# **Cordusio RMBS Securitisation S.r.I. - 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
Euro	1,892,000,000.00	Class A2
Euro	45,700,000.00	Class B
Euro	96,000,000.00	Class C
Euro	10,688,351.00	Class D

Investor Report Date Quarterly Collection Period Interest Period Interest Payment Date Mortgage Backed Floating Rate Notes due June 2035 Mortgage Backed Floating Rate Notes due June 2035

07/10/2014	
01/06/2014	31/08/2014
30/06/2014	30/09/2014
30/09/2014	

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

Issuer:

Issue Date:

Sole Arranger:

Joint Lead Managers:

CORDUSIO RMBS SECURITISATION S.r.I. 10/07/2006

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

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	0004087182 IT0004087190	
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 Iss	uance	5	14	23	70	200
	Fitch	AAA	AAA	AA	BBB+	Unrated
Rating at the Issue Date	Moodys	Aaa	Aaa	Aa1	Baa2	Unrated
	Standard & Poor's	AAA	AAA	AA	BBB	Unrated

Originator / Servicer: Interest Day Count: Corporate Servicer: Computation Agent: Account Bank: Principal Paying Agent: Representative of Noteholders: Swap Counterparty: UniCredit S.p.A. (formerly known as UniCreditBanca S.p.A.)

Actual/360

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

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

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.) BNP Paribas Securities Services S.A., Milan Branch Securitisation Services S.p.A.

Credit Suisse International

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Pavr	nents	Afte	er Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	
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	3.426%	91	4,330,083.33		500,000,000.00	4,330,083.33			500,000,000.00
29/12/2006	30/03/2007	30/03/2007	3.772%	91	4,767,388.89		500,000,000.00	4,767,388.89		-	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		-	-
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	0.272%	94	-	-	-		-	-	-
30/09/2013	31/12/2013	31/12/2013	0.271%	92	-	-	-	-	-	-	-
31/12/2013	31/03/2014	31/03/2014	0.343%	90	-	-	-	-	-	-	-
31/03/2014	30/06/2014	30/06/2014	0.363%	91	-	-	-	-	-	-	-
30/06/2014	30/09/2014	30/09/2014	0.259%	92	-	-	-	-	-	-	-

Start (included)         Payment Date         Coupon         Days         Interest         Unpaid Interest         Outstanding Principal         Interest         Principal         Interest         Outstanding Principal           100072006         220122008         29122008         29122008         31698         91         64.819.432.00         18.82.000.000.00         16.815.465.31         -         1.892.000.000.00         16.815.465.31         -         1.892.000.000.00         16.815.465.31         -         1.892.000.000.00         16.815.465.31         -         1.892.000.000.00         19.838.400.22         -         1.892.000.000.00         19.388.402.21         -         1.892.000.000.00         19.388.402.21         -         1.892.000.000.00         24.039.113.31         -         1.892.000.000.00         24.039.113.31         -         1.892.000.000.00         24.039.113.31         -         1.892.000.000.00         24.039.113.31         -         1.892.000.000.00         24.049.713.00         -         1.892.000.000.00         24.049.713.00         -         1.892.000.000.00         24.049.713.00         -         1.892.000.000.00         24.049.713.00         -         1.892.000.000.00         24.049.713.00         -         1.892.000.000.00         24.049.713.00         -         1.892.000.000.00         24.049.713.00         - <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th>(ISIN code IT0</th> <th></th> <th></th> <th></th> <th></th> <th></th>							(ISIN code IT0					
1007/2006         2409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2006         3409/2007         3409/200         3409/200         3409/2007         3409/200/200         3409/200/200         3409/200/200         3409/200/200			Interest									
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$	Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$	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
30/03/2007         29/06/2007         29/06/2007         29/06/2007         31/12/2007         4.364%         91         1.9.388.40.22         -         1.892/000.000         20.584.119.11         -         -         1.892/000.00           28/06/2007         31/12/2007         31/12/2007         31/03/2008         31/03/2008         4.906%         91         22.484.350         5.648.792.80         -         1.892/000.00         23.458.435.00         5.648.792.80         -         1.892.000.00         23.458.435.00         5.648.792.80         -         1.892.000.00         23.458.435.00         5.648.792.80         -         1.892.000.00         23.458.435.00         5.648.792.80         -         1.892.000.00         23.458.435.00         -         1.892.000.00         23.458.435.00         -         1.767.408.43.00         -         1.767.008.93.30         -         1.764.00.84.00         -         1.767.008.93.31.20         -         1.678.659.04.00         -         1.568.034.40.2         -         1.568.034.40.23         -         1.568.034.40.23         -         1.754.008.93.20         -         1.754.008.93.20         -         1.754.008.93.20         -         1.568.034.40.22         1.23.459.20         -         1.568.034.40.23         1.23.459.20         -         1.568.094.00         -	29/09/2006	29/12/2006	29/12/2006		91	16,815,465.33	-	1,892,000,000.00	16,815,465.33		-	1,892,000,000.00
29/06/2007         28/09/2007         28/09/2007         31/12/2008         30/06/2008         30/06/2008         30/06/2008         30/09/2008         50.69%         92         22.898.56.40         -         1.882.00.00.00         22.388.165.01         -         1.754.006.84.30         22.258.156.19         -         1.674.006.84.30         22.258.156.19         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         -         1.673.068.59.10         - <td></td> <td></td> <td></td> <td></td> <td>91</td> <td></td> <td>-</td> <td></td> <td></td> <td></td> <td>-</td> <td>1,892,000,000.00</td>					91		-				-	1,892,000,000.00
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	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
31/122007       31/032008       31/032008       31/032008       30/062008       30/062008       30/062008       30/062008       30/062008       30/062008       30/062008       30/062008       30/062008       30/062008       30/062008       30/062008       30/062008       30/062008       50/05%       52/258/55.66       -       1836.501.202.02       22.838.165.03       80.322.589.55.0       -       1.673.685.04         30/062008       31/122008       52/82%       22.259.156.19       -       1.675.680.44.62.0       1.2343.31.20       -       1.566.034.462.0       1.2343.31.20       -       1.566.034.462.0       1.2343.31.20       -       1.566.034.462.0       -       1.566.034.462.0       -       1.566.034.462.0       -       1.566.034.462.0       -       1.566.034.462.0       -       1.566.034.452.0       -       1.2343.315.0       -       1.414.1935.022.0       0.467.353.53       0.273.730.50       -       1.373.150.472.00       0.467.30.35.5       63.746.752.0       -       1.373.150.472.00       3.046.255.33       63.232.00.00       -       1.309.171.337.150.472.00       3.046.255.33       63.246.252.0       -       1.260.363.230.00       -       1.309.171.337.150.472.00       3.046.255.33       63.232.00.00       -       1.309.171.337.150.472.00       3.046.255.33.53.53.53.53.53.53.	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
31032008         300662008         300662008         5006708         5006708         5006708         5006708         5006708         5006708         5006708         5006708         5006708         5006708         5006708         5006708         5006708         500670					94		-				-	1,892,000,000.00
30062008         30092008         30092008         5.095%         92         22.831.165.03         -         1.754.008.493.60         22.831.165.03         80.322.593.60         -         1.673.685.2           30092008         31/12/2008         31/02/2009         31/02/2009         31/02/2009         31/02/2009         31/02/2009         31/02/2009         31/02/2009         30/06/2009         1.673.685.2         -         1.586.034.4         1.586.034.4         1.234.313.20         -         1.586.034.4           31/03/2009         30/06/2009         1.671%         91         6.406.031.78         -         1.156.094.4         -         1.473.652.0         -         1.474.135.2           30/06/2009         30/09/2009         31/02/2009         31/02/2009         30/04/2009         0.879%         92         4.643.031.55         -         1.473.150.4         -         1.474.955.20         -         1.373.150.4           31/02/2010         31/02/2010         0.879%         92         2.494.506.25         -         1.759.088.10.00         2.771.739.08         5.954.888.80         -         1.290.383.3           31/03/2010         30/06/2010         0.775%         91         2.494.506.25         -         1.750.688.310.00         2.494.629.64         -	31/12/2007	31/03/2008	31/03/2008				-	1,892,000,000.00		55,498,792.80	-	1,836,501,207.20
30092008       31/12/2008       31/12/2008       52.82%       92       22.592,156.19       -       1.673.865,904.00       22.592,156.19       87.651.40.80       -       1.566.034.46.20         31/03/2009       3006/2009       3006/2009       3006/2009       3006/2009       3009/2009       1.671%       91       6.466.031.78       -       1.516.60.415.20       6.466.031.78       74.674.212.80       -       1.441.935.22         3006/2009       3009/2009       31/03/2010       0.426%       92       4.643.031.35       -       1.441.935.02.40       4.643.031.36       68.784.795.20       -       1.373.150.407.20       3.087.55.35       3.52.82.80.60       -       1.373.150.407.20       3.087.55.35       3.52.82.80.60       -       1.309.912.17       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2010       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011       3.006/2011 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>-</td><td></td><td></td><td></td><td>-</td><td>1,754,008,493.60</td></td<>							-				-	1,754,008,493.60
31/12/2008       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2011       31/03/2010       31/03/2010       31/03/2010       31/03/2010       31/03/2010       31/03/2010       31/03/2011       31/03/2011       31/03/2011       31/03/2011       31/06/2011       31/06/2011       31/06/2011       31/06/2011       31/06/2011       31/06/2011       31/06/2011       31/06/2011       31/06/2011       31/06/2011       31/06/2011       31/06/2011 <td>30/06/2008</td> <td>30/09/2008</td> <td>30/09/2008</td> <td>5.095%</td> <td>92</td> <td>22,838,165.03</td> <td>-</td> <td>1,754,008,493.60</td> <td>22,838,165.03</td> <td>80,322,589.60</td> <td></td> <td>1,673,685,904.00</td>	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
31/03/2009       30/06/2009       1.671%       91       6.406.031.78       -       1.516.609.515.20       6.466.031.78       74.674.212.80       -       1.441.935.20         30/06/2009       31/12/2009       31/02/2009       31/12/2009       31/02/2009       31/02/2009       31/02/2009       31/02/2009       31/02/2009       31/02/2010       30/06/2010       30.84,555.33       -       1.373,150.407.20       2,474,536.35       68,784,792.00       -       1.309,912,192.00         31/02/2010       31/02/2010       31/02/2010       0.847%       90       2,773,739.08       -       1.250,368.3       3.046,555.36       62,328,208.00       -       1.180,959.05         31/03/2010       30/06/2010       30/06/2010       30/09/2010       0.844%       92       2,711,805.81       -       1.260,368.310.40       -       1.183,455.66         31/03/2011       31/03/2011       31/03/2011       31/03/2011       31/03/2011       3.006/2010       3.306/2016       -       1.026,664.2         31/03/2011       30/06/2011       30/09/2011       30/09/2011       3.008/2011       1.952,864.48       -       1.026,664.248.48       3.26,848.48       5.238,191.20       -       974,282.372.80       -       974,282.372.80       -       926,536.35,357.60	30/09/2008	31/12/2008	31/12/2008	5.282%	92	22,592,156.19	-		22,592,156.19	87,651,440.80		1,586,034,463.20
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$					90	12,343,313.20	-					1,516,609,415.20
30/09/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/03/2010         30/06/2011         30/06/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         30/06/2	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
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	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
31/03/2010         30/06/2010         30/06/2010         30/06/2010         30/06/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         31/12/2010         31/12/2010         31/12/2010         31/10/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/09/2012         30/09/2012         30/09/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2	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
30/06/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         31/12/2010         31/12/2010         31/12/2010         31/12/2010         31/12/2010         31/12/2010         31/12/2010         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         1.657/k         92         4.160.510.49         974,282,372.80         3.94,593.62         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.39,89,697.60         9.63,837.47           30/03/2012         20/06/2012         20/06/2012         20/06/2012         0.927%         91         1.953,8	31/12/2009	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
30/06/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         30/09/2010         31/12/2010         31/12/2010         31/12/2010         31/12/2010         31/12/2010         31/12/2010         31/12/2010         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         31/13/32/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         1.657/k         92         4.160.510.49         974,282,372.80         3.94,593.62         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.918,795.20         925,363,577.60         3.99,067.11         4.50,10.49         4.39,89,697.60         9.63,837.47           30/03/2012         20/06/2012         20/06/2012         20/06/2012         0.927%         91         1.953,8	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
31/12/2010         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         31/03/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         4.60.510.49         4.80.52.381.912.00         -         974.282.372.80           30/09/2011         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         0.927%         91         1.957.897.12         -         835.547.68.80         1.957.897.12         33.94.593.62         -         796.023.86.80         1.957.897.12         33.94.593.64         -         796.023.85.07         -         796.023.85.07         -         796.023.85.07         -         796.023.85.07         -         796	30/06/2010	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
31/03/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/09/2012         30/03/2012         0.927%         91         1.957.897.12         0         355.68.80         1.957.897.12         3.9517.825.60         0         766.298.680         1.957.897.13         3.954.934.20         0         767.902.936.37           28/09/2012         31/12/2012         31/12/2012         31/12/2012         3.326%	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
31/03/2011         30/06/2011         30/06/2011         30/06/2011         30/06/2011         30/09/2011         30/06/2011         30/09/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         30/03/2012         0.927%         91         1.957.857.12         -         835.547.688.60         1.957.897.12         9.57.825.60         -         776.02.98.680         1.957.897.12         3.957.825.60         -         776.02.98.680         1.957.897.12         3.957.825.60         -         772.706.02           28/09/2012         31/12/2012 <td>31/12/2010</td> <td>31/03/2011</td> <td>31/03/2011</td> <td>1.153%</td> <td>90</td> <td>3,113,834.47</td> <td>-</td> <td>1,080,254,806.40</td> <td>3,113,834.47</td> <td>53,590,521.60</td> <td>-</td> <td>1,026,664,284.80</td>	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
3006/2011         3009/2012         3009/2012         3009/2012         3009/2012         3009/2012         3009/2012         3009/2012         2906/2012         2906/2012         2906/2012         2906/2012         2906/2012         2906/2012         2909/2012         0.927%         91         1.957.897.12         -         835.547.68.80         1.957.897.12         3.9517.825.60         -         796.029.863.20           29/06/2012         28/09/2012         0.927%         91         1.953.651.78         -         796.029.863.20         716.797.39         366.31.390.40         -         778.029.83.20           31/12/2012         0.326%         94         716.797.39         -         721.706.048.80         566.839.96         -         721.706.048.80         566.839.96         -         721.706.048.80         566.839.96         -         721.706.048.80         566.839.96         -         648.208.216					91		-				-	974.282.372.80
30/09/2011         30/12/2011         30/12/2011         30/12/2011         30/12/2011         30/03/2012         30/03/2013         30/03/2013         30/03/2013         30/03/2013         30/03/2013         30/03/2013         30/03/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2013         30/09/2							-				-	925,363,577.60
30/12/2011         30/03/2012         30/03/2012         1.527%         91         3.394,593.62         679,447,386.40         3.394,593.62         43,899,697.60         -         835,547,6           30/03/2012         29/06/2012         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         -         796,029,883.02           29/06/2012         28/09/2012         28/09/2012         31/12/2012         0.326%         94         716,797.39         -         758,337,439.20         716,797.39         36,631,390.40         -         721,706,048.80           31/12/2012         28/09/2013         28/06/2013         28/06/2013         0.355%         87         566,839.96         -         721,706,048.80         566,839.96         -         721,706,048.80         566,839.96         -         684,627,39.60         156,839.96         -         648,208.21         566,839.96         -         648,208.21         566,839.96         -         648,208.21         566,839.96         -         648,208.21         566,839.96         -         648,208.21         566,839.96         -         648,208.21         566,839.96         -         648,208.21         566,839.96         -         648,208.21<							-					879,447,386.40
30/03/2012         29/06/2012         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         0.729%         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         576,673.99         36,631,390.40         -         721,706,048.80         566,639.96         57,778,659.20         -         684,627,3           28/03/2013         28/06/2013         0.353%         92         617,609.97         -         684,627,389.60         617,609.97         36,419,108.00         -         648,208,22           28/06/2013         30/09/2013         30/09/2013         30/09/2013         0.362%         94         612,700.87         -         648,208,281.60         612,700.87         34,452,256.00         -         613,456,025.60         612,700.87         34,752,256.00         -         613,456,025.60         612,700.87         34,752,256.00         -         613,456,025.60         612,7							-				-	835,547,688.80
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         31/12/2012         0.362%         94         716,797.39         -         758,337,439.20         716,793.96         36,631,390.40         -         721,706,048.30           31/12/2013         28/03/2013         28/06/2013         0.325%         87         566,839.96         -         721,706,048.80         616,839.96         -         684,627.38         66,419,108.00         -         684,627.38           28/03/2013         28/06/2013         0.309/2013         0.362%         94         612,700.87         -         6648,208.28         612,700.87         36,419,108.00         -         684,627.38           28/06/2013         30/09/2013         30/09/2013         0.362%         94         612,700.87         -         613,456,025.60         612,700.87         34,752,256.00         -         613,456,025.60         625,947.26         -         613,456,025.60         565,947.26         -         613,456,025.60         565,947.26         -         579,748,53.20         565,947.26         -         566,639,667							-				-	796,029,863.20
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         -         721,706,04           31/12/2012         28/03/2013         28/03/2013         28/03/2013         0.325%         87         566,839.96         -         721,706,048.80         566,839.96         -         684,627,389         566,839.96         -         684,627,389         566,839.96         -         684,627,389         66,11,609.97         -         684,827,389         66,11,609.97         -         684,827,389         -         648,208,20         612,700,87         -         684,827,389         -         613,456,025,00         -         612,700,87         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         -         613,456,025,00         555,947,26         -         613,456,025,00         555,947,26         -         613,456,025,00         555,947,26         33,707,493,50         -         579							-					758,337,439.20
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         -         648,208,22           28/06/2013         30/09/2013         30/09/2013         0.302%         94         612,700.87         -         648,208,281.60         612,700.77         34,752,256.00         -         613,456,025.60         -         613,456,025.60         -         613,456,025.60         -         656,937,748,55         -         613,456,025.60         -         656,937,748,55         -         656,937,26         -         613,456,025.60         -         579,748,55         -         579,748,55         -         579,748,55         -         579,748,55         -         579,748,55         -         566,937,02         -         566,937,02         -         566,539,748,55         -         566,539,72         579,748,55         -         566,539,72         579,748,55         -         566,539,72         579,748,55         -         566,539,72         579,778         33,108,8							-				-	721,706,048.80
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         -         648,208,22           28/06/2013         30/09/2013         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         -         613,456,025.60         -         65,947.26         -         613,456,025.60         56,947.26         -         579,748,53         579,748,53         31/02/2013         31/03/2014         0.33%         90         627,577.78         -         579,748,53         56,947.26         -         579,748,53         56,947.26         -         579,748,53         56,947.98         -         546,639,667.20         565,947.26         -         546,639,667.20         565,947.26         -         546,639,667.20         542,547.97         31,482,880.00         -         545,639,667.20         542,547.97         31,482,880.00         -         515,156,7					87		-				-	684,627,389.60
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         -         613,456,02           30/09/2013         31/12/2013         31/12/2013         31/12/2013         0.361%         92         565,947.26         -         613,456,025.60         565,947.26         33,707,493.60         -         579,746,539,667.20           31/12/2013         31/03/2014         31/03/2014         0.433%         90         627,577.78         -         579,746,530,667.20         627,577.78         33,064,804         -         546,639,667.20           31/03/2014         30/06/2014         0.453%         91         625,947.97         -         546,639,667.20         627,577.78         31,482,880,00         -         545,639,667.20							-					648,208,281.60
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         -         579,748,53           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         0.453%         91         625,947.97         -         546,639,667.20         625,947.97         31,482,880.00         -         545,639,667.20							-				-	613,456,025.60
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         -         546,639,66           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         -         515,156,7												579,748,532.00
<u>31/03/2014</u> <u>30/06/2014</u> <u>0.453%</u> <u>91</u> <u>625,947.97</u> <u>546,639,667.20</u> <u>625,947.97</u> <u>31,482,880.00</u> <u>515,156,7</u>							-				-	546,639,667.20
							-					515,156,787.20
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Cordusio R	MBS Securiti	sation S.r.l	Series 200	6 - CLASS I	B NOTES (I	SIN code IT00	04087182)				
Interact	Poriod	Period Interest Amount Accrued Before Payments Payments						onto	٨tto	r Payments	
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest		Interest	Principal	Unpaid Interest	
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 31/12/2013	30/09/2013 31/12/2013	0.452% 0.451%	94 92	53,936.15 52,671.78	-	45,700,000.00 45,700,000.00	53,936.15 52,671.78	-	-	45,700,000.00 45,700,000.00
30/09/2013	31/12/2013	31/03/2014	0.451%	92	52,671.78	· ·	45,700,000.00	52,671.78		· ·	45,700,000.00
31/03/2014	30/06/2014	30/06/2014	0.543%	90 91	62,727.05		45,700,000.00	62,727.05			45,700,000.00
30/06/2014	30/06/2014	30/06/2014	0.543%	91			45,700,000.00	51,270.32		-	45,700,000.00
30/06/2014	30/09/2014	30/09/2014	0.439%	92	51,270.32		45,700,000.00	51,270.32			45,700,000.00

Cordusio R	MBS Securiti	sation S.r.l	Series 200	6 - CLASS (	C NOTES (I	SIN code IT00	04087190)				
Interes	t Period	Interest	Amount Accrued			Befo	re Pavments	Payments Af			er Payments
	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	3.729%	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	5.842%	92	1,433,237.33	-	96,000,000.00	1,433,237.33	-	-	96,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.673%	90	881,520.00	-	96,000,000.00	881,520.00	-	-	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	-	-	96,000,000.00
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
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
30/06/2014	30/09/2014	30/09/2014	0.909%	92	223,008.00		96,000,000.00	223,008.00			96,000,000.00
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# Cordusio RMBS Securitisation S.r.I. - Series 2006 - COLLECTIONS

Collection (both dates Start		Principal Collected on Claims not Classified as Defaulted Claims (excluding prepayments)	Interest Collected on Claims not Classified as Defaulted Claims	Recoveries on Defaulted Claims	Pre-payments on Claims not 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
	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
01/06/2010	31/08/2010	33,701,097.05	9,101,335.86	489,810.97	18,813,949.42	245,830.47	62,352,023.77
01/09/2010	30/11/2010	32,792,853.50	8,971,548.17	630,559.51	18,672,891.98	114,102.41	61,181,955.57
01/12/2010	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 01/09/2013	31/08/2013 30/11/2013	28,442,234.20 27,773,341.84	4,358,141.64 4,144,444,40	655,276.04 872,165.59	4,522,988.24 5,169,145,54	55,168.49 61,329.06	38,033,808.61 38,020,426,43
01/09/2013	28/02/2014	26,281,843,84	4,144,444.40	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
01/06/2014	31/08/2014	23,014,333.61	3,676,780.58	837,985.96	4,848,022.94	86,810.26	32,463,933.35
01/00/2014	31/06/2014	23,014,333.01	3,070,780.38	837,985.90	4,040,022.94	00,810.20	32,403,833.33

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

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	4,941,028.07	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	28,941,128.96
(a) Interest Components related to the Mortgage Loans received by the Issuer	4,590,029.14	(a) All Principal Components related to the Mortgage Loans received by the Issuer	27,862,356.55
(b) Without duplication of (a) above Interest Components invested in Eligible Investments	-	(b) Without duplication of (a) above Principal Components invested in Eligible Investments	-
(c) All net interest amounts on the Accounts received by the Issuer	12,756.25	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	1,078,726.35
(d) All amounts received from the Swap Counterparty by the Issuer	338,242.68	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	46.06
(e) All amounts from any party to the Transaction Documents received by the Issuer	-	(e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other	
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	than Defaulted Claims)	-
(g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds)		(f) Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the Pre-Enforcement Interest Priority of Payment	
(h) Cash Reserve Excess available after repayment of the Subordinated Loan		(g) Any other amount received from the Originator under the Warranty and Indemnity Agreement	-
<ul> <li>Amount withdrawn from the Cash Reserve if items (i) to (x) of the Pre-Enforcement Interest Priority of Payments (excluding items (vii) and (ix)) are not paid</li> </ul>		<ul> <li>On the Calculation Date immediately preceding the Calculation Date after the Final Redemption Date, any amounts standing to the credit of the Expenses Account</li> </ul>	-
(j) On the Calculation Date immediately preceding the Maturity Date, the amount standing to the credit of the Cash Reserve Account at such date			

TOTAL ISSUER AVAILABLE FUNDS

Euro



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

First

Second

Third

Fourth

Fifth

Sixth

Issuer/RoN expenses

Interest on Class A1 Notes

Interest on Class A2 Notes

### PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT Euro TOTAL ISSUER INTEREST AVAILABLE FUNDS 4,941,028.07 TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCI) 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 a) Corporate fees, expenses of Issuer 62,890.23 Second Class A1 Principal: b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes 14,350.00 (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account c) Fees, expenses to be paid to the RoN (b) Thereafter to pay Class A1 Principal 2.476.19 d) Amount necessary to replenish the Expenses Account up to Retention Amount 106.47 Class A2 Principal Third Third Party Fees and Expenses: a) Paving Agent and Listing Agent fees and expenses Class B Principal Fourth b) Agent Bank and Principal Paving Agent fees and expenses 2.625.00 c) Computation Agent fees and expenses 8,750.00 Fifth Class C Principal d) Services fees and expenses 489,609,45 e) Corporate Servicer fees and expenses Sixth Principal on the Subordinated Loan 20,363.31 f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses Junior Notes Principal until the balance of the Junior Notes is € 30,000.00 Seventh h) Custodian fees and expenses Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero Eighth 1,472,705.92 Amounts due to the Swap Counterparty Junior Notes Additional Remuneration Nineth Instalment Premiums payable to the Originator 5.902.09 Interest on Class A Notes

459,462.61

Furo

28,941,128.96

28,940,788.80

-

Seventh	Class A PDL reduction to zero	-
Eighth	Interest on Class B Notes (if Class B Trigger Event has not occurred)	51,270.32
Ninth	Class B PDL reduction to zero	-
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	223,008.00
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	1,078,726.35
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)	60,338.11
Twenty-third	Junior Notes Additional Interest Amount	988,444.02
	Interest amount available after the payment of interest on the Class C Notes	2 4 27 5 20 40
	interest amount available after the payment or interest on the class C Notes	2,127,508.48

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

## POST-ENFORCEMENT PRIORITY OF PAYMENT

		Euro
	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	not applicable
	<ul><li>b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes</li><li>c) Fees, expenses to be paid to the RoN</li></ul>	not applicable not applicable
Third	Third Party Fees and Expenses:	
	a) Paying Agent fees and expenses	not applicable
	<li>b) Agent Bank fees and expenses</li>	not applicable
	c) Computation Agent fees and expenses	not applicable
	<ul> <li>d) Services fees and expenses</li> </ul>	not applicable
	e) Corporate Servicer fees and expenses	not applicable
	<ul> <li>f) Corporate Services Provider fees and expenses</li> </ul>	not applicable
	g) Account Bank fees and expenses	not applicable
	h) Custodian fees and expenses	
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	not applicable
	Interest on Class A2 Notes	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	not applicable
	b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement	not applicable
Fourteenth	Interest on the Subordinated Loan	not applicable
Fifteenth	Principal on the Subordinated Loan	not applicable
Ointe anth		
Sixteenth	Any amounts due to UCB:	not opplight-
	<ul> <li>a) in connection with a limited recourse loan under the Letter of Undertaking</li> <li>b) under the terms of the Warranty and Indemnity Agreement</li> </ul>	not applicable not applicable
	of under the terms of the wallancy and indefinity Agreement	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.I. - 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	-	1,078,726.35	1,078,726.35	-

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	153	5,816,755.40	0.87%
from 30 days to 59 days	85	3,789,082.86	0.56%
from 60 days to 89 days	51	1,925,206.63	0.29%
from 90 days to 119 days	51	2,111,281.88	0.31%
from 120 days to 149 days	33	1,509,160.59	0.22%
from 150 days to 179 days	41	1,811,301.27	0.27%
from 180 days to 209 days	43	1,967,981.36	0.29%
from 210 days to 239 days	24	1,246,427.91	0.19%
from 240 days to 269 days	21	907,216.64	0.13%
from 270 days to 299 days	12	354,050.29	0.05%
from 300 days to 329 days	6	123,740.34	0.02%
from 330 days to 359 days	4	103,454.96	0.02%
above 360 days	-	-	0.00%
Total	524	21,665,660.13	3.22%

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)
10,134,615.24	2,544,388,351.13	0.40%

EFAULTED CLAIMS

(a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)	
46,802,426.54	2,544,388,351.13	1.84%	
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			
NOT OCCORRED			
NOT OCCORRED			
NOTOCCORRED			
Total Prepayments during previous Collection Period		Annualised Prepayment rate during previous	
Total Prepayments during previous Collection Period	previous Collection Period	Collection Period	
Total Prepayments during previous Collection Period 4,848,022.94	previous Collection Period	Collection Period	
Total Prepayments during previous Collection Period 4,848,022.94 Annualised Weighted Average Prepayment Rate	previous Collection Period	Collection Period	
Total Prepayments during previous Collection Period 4,848,022.94	previous Collection Period	Collection Period	
Total Prepayments during previous Collection Period 4,848,022.94 Annualised Weighted Average Prepayment Rate	previous Collection Period	Collection Period	

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	-	-	2,544,38
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		

> 90 Days Arrear Claims ratio < 5%</p>
\* The information refers to the outstanding balance of the portfolio as of the 30/04/2006

# Cordusio RMBS Securitisation S.r.I. - Series 2006 - PORTFOLIO DESCRIPTION

a.	Gene	eral Information about the Portfolio ${\mathfrak w}$	At the end of the current Collection Period	At the end of the previous Collection Period
	a.1	Number of Loans:	16,478	17,424
	a.2	Oustanding Portfolio Amount:	639,806,489.36	668,747,563.26
	a.3	Average Outstanding Potfolio Amount:	38,827.92	38,380.83
	a.4	Weighted Average Seasoning (months):	130.26	127.24
	a.5	Weighted Average Current LTV:	30.70%	31.37%
	a.6	Weighted Average Remaining Term (months):	97.6	99.8

			At the end of the current Collection Period At the end of the previous Collection Period						
. Ou	itstanding 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	1,328	8.06%	5,802,640.02	0.91%	2,011	11.54%	6,860,071.20	1.03%
b.2	from 10.000 (included) to 25.000 (excluded) Euro	4,424	26.85%	79,446,276.24	12.42%	4,241	24.34%	77,105,728.99	11.53%
b.3	from 25.000 (included) to 50.000 (excluded) Euro	6,005	36.44%	217,540,811.61	34.00%	6,166	35.39%	223,970,114.93	33.49%
b.4	from 50.000 (included) to 75.000 (excluded) Euro	3,346	20.31%	202,101,150.22	31.59%	3,468	19.90%	210,007,168.99	31.40%
b.5	from 75.000 (included) to 100.000 (excluded) Euro	913	5.54%	77,531,661.79	12.12%	1,029	5.91%	87,140,878.07	13.03%
b.6	6 from 100.000 (included) to 150.000 (excluded) Euro	406	2.46%	47,047,052.00	7.35%	445	2.55%	51,858,016.44	7.75%
b.7	from 150.000 (included) to 200.000 (excluded) Euro	41	0.25%	6,965,559.56	1.09%	48	0.28%	8,164,545.61	1.22%
b.8	from 200.000 (included) to 300.000 (excluded) Euro	15	0.09%	3,371,337.92	0.52%	16	0.09%	3,641,039.03	0.55%
b.9	over 300.000 (included) Euro	0	0.00%	-	0.00%	0	0.00%	-	0.00%
<b>b.</b> 1	I0 Total	16,478	100.00%	639,806,489.36	100.00%	17,424	100.00%	668,747,563.26	100.00%

			At the end of the curre	nt Collection Period			us Collection Period		
c. P	ortfolio 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	2,055.00	0.12	76,291,865.85	0.12	5,234	30.04%	196,257,081.22	29.35%
c.	7 from 108 (included) to 120 (excluded) months	13,064.00	0.79	509,528,417.66	0.80	10,937.00	62.77%	426,068,070.33	63.71%
c.	3 from 150 (included) to 180 (excluded) months	1,316.00	0.08	53,262,818.42	0.08	1,218.00	6.99%	46,084,688.46	6.89%
C.	9 over 180 (included) months	43.00	0.00	723,387.43	0.00	35.00	0.20%	337,723.25	0.05%
c.	10 Total	16,478	100.00%	639,806,489.36	100.00%	17,424	100.00%	668,747,563.26	100.00%

			At the end of the current Collection Period				At the end of the previous Collection Period			
d.C	urrent 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)	2,257	13.70%	26,180,139.14	4.09%	2,869	16.47%	26,129,073.55	3.91%	
d.	2 from 10% (included) to 20% (excluded)	4,157	25.23%	107,925,745.37	16.87%	3,985	22.87%	105,482,787.08	15.77%	
d.	3 from 20% (included) to 30% (excluded)	4,162	25.26%	161,684,367.56	25.27%	4,273	24.52%	165,874,275.56	24.80%	
d.	4 from 30% (included) to 40% (excluded)	2,917	17.70%	159,916,636.75	24.99%	2,925	16.79%	160,764,415.28	24.04%	
d.	5 from 40% (included) to 50% (excluded)	2,883	17.50%	177,444,763.32	27.73%	3,233	18.55%	201,339,666.16	30.11%	
d.	6 from 50% (included) to 60% (excluded)	102	0.61%	6,654,837.22	1.05%	139	0.80%	9,157,345.63	1.37%	
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	16,478	100.00%	639,806,489.36	100.00%	17,424	100.00%	668,747,563.26	100.00%	

		At the end of the curre	nt Collection Period		At the end of the previous Collection Period			
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)	693	4.21%	1,124,374.24	0.18%	1,439	8.26%	2,686,796.99	0.40%
e.2 from 12 (included) to 24 months (excluded)	247	1.50%	2,535,813.30	0.40%	204	1.17%	1,878,972.67	0.28%
e.3 from 24 (included) to 48 months (excluded)	1,941	11.78%	36,492,262.67	5.70%	1,937	11.12%	38,035,037.20	5.69%
e.4 from 48 (included) to 72 months (excluded)	5,342	32.42%	149,381,873.06	23.35%	5,492	31.51%	160,551,469.19	24.01%
e.5 from 72 (included) to 96 months (excluded)	671	4.07%	28,265,027.65	4.42%	310	1.78%	12,286,941.56	1.84%
e.6 from 96 (included) to 120 months (excluded)	5,600	33.97%	303,541,883.54	47.42%	4,445	25.51%	237,480,045.71	35.51%
e.7 from 120 (included) to 160 months (excluded)	1,873	11.37%	110,402,553.32	17.26%	3,445	19.77%	205,179,477.63	30.68%
e.8 from 160 (included) to 200 months (excluded)	110	0.67%	7,944,056.68	1.25%	151	0.87%	10,528,789.49	1.57%
e.9 over 200 (included) months	1	0.01%	118,644.90	0.02%	1	0.01%	120,032.82	0.02%
e.10 Total	16,478	100.00%	639,806,489.36	100.00%	17,424	100.00%	668,747,563.26	100.00%

		At the end of the curre	nt Collection Period			At the end of the previo	ous Collection Period	
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	248	1.51%	8,756,207.61	1.37%	260	1.49%	9,135,330.21	1.37%
f.2 Basilicata	37	0.22%	843,391.02	0.13%	40	0.23%	878,237.82	0.13%
f.3 Calabria	126	0.76%	3,619,865.80	0.57%	135	0.77%	3,789,533.34	0.57%
f.4 Campania	814	4.94%	27,300,088.53	4.27%	882	5.06%	28,749,068.75	4.30%
f.5 Emilia - Romagna	1,884	11.43%	77,997,678.43	12.19%	1,983	11.38%	81,546,400.10	12.19%
f.6 Friuli-Venezia Giulia	728	4.42%	25,684,905.95	4.01%	760	4.36%	26,917,605.17	4.03%
f.7 Lazio	1,696	10.29%	72,862,130.60	11.39%	1,799	10.32%	75,817,482.56	11.34%
f.8 Liguria	343	2.08%	12,536,001.35	1.96%	368	2.11%	13,166,876.04	1.97%
f.9 Lombardia	2,784	16.90%	126,678,112.86	19.80%	2,889	16.58%	131,996,688.92	19.74%
f.10 Marche	417	2.53%	16,035,467.83	2.51%	437	2.51%	16,778,952.19	2.51%
f.11 Molise	39	0.24%	1,070,648.68	0.17%	47	0.27%	1,148,248.81	0.17%
f.12 Piemonte	2,390	14.50%	85,831,748.64	13.42%	2,530	14.52%	89,586,689.17	13.40%
f.13 Puglia	768	4.66%	22,038,246.98	3.44%	854	4.90%	23,257,383.34	3.48%
f.14 Sardegna	217	1.32%	7,014,686.90	1.10%	228	1.31%	7,432,932.94	1.11%
f.15 Sicilia	637	3.87%	19,148,732.59	2.99%	678	3.89%	20,084,682.97	3.00%
f.16 Toscana	823	4.99%	33,731,237.13	5.27%	869	4.99%	35,299,642.91	5.28%
f.17 Trentino - Alto Adige	169	1.03%	7,165,104.88	1.12%	178	1.02%	7,565,653.42	1.13%
f.18 Umbria	101	0.61%	3,673,135.23	0.57%	107	0.61%	3,799,163.21	0.57%
f.19 Valle d'Aosta	33	0.20%	958,769.03	0.15%	35	0.20%	1,012,953.28	0.15%
f.20 Veneto	2,224	13.50%	86,860,329.32	13.57%	2,345	13.48%	90,784,038.11	13.56%
f.4 Total	16,478	100.00%	639,806,489.36	100.00%	17,424	100.00%	668,747,563.26	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	16,196	98.29%	629,359,476.30	98.37%	17,115	98.23%	657,696,838.98	98.35%
	g.2 Quarterly	282	1.71%	10,447,013.06	1.63%	309	1.77%	11,050,724.28	1.65%
	g.3 Total	16,478	100.00%	639,806,489.36	100.00%	17,424	100.00%	668,747,563.26	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	14,893	90.38%	580,240,550.18	90.69%	15,761	90.46%	608,273,654.46	90.96%	
	h.2 R.I.D.	1,167	7.08%	43,236,085.10	6.76%	1,237	7.10%	44,114,005.17	6.60%	
	h.3 Cash	418	2.54%	16,329,854.08	2.55%	426	2.44%	16,359,903.63	2.44%	
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	h.5 Total	16,478	100.00%	639,806,489.36	100.00%	17,424	100.00%	668,747,563.26	100.00%	

			At the end of the current Collection Period				At the end of the previous Collection Period			
i.	Type of Interest	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	i.1 Fixed	2,350	14.26%	68,276,833.25	10.67%	2,531	14.53%	71,918,801.47	10.75%	
	i.2 Floating	12,643	76.73%	514,497,923.03	80.41%	13,360	76.68%	537,102,608.34	80.31%	
	i.3 Optional currently Fixed	382	2.32%	15,622,600.61	2.44%	387	2.22%	16,168,337.20	2.42%	
	i.4 Optional currently Floating	1,103	6.69%	41,409,132.47	6.48%	1,146	6.57%	43,557,816.25	6.52%	
	i.5 Total	16,478	100.00%	639,806,489.36	100.00%	17,424	100.00%	668,747,563.26	100.00%	

		At the end of the current Collection Period				At the end of the previous Collection Period				
I.	Interest Rate (Fixed and Optional currently Fixed) 👳	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)	357	2.17%	13,522,288.96	2.11%	310.00	1.78%	13,338,428.71	1.99%	
	I.2 3% (included) - 4% (excluded)	58	0.35%	1,845,855.62	0.29%	59.00	0.34%	1,920,957.94	0.29%	
	I.3 4% (included) - 5% (excluded)	49	0.30%	1,569,692.71	0.25%	65	0.37%	2,214,823.01	0.33%	
	1.4 5% (included) - 6% (excluded)	1,130	6.86%	31,961,240.75	5.00%	1,323	7.59%	34,044,841.58	5.09%	
	1.5 >=6%	1,138	6.90%	35,000,355.82	5.46%	1,161	6.66%	36,568,087.43	5.47%	
	I.6 Total	2,732	16.58%	83,899,433.86	13.11%	2,918	16.74%	88,087,138.67	13.17%	

_		At the end of the current Collection Period				At the end of the previous Collection Period			
m.	Spread (Floating and Optional currently Floating) $_{\scriptscriptstyle (\!$	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
. [	n.1 0% (included) - 1% (excluded)		0.00%	-	0.00%		0.00%		0.00%
	n.2 1% (included) - 1.25% (excluded)	5,649	34.28%	223,449,664.98	34.92%	6,095	34.98%	234,183,955.44	35.01%
	n.3 1.25% (included) - 1.5% (excluded)	4,972	30.17%	210,998,061.50	32.98%	5,209	29.90%	219,798,046.63	32.87%
. [	n.4 1.5% (included) - 1.75% (excluded)	2,393	14.52%	91,300,391.30	14.27%	2,453	14.08%	95,535,184.73	14.29%
	n.5 1.75% (included) - 2% (excluded)	587	3.56%	26,104,127.10	4.08%	593	3.40%	26,893,569.86	4.02%
	n.6 >=2%	145	0.89%	4,054,810.62	0.64%	156	0.90%	4,249,667.93	0.64%
	n.7 Total	13,746	83.42%	555,907,055.50	86.89%	14,506	83.26%	580,660,424.59	86.83%

(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





