Cordusio RMBS Securitisation S.r.l. - Series 2006

INVESTOR REPORT

Securitisation of a portfolio of performing mortgage "fondiari" loans by UniCredito Italiano S.p.A., Credito Italiano S.p.A. and UniCredit Banca S.p.A.

Euro	500,000,000.00	Class A1	Mortgage Backed Floating Rate Notes due June 2035
Euro	1,892,000,000.00		Mortgage Backed Floating Rate Notes due June 2035
Euro	45,700,000.00	Class B	Mortgage Backed Floating Rate Notes due June 2035
Euro	96,000,000.00	Class C	Mortgage Backed Floating Rate Notes due June 2035
Euro	10,688,351.00	Class D	Mortgage Backed Floating Rate Notes due June 2035

Investor Report Date Quarterly Collection Period Interest Period Interest Payment Date 07/07/2014 01/03/2014 31/03/2014 30/06/2014 30/06/2014 This Investor Report (the "Report") has been prepared by UniCredit Bank AG, London Branch ("UCB"), a member of the UniCredit Group, 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 UCB by other third parties. Although such information has been obtained from sources believed to be reliable, neither UCB, 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 customers (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.

UniCredit Bank AG London Branch, Moor House, 120 London Wall, London, EC2Y 5ET, is regulated by Bundesanstalt für Finanzdienstleistungsaufsicht (BaFin) and subject to limited regulation by the Financial Conduct Authority and Prudential Regulation Authority. Further details regarding our regulatory status are available on request.

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 UCB, 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 UCB."

Cordusio RMBS Securitisation S.r.l. - Series 2006 - DESCRIPTION OF THE NOTES

Issuer: CORDUSIO RMBS SECURITISATION S.r.l.

Issue Date: 10/07/2006

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

Joint Lead Managers: Banc of America Securities Limited, UniCredit Bank AG and

Société Générale Corporates & Investment Banking

Series		Class A1	Class A2	Class B	Class C	Class D
Amount issue	ed	500,000,000.00	1,892,000,000.00	45,700,000.00	96,000,000.00	10,688,351.00
Currency		Eur	Eur	Eur	Eur	Eur
Final Maturity Date		Jun-35	Jun-35	Jun-35	Jun-35	Jun-35
Listing		Irish Stock Exchange				
ISIN Code		IT0004087158	IT0004087174	IT0004087182	IT0004087190	IT0004087216
Common Cod	le	026038014	026036780	026082331	026082382	
Clearing Syst	em	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear
Indexation		Euribor 3 M				
Spread at Issi	uance	5	14	23	70	200
	Fitch	AAA	AAA	AA	BBB+	Unrated
Rating at the Issue Date	Moodys	Aaa	Aaa	Aa1	Baa2	Unrated
issue Date	Standard & Poor's	AAA	AAA	AA	BBB	Unrated

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

Interest Day Count: Actual/360

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

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

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

Principal Paying Agent: BNP Paribas Securities Services S.A., Milan Branch

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

Swap Counterparty: UniCredit S.p.A. (formerly known as UniCredito Italiano S.p.A.)

Cordusio RMBS Securitisation S.r.l. - Series 2006 - CLASS A1 NOTES (ISIN code IT0004087158)

	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Payn Interest	nents Principal	Afte Unpaid Interest	er Payments Outstanding Principal
							<u> </u>				
10/07/2006	29/09/2006	29/09/2006	3.079%	81	3,463,875.00	-	500,000,000.00	3,463,875.00	-	-	500,000,000.00
29/09/2006 29/12/2006	29/12/2006 30/03/2007	29/12/2006 30/03/2007	3.426% 3.772%	91 91	4,330,083.33 4,767,388.89	-	500,000,000.00 500,000,000,00	4,330,083.33 4,767,388.89	-	-	500,000,000.00 500.000,000.00
30/03/2007	29/06/2007	29/06/2007	3.964%	91	5,010,055.56	-	500,000,000.00	5,010,055.56	-		500,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.214%	91	5,326,027.78	-	500,000,000.00	5,326,027.78	-	-	500,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.776%	94	6,235,333.33	-	500,000,000.00	6,235,333.33	-		500,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.815%	91	6,085,625.00	-	500,000,000.00	6,085,625.00	500,000,000.00		300,000,000.00
31/03/2008	30/06/2008	30/06/2008	4.778%	91	-	-	-	-	-		-
30/06/2008	30/09/2008	30/09/2008	5.005%	92	-	-	_	-	_		-
30/09/2008	31/12/2008	31/12/2008	5.192%	92	-		_	-	_	-	-
31/12/2008	31/03/2009	31/03/2009	3.023%	90	-	-	-	-	-	-	-
31/03/2009	30/06/2009	30/06/2009	1.581%	91	-	-	-	-	-	-	-
30/06/2009	30/09/2009	30/09/2009	1.170%	92	-	-	-	-	-	-	-
30/09/2009	31/12/2009	31/12/2009	0.789%	92	-	-	-	-	-	-	-
31/12/2009	31/03/2010	31/03/2010	0.757%	90	-	-	-	-	-	-	-
31/03/2010	30/06/2010	30/06/2010	0.685%	91	-	-	-	-	-	-	-
30/06/2010	30/09/2010	30/09/2010	0.804%	92	-	-	-	-	-	-	-
30/09/2010	31/12/2010	31/12/2010	0.930%	92	-	-	-	-	-	-	-
31/12/2010	31/03/2011	31/03/2011	1.063%	90	-	-	-	-	-	-	-
31/03/2011	30/06/2011	30/06/2011	1.269%	91	-	-	-	-	-	-	-
30/06/2011	30/09/2011	30/09/2011	1.581%	92	-	-	-	-	-	-	-
30/09/2011	30/12/2011	30/12/2011	1.594%	91	-	-	-	-	-	-	-
30/12/2011	30/03/2012	30/03/2012	1.437%	91	-	-	-	-	-	-	-
30/03/2012	29/06/2012	29/06/2012	0.837%	91	-	-	-	-	-	-	-
29/06/2012	28/09/2012	28/09/2012	0.702%	91	-	-	-	-	-	-	-
28/09/2012	31/12/2012	31/12/2012	0.272%	94	-	-	-	-	-	-	-
31/12/2012	28/03/2013	28/03/2013	0.235%	87	-	-	-	-	-	-	
28/03/2013	28/06/2013	28/06/2013	0.263%	92	-	-	-	-	-	-	-
28/06/2013 30/09/2013	30/09/2013 31/12/2013	30/09/2013 31/12/2013	0.272% 0.271%	94 92	-	-	-	-	-	-	-
31/12/2013	31/03/2014	31/03/2014	0.271%	90	-	-	-	-	-	-	-
31/03/2014	30/06/2014	30/06/2014	0.363%	90	-	-	-	-	-	-	
31/03/2014	30/06/2014	30/06/2014	0.303%	91	-	-	-		-	-	-

Cordusio RMBS Securitisation S.r.l. - Series 2006 - CLASS A2 NOTES (ISIN code IT0004087174)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	nents	Afte	er Payments
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
10/07/2006	29/09/2006	29/09/2006	3.169%	81	13,490,433.00	-	1,892,000,000.00	13,490,433.00	-	-	1,892,000,000.00
29/09/2006	29/12/2006	29/12/2006	3.516%	91	16,815,465.33	-	1,892,000,000.00	16,815,465.33	-	-	1,892,000,000.00
29/12/2006	30/03/2007	30/03/2007	3.862%	91	18,470,229.56	-	1,892,000,000.00	18,470,229.56	-	-	1,892,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.054%	91	19,388,480.22	-	1,892,000,000.00	19,388,480.22	-	-	1,892,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.304%	91	20,584,119.11	-	1,892,000,000.00	20,584,119.11	-	-	1,892,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.866%	94	24,039,121.33	-	1,892,000,000.00	24,039,121.33	-	-	1,892,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.905%	91	23,458,435.00	-	1,892,000,000.00	23,458,435.00	55,498,792.80	-	1,836,501,207.20
31/03/2008	30/06/2008	30/06/2008	4.868%	91	22,598,555.46	-	1,836,501,207.20	22,598,555.46	82,492,713.60	-	1,754,008,493.60
30/06/2008	30/09/2008	30/09/2008	5.095%	92	22,838,165.03	-	1,754,008,493.60	22,838,165.03	80,322,589.60	-	1,673,685,904.00
30/09/2008	31/12/2008	31/12/2008	5.282%	92	22,592,156.19	-	1,673,685,904.00	22,592,156.19	87,651,440.80	-	1,586,034,463.20
31/12/2008	31/03/2009	31/03/2009	3.113%	90	12,343,313.20	-	1,586,034,463.20	12,343,313.20	69,425,048.00	-	1,516,609,415.20
31/03/2009	30/06/2009	30/06/2009	1.671%	91	6,406,031.78	-	1,516,609,415.20	6,406,031.78	74,674,212.80	-	1,441,935,202.40
30/06/2009	30/09/2009	30/09/2009	1.260%	92	4,643,031.35	-	1,441,935,202.40	4,643,031.35	68,784,795.20	-	1,373,150,407.20
30/09/2009	31/12/2009	31/12/2009	0.879%	92	3,084,553.53	-	1,373,150,407.20	3,084,553.53	63,238,208.00	-	1,309,912,199.20
31/12/2009	31/03/2010	31/03/2010	0.847%	90	2,773,739.08	-	1,309,912,199.20	2,773,739.08	59,543,888.80	-	1,250,368,310.40
31/03/2010	30/06/2010	30/06/2010	0.775%	91	2,449,506.25	-	1,250,368,310.40	2,449,506.25	63,409,244.80	-	1,186,959,065.60
30/06/2010	30/09/2010	30/09/2010	0.894%	92	2,711,805.81	-	1,186,959,065.60	2,711,805.81	53,469,433.60	-	1,133,489,632.00
30/09/2010	31/12/2010	31/12/2010	1.020%	92	2,954,629.64	-	1,133,489,632.00	2,954,629.64	53,234,825.60	-	1,080,254,806.40
31/12/2010	31/03/2011	31/03/2011	1.153%	90	3,113,834.47	-	1,080,254,806.40	3,113,834.47	53,590,521.60	-	1,026,664,284.80
31/03/2011	30/06/2011	30/06/2011	1.359%	91	3,526,848.48	-	1,026,664,284.80	3,526,848.48	52,381,912.00	-	974,282,372.80
30/06/2011	30/09/2011	30/09/2011	1.671%	92	4,160,510.49	-	974,282,372.80	4,160,510.49	48,918,795.20	-	925,363,577.60
30/09/2011	30/12/2011	30/12/2011	1.684%	91	3,939,067.11	-	925,363,577.60	3,939,067.11	45,916,191.20	-	879,447,386.40
30/12/2011	30/03/2012	30/03/2012	1.527%	91	3,394,593.62	-	879,447,386.40	3,394,593.62	43,899,697.60	-	835,547,688.80
30/03/2012	29/06/2012	29/06/2012	0.927%	91	1,957,897.12	-	835,547,688.80	1,957,897.12	39,517,825.60	-	796,029,863.20
29/06/2012	28/09/2012	28/09/2012	0.792%	91	1,593,651.78	-	796,029,863.20	1,593,651.78	37,692,424.00		758,337,439.20
28/09/2012	31/12/2012	31/12/2012	0.362%	94	716,797,39	-	758.337.439.20	716,797,39	36,631,390.40	-	721,706,048.80
31/12/2012	28/03/2013	28/03/2013	0.325%	87	566,839.96	-	721,706,048.80	566,839,96	37.078.659.20	-	684,627,389.60
28/03/2013	28/06/2013	28/06/2013	0.353%	92	617,609.97	-	684,627,389.60	617,609.97	36,419,108.00	-	648,208,281.60
28/06/2013	30/09/2013	30/09/2013	0.362%	94	612,700,87	-	648,208,281.60	612,700,87	34.752,256.00	-	613,456,025.60
30/09/2013	31/12/2013	31/12/2013	0.361%	92	565,947.26	-	613,456,025.60	565,947.26	33,707,493.60	-	579,748,532.00
31/12/2013	31/03/2014	31/03/2014	0.433%	90	627,577.78	-	579,748,532.00	627,577.78	33,108,864.80	-	546,639,667.20
31/03/2014	30/06/2014	30/06/2014	0.453%	91	625,947.97	-	546,639,667.20	625,947,97	31,482,880.00	-	515,156,787.20
									, , , , , , , , , , , , , , , , , , , ,		

Cordusio RMBS Securitisation S.r.l. - Series 2006 - CLASS B NOTES (ISIN code IT0004087182)

Interes	t Period	Interest		Amount Accrued		Befor	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
10/07/2006	29/09/2006	29/09/2006	3.259%	81	335,106.68	-	45,700,000.00	335,106.68	-		45,700,000.00
29/09/2006	29/12/2006	29/12/2006	3.606%	91	416,563.12	_	45,700,000.00	416,563.12	-		45,700,000.00
29/12/2006	30/03/2007	30/03/2007	3.952%	91	456,532.84	-	45,700,000.00	456,532.84	-	-	45,700,000.00
30/03/2007	29/06/2007	29/06/2007	4.144%	91	478,712,58	-	45,700,000,00	478,712,58	-	-	45.700.000.00
29/06/2007	28/09/2007	28/09/2007	4.394%	91	507,592.44	_	45,700,000.00	507,592.44	-		45.700.000.00
28/09/2007	31/12/2007	31/12/2007	4.956%	94	591,388,47	-	45,700,000,00	591,388,47	-	_	45,700,000,00
31/12/2007	31/03/2008	31/03/2008	4.995%	91	577,019.63	-	45,700,000.00	577.019.63	-	-	45,700,000.00
31/03/2008	30/06/2008	30/06/2008	4.958%	91	572,745.40	-	45,700,000.00	572,745.40	-	-	45,700,000.00
30/06/2008	30/09/2008	30/09/2008	5.185%	92	605,550.38	-	45,700,000.00	605,550.38	-	-	45,700,000.00
30/09/2008	31/12/2008	31/12/2008	5.372%	92	627,389.91	-	45,700,000.00	627,389.91	-	-	45,700,000.00
31/12/2008	31/03/2009	31/03/2009	3.203%	90	365,942.75	-	45,700,000.00	365,942.75	-	-	45,700,000.00
31/03/2009	30/06/2009	30/06/2009	1.761%	91	203,429.74	-	45,700,000.00	203,429.74	-	-	45,700,000.00
30/06/2009	30/09/2009	30/09/2009	1.350%	92	157,665.00	-	45,700,000.00	157,665.00	-	-	45,700,000.00
30/09/2009	31/12/2009	31/12/2009	0.969%	92	113,168.43	-	45,700,000.00	113,168.43	-	-	45,700,000.00
31/12/2009	31/03/2010	31/03/2010	0.937%	90	107,052.25	-	45,700,000.00	107,052.25	-	-	45,700,000.00
31/03/2010	30/06/2010	30/06/2010	0.865%	91	99,924.31	-	45,700,000.00	99,924.31	-	-	45,700,000.00
30/06/2010	30/09/2010	30/09/2010	0.984%	92	114,920.26	-	45,700,000.00	114,920.26	-	-	45,700,000.00
30/09/2010	31/12/2010	31/12/2010	1.110%	92	129,635.66	-	45,700,000.00	129,635.66	-	-	45,700,000.00
31/12/2010	31/03/2011	31/03/2011	1.243%	90	142,012.75	-	45,700,000.00	142,012.75	-	-	45,700,000.00
31/03/2011	30/06/2011	30/06/2011	1.449%	91	167,387.67	-	45,700,000.00	167,387.67	-	-	45,700,000.00
30/06/2011	30/09/2011	30/09/2011	1.761%	92	205,665.23	-	45,700,000.00	205,665.23	-	-	45,700,000.00
30/09/2011	30/12/2011	30/12/2011	1.774%	91	204,931.49	-	45,700,000.00	204,931.49	-	-	45,700,000.00
30/12/2011	30/03/2012	30/03/2012	1.617%	91	186,794.94	-	45,700,000.00	186,794.94	-	-	45,700,000.00
30/03/2012	29/06/2012	29/06/2012	1.017%	91	117,483.27	-	45,700,000.00	117,483.27	-	-	45,700,000.00
29/06/2012	28/09/2012	28/09/2012	0.882%	91	101,888.15	-	45,700,000.00	101,888.15	-	-	45,700,000.00
28/09/2012	31/12/2012	31/12/2012	0.452%	94	53,936.15	-	45,700,000.00	53,936.15	-	-	45,700,000.00
31/12/2012	28/03/2013	28/03/2013	0.415%	87	45,833.29	-	45,700,000.00	45,833.29	-	-	45,700,000.00
28/03/2013	28/06/2013	28/06/2013	0.443%	92	51,737.47	-	45,700,000.00	51,737.47	-	-	45,700,000.00
28/06/2013	30/09/2013	30/09/2013	0.452%	94	53,936.15	-	45,700,000.00	53,936.15	-	-	45,700,000.00
30/09/2013	31/12/2013	31/12/2013	0.451%	92	52,671.78	-	45,700,000.00	52,671.78	-	-	45,700,000.00
31/12/2013	31/03/2014	31/03/2014	0.523%	90	59,752.75	-	45,700,000.00	59,752.75	-	-	45,700,000.00
31/03/2014	30/06/2014	30/06/2014	0.543%	91	62,727.05	-	45,700,000.00	62,727.05	-	-	45,700,000.00
		$\overline{}$									

Cordusio RMBS Securitisation S.r.l. - Series 2006 - CLASS C NOTES (ISIN code IT0004087190)

	Period	Interest	Caupan	Amount Accrued	Internet Due		re Payments	Paym			r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	· · ·	Interest	Principal	Unpaid Interest	Outstanding Principal
10/07/2006	29/09/2006	29/09/2006	3.729%	81	805,464.00	-	96,000,000.00	805,464.00	-	-	96,000,000.00
29/09/2006	29/12/2006	29/12/2006	4.076%	91	989,109.33	-	96,000,000.00	989,109.33	-	-	96,000,000.00
29/12/2006	30/03/2007	30/03/2007	4.422%	91	1,073,072.00	-	96,000,000.00	1,073,072.00	-	-	96,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.614%	91	1,119,664.00	-	96,000,000.00	1,119,664.00	-	-	96,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.864%	91	1,180,330.67	-	96,000,000.00	1,180,330.67	-	-	96,000,000.00
28/09/2007	31/12/2007	31/12/2007	5.426%	94	1,360,117.33	-	96,000,000.00	1,360,117.33	-	-	96,000,000.00
31/12/2007	31/03/2008	31/03/2008	5.465%	91	1,326,173.33	-	96,000,000.00	1,326,173.33	-	-	96,000,000.00
31/03/2008	30/06/2008	30/06/2008	5.428%	91	1,317,194.66	-	96,000,000.00	1,317,194.66	-	-	96,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.655%	92	1,387,360.00	-	96,000,000.00	1,387,360.00	-	-	96,000,000.00
30/09/2008 31/12/2008	31/12/2008 31/03/2009	31/12/2008 31/03/2009	5.842% 3.673%	92 90	1,433,237.33 881,520.00	-	96,000,000.00 96,000,000,00	1,433,237.33 881.520.00			96,000,000.00 96,000,000.00
31/03/2009	30/06/2009	30/06/2009	2.231%	91	541,389.33	-	96,000,000.00	541,389.33		-	96,000,000.00
30/06/2009	30/09/2009	30/09/2009	1.820%	92	446.506.66		96,000,000.00	446,506.66			96,000,000.00
30/09/2009	31/12/2009	31/12/2009	1.439%	92	353,034.66	-	96,000,000.00	353,034.66	-	-	/ /
31/12/2009	31/03/2010	31/03/2010	1.407%	90	337,680.00	-	96,000,000.00	337,680.00		-	96,000,000.00 96,000,000.00
31/03/2010	30/06/2010	30/06/2010	1.335%	91	323,960.00	-	96,000,000.00	323,960.00		-	96,000,000.00
30/06/2010	30/09/2010	30/09/2010	1.454%	92	356,714.66	-	96,000,000.00	356,714.66		-	96,000,000.00
30/09/2010	31/12/2010	31/12/2010	1.580%	92	387,626.66	-	96,000,000.00	387,626.66	-	-	96,000,000.00
31/12/2010	31/03/2011	31/03/2011	1.713%	90	411,120.00	-	96,000,000.00	411.120.00		-	96,000,000.00
31/03/2011	30/06/2011	30/06/2011	1.919%	91	465,677.33		96,000,000.00	465,677.33	-	-	96.000,000.00
30/06/2011	30/09/2011	30/09/2011	2.231%	92	547,338.66	-	96,000,000.00	547,338.66	-	-	96,000,000.00
30/09/2011	30/12/2011	30/12/2011	2.244%	91	544,544.00	-	96,000,000.00	544,544.00		-	96,000,000.00
30/12/2011	30/03/2012	30/03/2012	2.087%	91	506,445.33	-	96,000,000.00	506,445.33		-	96,000,000.00
30/03/2012	29/06/2012	29/06/2012	1.487%	91	360,845.33		96,000,000.00	360,845.33	-	-	96,000,000.00
29/06/2012	28/09/2012	28/09/2012	1.352%	91	328,085.33	-	96,000,000.00	328,085.33		-	96,000,000.00
28/09/2012	31/12/2012	31/12/2012	0.922%	94	231,114.66		96,000,000.00	231,114.66	-		96,000,000.00
31/12/2012	28/03/2013	28/03/2013	0.885%	87	205,320.00	-	96,000,000.00	205,320.00	-	-	96,000,000.00
28/03/2013	28/06/2013	28/06/2013	0.913%	92	223,989.33	-	96,000,000.00	223,989.33	-	_	96,000,000.00
28/06/2013	30/09/2013	30/09/2013	0.922%	94	231.114.66		96.000.000.00	231,114,66	-	-	96.000,000.00
30/09/2013	31/12/2013	31/12/2013	0.921%	92	225,952.00	-	96,000,000.00	225,952.00	-	-	96,000,000.00
31/12/2013	31/03/2014	31/03/2014	0.993%	90	238,320.00	-	96,000,000.00	238,320.00		-	96,000,000.00
31/03/2014	30/06/2014	30/06/2014	1.013%	91	245,821.33	-	96,000,000.00	245,821.33	-	-	96,000,000.00
01/00/2011	00/00/2011	00/00/2011	1101070	0.	210,021100		00,000,000.00	210,021100			00,000,000.00

Cordusio RMBS Securitisation S.r.l. - Series 2006 - COLLECTIONS

	on Period	Principal Collected on Claims not	Interest Collected on Claims not Classified		Pre-payments on Claims not		
(both date Start	es included) End	Classified as Defaulted Claims (excluding prepayments)	as Defaulted Claims	Recoveries on Defaulted Claims	Classified as Defaulted Claims (principal)	Other	Total Collections
01/05/2006	31/08/2006	49,679,556.85	36,838,415.27		41,782,323.34	821,983.40	129,122,278.86
01/09/2006	30/11/2006	37,060,469.31	28,986,858.66	-	29,607,006.44	584,288.92	96,238,623.33
01/12/2006	28/02/2007	37,633,525.26	29,965,848.96	_	31,359,661.53	611,387.61	99,570,423.36
01/03/2007	31/05/2007	35,696,831.36	30.181.999.89	-	32,018,633.92	733,080.78	98,630,545.95
01/06/2007	31/08/2007	35,115,701.54	30,498,455.65	17,694.67	40,732,234.42	583,861.19	106,947,947.47
01/09/2007	30/11/2007	34,479,828.48	31,615,399.74	12,353.33	52,948,522.52	659,689.91	119,715,793.98
01/12/2007	29/02/2008	33,538,056.45	30,464,811.12	137,497.87	60,455,703.32	829,773.23	125,425,841.99
01/03/2008	31/05/2008	32,997,816.13	28,596,438.12	39,271.60	49,238,274.71	789,167.85	111,660,968.41
01/06/2008	31/08/2008	32,214,706.79	28,906,675.73	193,272.45	46,332,407.48	679,847.59	108,326,910.04
01/09/2008	30/11/2008	30,980,119.72	27,600,057.42	316,181.21	54,241,197.83	709,761.94	113,847,318.12
01/12/2008	28/02/2009	32,339,017.18	22,745,579.84	163,094.91	37,014,536.31	425,596.93	92,687,825.17
01/03/2009	31/05/2009	34,154,470.59	15,461,556.65	207,593.73	36,196,244.22	174,047.49	86,193,912.68
01/06/2009	31/08/2009	35,310,088.12	12,844,776.01	322,805.77	30,533,689.24	262,293.03	79,273,652.17
01/09/2009	30/11/2009	34,507,222.52	10,841,055.04	511,455.34	26,962,827.18	150,423.78	72,972,983.86
01/12/2009	28/02/2010	34,322,829.03	9,965,153.12	620,132.98	23,033,082.20	177,001.02	68,118,198.35
01/03/2010	31/05/2010	34,460,152.16	9,362,993.22	433,710.75	26,596,749.72	139,094.75	70,992,700.60 62,352,023.77
01/06/2010 01/09/2010	31/08/2010 30/11/2010	33,701,097.05 32,792,853.50	9,101,335.86 8,971,548.17	489,810.97 630,559.51	18,813,949.42 18,672,891.98	245,830.47 114.102.41	62,352,023.77
01/09/2010	28/02/2011	32,370,659.58	8,872,881.26	817,721.12	19,814,799.69	150,080.70	62,026,142.35
01/03/2011	31/05/2011	31,869,703.15	8,766,734.98	1,054,761.94	19,665,250.75	111,763.71	61,468,214.53
01/06/2011	31/08/2011	31,122,147,46	8,995,000,82	790.242.76	16,306,756,98	228.060.37	57.442.208.39
01/09/2011	30/11/2011	30,511,049.38	8,882,430.07	768,102.40	14,238,657.52	108,903.78	54,509,143.15
01/12/2011	29/02/2012	30,341,577.37	8,230,830.78	890,471.91	11,975,801.05	122,304.18	51,560,985.29
01/03/2012	31/05/2012	30,577,884.80	7,026,400.09	454,868.76	6,991,808.82	172,962.10	45,223,924.57
01/06/2012	31/08/2012	29,971,169.72	5,984,055.39	454,359.73	6,147,684.86	71,257.57	42,628,527.27
01/09/2012	30/11/2012	28,998,606.39	5,161,647.25	915,866.28	6,103,300.24	59,479.34	41,238,899.50
01/12/2012	28/02/2013	29,034,932.03	4,771,442.36	452,300.88	5,573,160.00	101,601.23	39,933,436.50
01/03/2013	31/05/2013	28,864,632.02	4,614,075.35	574,157.73	6,049,702.63	61,064.37	40,163,632.10
01/06/2013	31/08/2013	28,442,234.20	4,358,141.64	655,276.04	4,522,988.24	55,168.49	38,033,808.61
01/09/2013	30/11/2013	27,773,341.84	4,144,444.40	872,165.59	5,169,145.54	61,329.06	38,020,426.43
01/12/2013	28/02/2014	26,281,843.84	3,983,987.06	767,021.91	4,614,509.50	71,753.18	35,719,115.49
01/03/2014	31/05/2014	24,706,224.27	3,867,730.62	435,799.36	5,174,678.78	53,183.84	34,237,616.87
		1					

Cordusio RMBS Securitisation S.r.l. - Series 2006 - Issuer Available Funds

4,881,919.06		
4,001,919.00	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	31,482,926.06
4,345,020.15	(a) All Principal Components related to the Mortgage Loans received by the Issuer	29,880,903.05
-	(b) Without duplication of (a) above Principal Components invested in Eligible Investments	-
12,888.60	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	1,601,759.41
524,010.31	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	263.60
-	 (e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims) 	-
-	· · · · · · · · · · · · · · · · · · ·	
	Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the Pre-Enforcement Interest Priority of Payment	-
	(g) Any other amount received from the Originator under the Warranty and Indemnity Agreement	-
-	(i) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption	
-	Date, any amounts standing to the credit of the Expenses Account	-
-		
	12,888.60 524,010.31	- (b) Without duplication of (a) above Principal Components invested in Eligible Investments 12,888.60 (c) Any principal Deficiency Ledger Amount calculated at the Calculation Date 524,010.31 (d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date) - (e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims) - (f) Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the Pre-Enforcement Interest Priority of Payment - (g) Any other amount received from the Originator under the Warranty and Indemnity Agreement i) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption

Euro

TOTAL ISSUER AVAILABLE FUNDS

34,763,085.71

Cordusio RMBS Securitisation S.r.l. - Series 2006 - Priority of Payments

PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

PRE-ENFOR	CEMENT INTEREST PRIORITY OF PAYMENT	Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	4,881,919.06
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCI)	
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	120,730.33 350.00 2,467.15 105.62
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) Services 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	2,625,00 8,750,00 451,091,05 15,853,33
Fourth	Amounts due to the Swap Counterparty	1,550,738.00
Fifth	Instalment Premiums payable to the Originator	4,869.46
Sixth	Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes	625,947.97
Seventh	Class A PDL reduction to zero	
Eighth	Interest on Class B Notes (if Class B Trigger Event has not occurred)	62,727.05
Ninth	Class B PDL reduction to zero	-
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	245,821.33
Eleventh	Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)	-
Twelfth	Reduction of Class C PDL to zero	-
Thirteenth	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)	-
Fourteenth	Reduction of Junior Notes PDL to zero	1,601,759.41
Fifteenth	Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments	-
Sixteenth	Any Swap termination payments	-
Seventeeth	Any amounts due to: a) UCI under the terms of the Transfer Agreement b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement	
Eighteenth	Interest on the Subordinated Loan	-
Nineteenth	Principal on the Subordinated Loan	-
Twentieth	Any amounts due to UCI: 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-first	Other Issuer Creditor amounts	-
Twenty-second	Interest on the Junior Notes (other than in (xxiii) below)	123,763.08
Twenty-third	Junior Notes Additional Interest Amount	64,320.28
	Interest amount available after the payment of interest on the Class C Notes	1,789,842.77

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

		TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	31,482,926.06
_	First	All amounts under items (i) to (x) (excluding items (vii) and (ix)) of the Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPP	-
	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	31,482,880.00
	Fourth	Class B Principal	-
	Fifth	Class C Principal	-
	Sixth	Principal on the Subordinated Loan	-
	Seventh	Junior Notes Principal until the balance of the Junior Notes is € 30,000.00	-
	Eighth	Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
	Nineth	Junior Notes Additional Remuneration	-

Euro

Cordusio RMBS Securitisation S.r.l. - Series 2006 - CASH FLOW ALLOCATION

Euro

POST-ENFORCEMENT PRIORITY OF PAYMENT

	TOTAL ISSUER INTEREST AVAILABLE FUNDS	not applicable
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB)	not applicable
Second	Issuer/RoN expenses: a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN	not applicable not applicable not applicable
Third	Third Party Fees and Expenses: a) Paying Agent fees and expenses b) Agent Bank fees and expenses c) Computation Agent fees and expenses d) Services fees and expenses e) Corporate Servicer fees and expenses f) Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses	not applicable
Fourth	Amount due to the Swap Counterparty	not applicable
Fifth	Instalment Premiums payable to the Originator	not applicable
Sixth	Interest on Class A Notes: Interest on Class A1 Notes Interest on Class A2 Notes	not applicable not applicable
Seventh	Class A Principal	not applicable
Eighth	Interest on Class B Notes	not applicable
Ninth	Class B Principal	not applicable
Tenth	Interest on Class C Notes	not applicable
Eleventh	Class C Principal	not applicable
Twelfth	Any Swap termination payments	not applicable
Thirteenth	Any amounts due to the UCB 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
Fourteenth	Interest on the Subordinated Loan	not applicable
Fifteenth	Principal on the Subordinated Loan	not applicable
Sixteenth	Any amounts due to UCB: 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
Seventeeth	Interest on the Junior Notes	not applicable
Eighteenth	Principal on the Junior Notes	not applicable
Nineteenth	Junior Notes Additional Interest	not applicable

Cordusio RMBS Securitisation S.r.l. - Series 2006 - PORTFOLIO PERFORMANCE

PRINCIPAL DEFICIENCY LEDGER

	PDL at start	Amount debited to the PDL	Amount credited to the PDL	PDL at end
Class A Notes		-	-	-
Class B Notes		-	-	-
Class C Notes	-	-	-	-
Class Junior Notes	194,273.08	1,407,486.33	1,601,759.41	-

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	152	5,911,326.92	0.84%
from 30 days to 59 days	89	3,897,334.91	0.56%
from 60 days to 89 days	50	1,749,310.86	0.25%
from 90 days to 119 days	51	2,677,679.63	0.38%
from 120 days to 149 days	54	2,507,440.48	0.36%
from 150 days to 179 days	35	1,962,529.25	0.28%
from 180 days to 209 days	40	1,650,684.90	0.24%
from 210 days to 239 days	30	1,269,443.51	0.18%
from 240 days to 269 days	13	419,612.82	0.06%
from 270 days to 299 days	12	442,377.49	0.06%
from 300 days to 329 days	8	372,970.58	0.05%
from 330 days to 359 days	5	96,013.17	0.01%
above 360 days	-	-	0.00%
Total	539	22,956,724.52	3.28%

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)
11,398,751.83	2,544,388,351.13	0.45%

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
45,723,700.19	2,544,388,351.13	1.80%

Junior Notes Trigger Event if (c) >=7%
NOT OCCURRED

Class C Notes Trigger Event if (c) >=8.5%
NOT OCCURRED

Class B Notes Trigger Event if (c) >=11%
NOT OCCURRED

PRE-PAYMENT

Total Prepayments during previous Collection Period		Annualised Prepayment rate during previous Collection Period
5,174,678.78	700,035,952.64	2.93%

Annualised Weighted Average Prepayment Rate since the beginning of the first Collection Period

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
2,544,388.00	-	-	2,544,388.00

Cash Reserve Release if:	Check
< 50% of Initial Outstanding Balance of Notes	Yes
PDLs are equal to 0	Yes
Cash Reserve not less than Target Cash Reserve Amount	Yes
Cumulative Defaulted Claims ratio <2.5%	Yes
> 90 Days Arrear Claims ratio < 5%	Yes

^{*} The information refers to the outstanding balance of the portfolio as of the 30/04/2006

Cordusio RMBS Securitisation S.r.l. - Series 2006 - PORTFOLIO DESCRIPTION

a.	General Information about the Portfolio m a.1 Number of Loans: a.2 Oustanding Portfolio Amount: a.3 Average Outstanding Potfolio Amount: a.4 Weighted Average Seasoning (months): a.5 Weighted Average Current LTV: a.6 Weighted Average Remaining Term (months):	eral Information about the Portfolio ო	At the end of the current Collection Period	At the end of the previous Collection Period
	a.1	Number of Loans:	17,424	18,434
	a.2	Oustanding Portfolio Amount:	668,747,563.26	700,035,952.64
	a.3	Average Outstanding Potfolio Amount:	38,380.83	37,975.26
	a.4	Weighted Average Seasoning (months):	127.24	124.22
	a.5	Weighted Average Current LTV:	31.37%	32.01%
	a.6	Weighted Average Remaining Term (months):	99.8	101.8

_			At the end of the curre	nt 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
	.1 from 0 (included) to 10.000 (excluded) Euro	2,011	11.54%	6,860,071.20	1.03%	2,762	14.98%	9,285,412.62	1.33%
L	.2 from 10.000 (included) to 25.000 (excluded) Euro	4,241	24.34%	77,105,728.99	11.53%	4,036	21.89%	73,926,406.66	10.56%
	.3 from 25.000 (included) to 50.000 (excluded) Euro	6,166	35.39%	223,970,114.93	33.49%	6,340	34.41%	230,839,528.25	32.98%
	.4 from 50.000 (included) to 75.000 (excluded) Euro	3,468	19.90%	210,007,168.99	31.40%	3,615	19.61%	220,078,373.12	31.44%
L	.5 from 75.000 (included) to 100.000 (excluded) Euro	1,029	5.91%	87,140,878.07	13.03%	1,099	5.96%	93,135,470.00	13.30%
	.6 from 100.000 (included) to 150.000 (excluded) Euro	445	2.55%	51,858,016.44	7.75%	506	2.74%	58,855,337.11	8.41%
	.7 from 150.000 (included) to 200.000 (excluded) Euro	48	0.28%	8,164,545.61	1.22%	59	0.32%	10,003,419.60	1.43%
	.8 from 200.000 (included) to 300.000 (excluded) Euro	16	0.09%	3,641,039.03	0.55%	17	0.09%	3,912,005.28	0.55%
	.9 over 300.000 (included) Euro	0	0.00%	-	0.00%	0	0.00%	-	0.00%
	.10 Total	17,424	100.00%	668,747,563.26	100.00%	18,434	100.00%	700,035,952.64	100.00%

			At the end of the curre	nt Collection Period			At the end of the previo	us Collection Period	
c.	Portfolio Seasoning 🛭	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 18 (included) to 24 (excluded) months	-	-	-	-	-	0.00%	-	0.00%
	c.2 from 24 (included) to 48 (excluded) months	-	-	-	-	0	0.00%	-	0.00%
	c.3 from 48 (included) to 72 (excluded) months	-	-	-	-	0	0.00%	-	0.00%
	c.4 from 72 (included) to 96 (excluded) months	-	-	-	-	0	0.00%	-	0.00%
	c.5 from 96 (included) to 108 (excluded) months	-	-	-	-	0	0.00%	-	0.00%
	c.6 from 108 (included) to 120 (excluded) months	5,234.00	0.30	196,257,081.22	0.29	8,700	47.20%	326,751,317.10	46.68%
	c.7 from 108 (included) to 120 (excluded) months	10,937.00	0.63	426,068,070.33	0.64	8,743.00	47.43%	343,286,568.78	49.02%
	c.8 from 150 (included) to 180 (excluded) months	1,218.00	0.07	46,084,688.46	0.07	972.00	5.27%		4.28%
	c.9 over 180 (included) months	35.00	0.00	337,723.25	0.00	19.00	0.10%	105,842.87	0.02%
	c.10 Total	17,424	100.00%	668,747,563.26	100.00%	18,434	100.00%	700,035,952.64	100.00%

			At the end of the curre	nt Collection Period			At the end of the previo	us Collection Period	
d.	Current LTV Ratio	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)	2,869	16.47%	26,129,073.55	3.91%	3,574	19.39%	27,738,553.45	3.96%
	d.2 from 10% (included) to 20% (excluded)	3,985	22.87%	105,482,787.08	15.77%	3,763	20.41%	101,584,794.86	14.51%
	d.3 from 20% (included) to 30% (excluded)	4,273	24.52%	165,874,275.56	24.80%	4,311	23.39%	168,400,298.16	24.06%
	d.4 from 30% (included) to 40% (excluded)	2,925	16.79%	160,764,415.28	24.04%	3,055	16.57%	165,739,508.96	23.68%
	d.5 from 40% (included) to 50% (excluded)	3,233	18.55%	201,339,666.16	30.11%	3,557	19.30%	225,038,829.75	32.15%
	d.6 from 50% (included) to 60% (excluded)	139	0.80%	9,157,345.63	1.37%	174	0.94%	11,533,967.46	1.64%
	d.7 from 60% (included) to 70% (excluded)	0	0.00%	-	0.00%	0	0.00%	-	0.00%
	d.8 from 70% (included) to 80% (excluded)	0	0.00%	-	0.00%	0	0.00%	-	0.00%
	d.9 Total	17.424	100.00%	668.747.563.26	100.00%	18.434	100.00%	700.035.952.64	100.00%

			At the end of the curre	nt Collection Period			At the end of the previo	us 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)	1,439	8.26%	2,686,796.99	0.40%	2,274	12.34%	5,816,762.95	0.83%
	e.2 from 12 (included) to 24 months (excluded)	204	1.17%	1,878,972.67	0.28%	193	1.05%	1,821,999.89	0.26%
	e.3 from 24 (included) to 48 months (excluded)	1,937	11.12%	38,035,037.20	5.69%	1,912	10.37%	39,586,395.08	5.65%
	e.4 from 48 (included) to 72 months (excluded)	5,492	31.51%	160,551,469.19	24.01%	5,613	30.44%	171,300,341.93	24.47%
	e.5 from 72 (included) to 96 months (excluded)	310	1.78%	12,286,941.56	1.84%	293	1.59%	11,510,015.29	1.64%
	e.6 from 96 (included) to 120 months (excluded)	4,445	25.51%	237,480,045.71	35.51%	3,335	18.09%	178,545,940.83	25.51%
	e.7 from 120 (included) to 160 months (excluded)	3,445	19.77%	205,179,477.63	30.68%	4,631	25.12%	278,590,954.17	39.80%
	e.8 from 160 (included) to 200 months (excluded)	151	0.87%	10,528,789.49	1.57%	182	0.99%	12,742,119.50	1.82%
	e.9 over 200 (included) months	1	0.01%	120,032.82	0.02%	1	0.01%	121,423.00	0.02%
	e.10 Total	17,424	100.00%	668,747,563.26	100.00%	18,434	100.00%	700,035,952.64	100.00%

		At the end of the curre	nt Collection Period			At the end of the previo	ous Collection Period	
i. By Region of Originating Branch ₀	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	260	1.49%	9,135,330.21	1.37%	283	1.54%	9,884,316.67	1.41%
f.2 Basilicata	40	0.23%	878,237.82	0.13%	46	0.25%	923,040.68	0.13%
f.3 Calabria	135	0.77%	3,789,533.34	0.57%	150	0.81%	3,989,472.97	0.57%
f.4 Campania	882	5.06%	28,749,068.75	4.30%	954	5.18%	30,260,096.28	4.32%
f.5 Emilia - Romagna	1,983	11.38%	81,546,400.10	12.19%	2,097	11.38%	85,188,648.53	12.17%
f.6 Friuli-Venezia Giulia	760	4.36%	26,917,605.17	4.03%	799	4.33%	28,202,191.50	4.03%
f.7 Lazio	1,799	10.32%	75,817,482.56	11.34%	1,895	10.28%	79,374,067.34	11.34%
f.8 Liguria	368	2.11%	13,166,876.04	1.97%	392	2.13%	13,788,666.14	1.97%
f.9 Lombardia	2,889	16.58%	131,996,688.92	19.74%	2,991	16.23%	137,272,999.69	19.61%
f.10 Marche	437	2.51%	16,778,952.19	2.51%	454	2.46%	17,486,284.74	2.50%
f.11 Molise	47	0.27%	1,148,248.81	0.17%	53	0.29%	1,270,914.72	0.18%
f.12 Piemonte	2,530	14.52%	89,586,689.17	13.40%	2,689	14.59%	93,754,048.47	13.39%
f.13 Puglia	854	4.90%	23,257,383.34	3.48%	926	5.02%	24,737,122.64	3.53%
f.14 Sardegna	228	1.31%	7,432,932.94	1.11%	234	1.27%	7,719,354.24	1.10%
f.15 Sicilia	678	3.89%	20,084,682.97	3.00%	730	3.96%	21,153,840.88	3.02%
f.16 Toscana	869	4.99%	35,299,642.91	5.28%	925	5.02%	37,155,904.82	5.31%
f.17 Trentino - Alto Adige	178	1.02%	7,565,653.42	1.13%	188	1.02%	8,051,933.05	1.15%
f.18 Umbria	107	0.61%	3,799,163.21	0.57%	111	0.60%	3,943,430.28	0.56%
f.19 Valle d'Aosta	35	0.20%	1,012,953.28	0.15%	36	0.20%	1,050,919.27	0.15%
f.20 Veneto	2,345	13.48%	90,784,038.11	13.56%	2,481	13.44%	94,828,699.73	13.56%
f.4 Total	17,424	100.00%	668,747,563.26	100.00%	18,434	100.00%	700,035,952.64	100.00%

			At the end of the currer	nt 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	17,115	98.23%	657,696,838.98	98.35%	18,095	98.16%	688,386,173.51	98.34%	
	g.2 Quarterly	309	1.77%	11,050,724.28	1.65%	339	1.84%	11,649,779.13	1.66%	
	g.3 Total	17,424	100.00%	668,747,563.26	100.00%	18,434	100.00%	700,035,952.64	100.00%	

			At the end of the curre	nt 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	15,761	90.46%	608,273,654.46	90.96%	16,721	90.71%	638,656,133.03	91.23%
	h.2 R.I.D.	1,237	7.10%	44,114,005.17	6.60%	1,286	6.98%	45,112,848.42	6.44%
	h.3 Cash	426	2.44%	16,359,903.63	2.44%	427	2.31%	16,266,971.19	2.33%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	h.5 Total	17,424	100.00%	668,747,563.26	100.00%	18,434	100.00%	700,035,952.64	100.00%

			At the end of the current Collection Period					At the end of the previous Collection Period				
i.	Туре	e 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	2,531	14.53%	71,918,801.47	10.75%	2,772	15.04%	76,062,589.58	10.87%		
	i.2	Floating	13,360	76.68%	537,102,608.34	80.31%	14,092	76.45%	561,641,669.42	80.23%		
	i.3	Optional currently Fixed (5)	387	2.22%	16,168,337.20	2.42%	397	2.15%	16,848,132.58	2.41%		
	i.4	Optional currently Floating	1,146	6.57%	43,557,816.25	6.52%	1,173	6.36%	45,483,561.06	6.49%		
	i.5	Total	17,424	100.00%	668,747,563.26	100.00%	18,434	100.00%	700,035,952.64	100.00%		

			At the end of the currer	t Collection Period		At the end of the previous Collection Period			
I.	Interest Rate (Fixed and Optional currently Fixed) (5)	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)	310	1.78%	13,338,428.71	1.99%	308.00	1.67%	13,464,323.17	1.92%
	I.2 3% (included) - 4% (excluded)	59	0.34%	1,920,957.94	0.29%	61.00	0.33%	2,075,426.17	0.30%
	I.3 4% (included) - 5% (excluded)	65	0.37%	2,214,823.01	0.33%	98	0.53%	2,715,324.17	0.39%
	I.4 5% (included) - 6% (excluded)	1,323	7.59%	34,044,841.58	5.09%	1,529	8.30%	36,382,686.37	5.20%
	I.5 >=6%	1,161	6.66%	36,568,087.43	5.47%	1,173	6.36%	38,272,962.28	5.46%
	I.6 Total	2,918	16.74%	88,087,138.67	13.17%	3,169	17.19%	92,910,722.16	13.27%

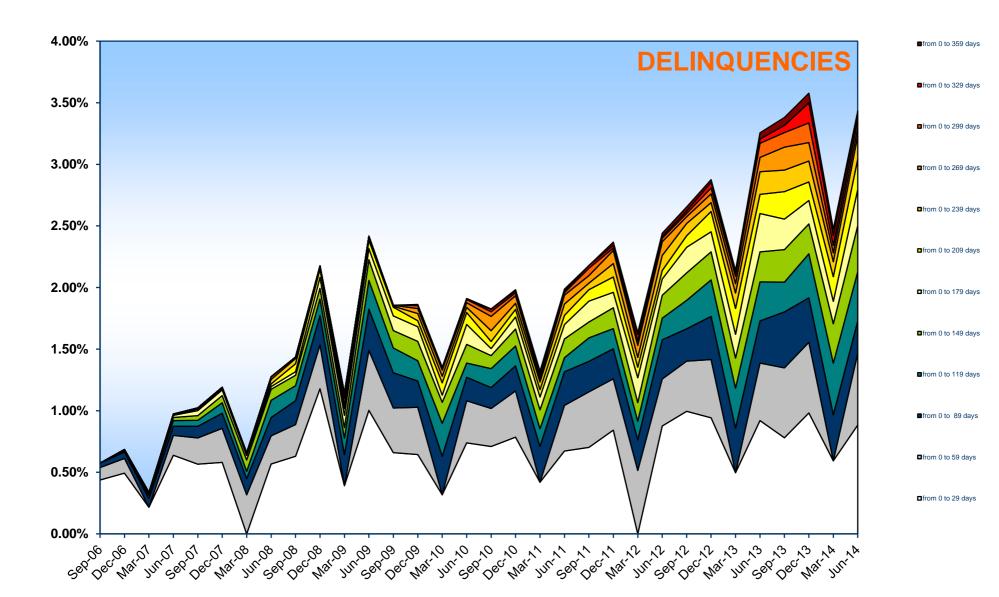
			At the end of the curre	nt Collection Period		At the end of the previous Collection Period				
m. Sp	read (Floating and Optional currently Floating) 👨	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
m.1	0% (included) - 1% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
m.2	2 1% (included) - 1.25% (excluded)	6,095	34.98%	234,183,955.44	35.01%	6,526	35.40%	245,928,180.82	35.13%	
m.3	3 1.25% (included) - 1.5% (excluded)	5,209	29.90%	219,798,046.63	32.87%	5,473	29.69%	229,219,925.82	32.74%	
m.4	1.5% (included) - 1.75% (excluded)	2,453	14.08%	95,535,184.73	14.29%	2,502	13.57%	99,592,453.24	14.23%	
m.s	5 1.75% (included) - 2% (excluded)	593	3.40%	26,893,569.86	4.02%	602	3.27%	27,900,802.78	3.99%	
m.e	S >=2%	156	0.90%	4,249,667.93	0.64%	162	0.88%	4,483,867.82	0.64%	
m.ī	7 Total	14,506	83.26%	580,660,424.59	86.83%	15,265	82.81%	607,125,230.48	86.73%	

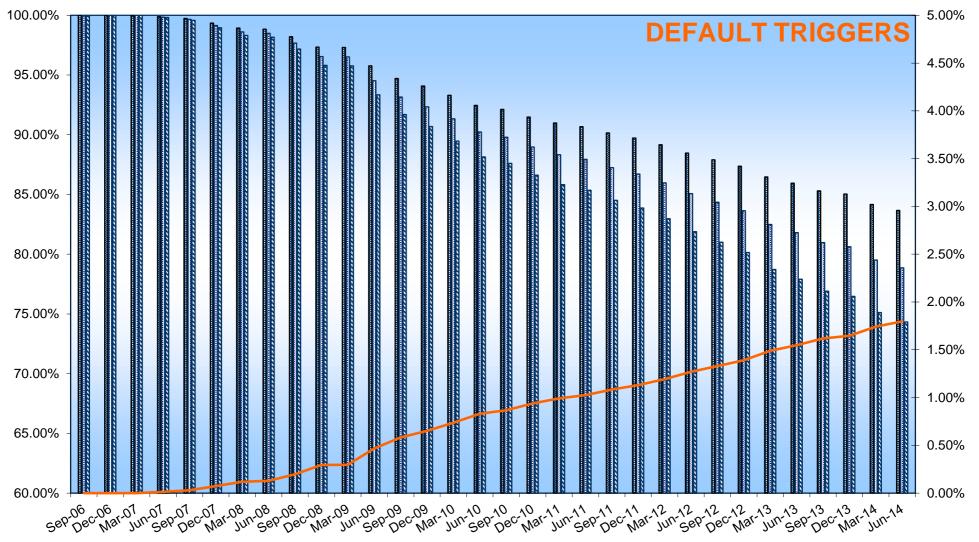
⁽¹⁾ The information refers to the mortgages not classified as default as at the end of the collection period

⁽²⁾ The seasoning is calculated taking into consideration the difference between the date representing the end of the collection period and the origination date ("data di stipula")

⁽³⁾ Calculated as the difference between the maturity date and the date representing the end of the collection period

⁽⁴⁾ The information refers to the Region where the branch originating the loan is located
(5) The nature of the optional loan (currently fixed or floating) is monitored as at the end of the collection period





Distance from Class B Notes Trigger Event (Left scale)

Distance from Class C Notes Trigger Event (Left scale)

Distance from Junior Notes Trigger Event (Left scale)

Cumulative Outstanding Amount of Defaulted Claims / Ptf Initial Amount (Right scale)

