OVER 500.000 UP TO 750.000	4	0.0451	2,340,291.09	0.4433
OVER 750.000 UP TO 1,000.000	1	0.0113	843,677.12	0.1598
OVER 1,000.000 UP TO 1,500.000	0	0.0000	0.00	0.0000
OVER 1,500.000	0	0.0000	0.00	0.0000
TOTALE	8,868	100	527,867,581.00	100

MEDIA OUTSTANDING LOAN AMOUNT =	59,524.99			
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INTERESTING LOAN AMOUNT				
RANGE	NUMBER OF LOANS	%	CURRENTS BALANCE	%
FIXED	1,866	21.0419	79,909,545	15.1382
FLOATING	7,002	78.9581	447,958,035.85	84.8618
TOTALE	8,868	100	527,867,581.00	100

PERFORMANCE FACTOR				
VALUE	NUMBER OF LOANS	%	CURRENT BALANCE	%
0.00	45	0.50744249	3043929	0.576646359
0.65	4	0.045105999	268383.35	0.050842934
0.75	19	0.214253496	940522	0.178173862
1.00	8800	99.23319802	523614714.2	99.194335684
TOTALE	8868	100	527867548.5	100

NACE				
MACRO CODE	NUMBER OF LOANS	%	CURRENT BALANCE	%
A	19	6.909090909	844375.72	4.588007446
B	1	0.363636364	75151.86	0.408345817
C	25	9.090909091	1868230.54	10.15123413
D	0	0	0	0
E	2	0.727272727	201453.65	7.325587273
F	44	16	2365849.62	12.8551016
G	74	26.90909091	4394082.13	23.88659109
H	3	2.727272723	439379.35	2.387415557
I	29	10.54545455	3569649.2	19.39607774
J	4	1.454545455	290802.17	1.580105266
K	6	2.181818182	5,982.05	0.001112065
L	11	4	912236.54	4.956736603
M	32	11.63636364	2105600.01	11.441007
N	6	2.181818182	347450.03	1.887907583
O	0	0	0	0
P	0	0	0	0
Q	6	2.181818182	470412.73	2.556038807
R	3	1.090909091	138883.6	0.754639168
S	4	1.454545455	378406.34	2.056112065
T	0	0	0	0
U	0	0	0	0
TOTALE	275	100	18403974.49	73354.77811

YEARS TO MATURITY				
RANGE	NUMBER OF LOANS	%	CURRENTS BALANCE	%
UP TO 10 YEARS	2,540	28.6423	60,373,782.94	11.4373
OVER 5 UP TO 10 YEARS	2,145	24.1881	99,489,130	18.8474
OVER 10 UP TO 15 YEARS	3,225	36.3667	270,709,614	51.2836
OVER 15 UP TO 20 YEARS	936	10.5548	94,665,993	17.9337
OVER 20 UP TO 25 YEARS	18	0.2030	2,005,787	0.3800
OVER 25 UP TO 30 YEARS	4	0.0451	623,275	0.1181
OVER 30 YEARS	0	0.0000	0	0.0000
TOTALE	8,868	100	527,867,581.00	100

SEASONING (SEASONING)				
RANGE	NUMBER OF LOANS	%	CURRENTS BALANCE	%
UP TO 12 MONTHS	0	0.0000	0	0.0000
OVER 12 UP TO 24 MONTHS	0	0.0000	0	0.0000
OVER 24 UP TO 36 MONTHS	0	0.0000	0	0.0000
OVER 36 UP TO 48 MONTHS	0	0.0000	0	0.0000
OVER 48 UP TO 60 MONTHS	0	0.0000	0	0.0000
OVER 60 UP TO 72 MONTHS	0	0.0000	0	0.0000
OVER 72 UP TO 84 MONTHS	0	0.0000	0	0.0000
OVER 84 MONTHS	8,868	100.0000	527,867,581	100.0000
TOTALE	8,868	100	527,867,581.00	100

MEDIA PESATA SEASONING =	192.47			
PAYMENT FREQUENCY				
RANGE	NUMBER OF LOANS	%	CURRENTS BALANCE	%
MONTHLY	7,472	84.2580	453,613,592.53	85.9332
TWO-MONTHLY	0	0.0000	0.00	0.0000
QUARTERLY	83	0.9359	4,771,223.11	0.9039
FOUR-MONTHLY	0	0.0000	0.00	0.0000
SEMIANNUALLY	1,313	14.8060	69,482,765.36	13.1629
ANNUAL	0	0.0000	0.00	0.0000
TOTALE	8,868	100	527,867,581.00	100

GEOGRAPHICAL DISTRIBUTION				
PROPERTY REGION	NUMBER OF LOANS	%	CURRENTS BALANCE	%
ABRUZZO	229	2.5823	11,460,202.90	2.1710
BASILICATA	57	0.6428	2,346,033.03	0.4444
CALABRIA	123	1.3870	4,587,434.55	0.8691
CAMPANIA	1,051	11.8516	63,568,221.61	12.0425
EMILIA ROMAGNA	222	2.5034	14,209,379.02	2.6918
FRIULI VENEZIA GIULIA	31	0.3496	1,783,705.49	0.3379
LADIA	1,352	15.2458	93,167,855.48	17.6499
LIGURIA	164	1.8493	10,045,417.77	1.9030
LOMBARDIA	1,067.00	12.0320	68,979,845.64	13.0676
MARCHE	108	1.2179	5,942,906.10	1.1258
MOISE	28	0.3157	1,115,093.54	0.2112
PIDMONT	314	3.5408	17,351,643.77	3.2871
PUGLIA	999	11.2652	52,346,108.26	9.9165
SARDEGNA	139	1.5674	7,924,323.45	1.5012
SICILIA	518	5.8412	25,185,982.06	4.7713
TOSCANA	1,960	22.1019	120,700,711.22	22.8657
TRENTINO ALTO ADIGE	2.00	0.0226	101,080.42	0.0191
UMBRIA	261.00	2.9432	13,416,264.95	2.5416
VALLE D'AOSTA	25	0.2819	1,183,331.85	0.2242
VENETO	218	2.4583	12,452,039.89	2.3589
ESTERO	0	0.0000	0.00	0.0000
TOTALE	8,868	100	527,867,581.00	100

RATING				
RATING INTERNO PD %	NUMBER OF LOANS	%	CURRENTS BALANCE	%
AA1 0,030	0	0.0000	0.00	0.0000
AA2 0,050	0	0.0000	0.00	0.0000
AA3 0,086	1	0.0113	60,226.76	0.0114
A1 0,130	120	1.3532	8,366,153.87	1.5849
A2 0,198	711	8.0176	48,648,795.96	9.2161
A3 0,300	829	9.3482	50,082,418.78	9.4877
B1 0,455	1,329	14.9865	79,035,331.71	14.9726
B2 0,691	892	10.0586	52,664,387.64	9.9768
B3 1,050	852	9.6076	52,073,181.29	9.8648
C1 1,594	2,599	29.3076	159,866,653.04	30.2854
C2 2,419	271	3.0492	35,933,894.57	6.8074
C3 3,992	311	3.5070	15,010,606.27	2.8436
D1 6,308	151	1.7028	6,689,254.95	1.2672
D2 9,954	64	0.7217	4,374,328.27	0.8287
D3 16,026	42	0.4736	2,312,117.91	0.4380
E1 12,116	0	0.1466	807,858.13	0.1530
E2 31,630	6	0.0677	566,585.82	0.1073
E3 45,000	5	0.0564	254,744.85	0.0483
DF 100,000	171	1.9283	11,120,452.05	2.1067
NC	1	0.0113	588.33	0.0001
TOTALE	8,868	100	527,867,581.00	100

MEDIA PESATA PD (%) =	3.48			
MARKET SECTOR - BRANCA	DI ATTIVITA ECONOMICA			
SETTORE	NUMBER OF LOANS	%	CURRENTS BALANCE	%
600	8,403	94.7564	94.7564	93.8460
615	310	3.4957	3.4957	4.0698
614	104	1.1728	1.1728	1.2014
775	18	0.2030	0.2030	0.2827
773	16	0.1804	0.1804	0.2994
430	5	0.0564	0.0564	0.0964
491	4	0.0451	0.0451	0.0483
280	3	0.0338	0.0338	0.0727
283	2	0.0226	0.0226	0.0312
774	2	0.0226	0.0226	0.0199
492	1	0.0113	0.0113	0.0323
TOTALE	8,868	100.0000	100.0000	100.0000

Parte C: Morosità (Arrears)

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Morosità (Arrears)

PORTAFOGLIO FINE Periodo di Incasso

542,555,586.70

N° Mesi (N° of Months in Arrear)	N° di Mutui (N° of Mortgage Loans)	Capitale Residuo (Outstanding Balance)	Quota Capitale delle rate in ritardo (Principal of the Instalment in arrear)	Quota Interessi delle rate in ritardo (Interest of the Instalment in arrear)
		(C1)	(C2)	(C3)
>0 and <=1 Months	124	8,904,315.96	55,685.84	15,355.95
>1 and <=2 Months	20	1,383,694.31	24,867.10	5,497.20
>2 and <=3 Months	31	2,200,213.56	47,869.96	11,629.73
>3 and <=4 Months	5	170,117.55	8,299.60	1,300.91
>4 and <=5 Months	6	331,976.89	11,335.54	3,550.68
>5 and <=6 Months	5	391,893.98	14,374.01	5,032.06
>6 and <=7 Months	8	275,909.19	15,906.63	3,299.87
>7 and <=8 Months	3	121,252.63	6,064.93	1,553.84
>8 and <=9 Months	1	12,793.86	351.04	313.32
>9 and <=10 Months	4	175,507.79	7,556.51	1,680.38
>10 and <=11 Months	1	53,414.30	1,865.01	693.01
>11 and <=12 Months	0	0.00	0.00	0.00
>12 Months	7	97,426.62	15,677.00	1,591.21
TOTAL	215	14,118,516.64	209,853.17	51,498.16
		2.602%		



Siena Mortgages 07-5 S.p.A. EUR3,129,400,000 Class A Backed Floating Rate
Notes due 2080 EUR108,300,000 Class B Residential Floating Rate Notes due
2080 EUR178,300,000 Class C Residential Floating Rate Notes due 2080

Pay Date: 11/28/2022

Parte M: Analisi del Tasso di prepagamento (CPR Analysis)

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Tasso di prepagamento del periodo di incasso
(CPR of the Collection period)

7.07%