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

07/10/2015	
01/06/2015	31/08/2015
30/06/2015	30/09/2015
30/09/2015	

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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 issued		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 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	4	Amount Accrued		Befo	re Payments	Payr	nents	Afte	r 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	3.079%	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	500,000,000.00	-	-
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	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	-	-	-	-	-	-	-
30/09/2014	31/12/2014	31/12/2014	0.132%	92		-	-		-	-	-
31/12/2014	31/03/2015	31/03/2015	0.129%	90		-	-		-	-	-
31/03/2015	30/06/2015	30/06/2015	0.071%	91	-	-	-	-	-	-	
30/06/2015	30/09/2015	30/09/2015	0.035%	92	-	-	-	-	-	-	-

Cordusio R	MBS Securiti	sation S.r.l.	- Series 200	6 - CLASS	A2 NOTES	(ISIN code IT0	004087174)				
Interest	t Period	Interest		Amount Accrued		Befo	re Payments	Pavn	nents	Afte	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	3.169%	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
30/06/2014	30/09/2014	30/09/2014	0.349%	92	459,462.61	-	515,156,787.20	459,462.61	28,940,788.80	-	486,215,998.40
30/09/2014	31/12/2014	31/12/2014	0.222%	92	275,846.54	-	486,215,998.40	275,846.54	27,253,881.60	-	458,962,116.80
31/12/2014	31/03/2015	31/03/2015	0.219%	90	251,281.75	-	458,962,116.80	251,281.75	27,779,479.20	-	431,182,637.60
31/03/2015	30/06/2015	30/06/2015	0.161%	91	175,479.35	-	431,182,637.60	175,479.35	27,384,429.60	-	403,798,208.00
30/06/2015	30/09/2015	30/09/2015	0.125%	92	128,991.09	-	403,798,208.00	128,991.09	26,450,916.80	-	377,347,291.20

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

Cordusio RI	MBS Securiti	sation S.r.l	Series 200	6 - CLASS I	B NOTES (I	SIN code IT00	04087182)				
Interest	t Period	Interest		Amount Accrued		Befo	re Payments	Paym	onte	Afte	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	3.259%	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
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
30/09/2014	31/12/2014	31/12/2014	0.312%	92	36,438.13	-	45,700,000.00	36,438.13		-	45,700,000.00
31/12/2014	31/03/2015	31/03/2015	0.309%	90	35,303.25	-	45,700,000.00	35,303.25	-	-	45,700,000.00
31/03/2015	30/06/2015	30/06/2015	0.251%	91	28,995.38	-	45,700,000.00	28,995.38		-	45,700,000.00
30/06/2015	30/09/2015	30/09/2015	0.215%	92	25,109.61	-	45,700,000.00	25,109.61	-	-	45,700,000.00

Interest Period		Interest	Amount Accrued			Befo	re Payments	Paym	ents	Afte	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	-	-	96,000,000.0
29/09/2006	29/12/2006	29/12/2006	4.076%	91	989,109.33	-	96,000,000.00	989,109.33	-	-	96,000,000.0
29/12/2006	30/03/2007	30/03/2007	4.422%	91	1,073,072.00	-	96,000,000.00	1,073,072.00	-	-	96,000,000.0
30/03/2007	29/06/2007	29/06/2007	4.614%	91	1,119,664.00	-	96,000,000.00	1,119,664.00	-	-	96,000,000.0
29/06/2007	28/09/2007	28/09/2007	4.864%	91	1,180,330.67	-	96,000,000.00	1,180,330.67	-	-	96,000,000.0
28/09/2007	31/12/2007	31/12/2007	5.426%	94	1,360,117.33	-	96,000,000.00	1,360,117.33	-	-	96,000,000.0
31/12/2007	31/03/2008	31/03/2008	5.465%	91	1,326,173.33	-	96,000,000.00	1,326,173.33	-	-	96,000,000.0
31/03/2008	30/06/2008	30/06/2008	5.428%	91	1,317,194.66	-	96,000,000.00	1,317,194.66	-	-	96,000,000.0
30/06/2008	30/09/2008	30/09/2008	5.655%	92	1,387,360.00	-	96,000,000.00	1,387,360.00	-	-	96,000,000.0
30/09/2008	31/12/2008	31/12/2008	5.842%	92	1,433,237.33	-	96,000,000.00	1,433,237.33	-	-	96,000,000.0
31/12/2008	31/03/2009	31/03/2009	3.673%	90	881,520.00	-	96,000,000.00	881,520.00	-	-	96,000,000.0
31/03/2009	30/06/2009	30/06/2009	2.231%	91	541,389.33	-	96,000,000.00	541,389.33	-	-	96,000,000.0
30/06/2009	30/09/2009	30/09/2009	1.820%	92	446,506.66	-	96,000,000.00	446,506.66	-	-	96,000,000.0
30/09/2009	31/12/2009	31/12/2009	1.439%	92	353,034.66	-	96,000,000.00	353,034.66	-	-	96,000,000.0
31/12/2009	31/03/2010	31/03/2010	1.407%	90	337,680.00	-	96,000,000.00	337,680.00	-	-	96,000,000.0
31/03/2010	30/06/2010	30/06/2010	1.335%	91	323,960.00	-	96,000,000,00	323,960.00	-	-	96.000.000.0
30/06/2010	30/09/2010	30/09/2010	1.454%	92	356,714.66	-	96,000,000.00	356,714.66	-	-	96,000,000.0
30/09/2010	31/12/2010	31/12/2010	1.580%	92	387,626.66	-	96,000,000.00	387,626.66	-	-	96,000,000.0
31/12/2010	31/03/2011	31/03/2011	1.713%	90	411,120.00	-	96,000,000.00	411,120.00	-	-	96,000,000.0
31/03/2011	30/06/2011	30/06/2011	1.919%	91	465,677.33	-	96,000,000.00	465,677.33	-	-	96,000,000.0
30/06/2011	30/09/2011	30/09/2011	2.231%	92	547,338.66	-	96,000,000.00	547,338.66		-	96,000,000.0
30/09/2011	30/12/2011	30/12/2011	2.244%	91	544,544.00	-	96,000,000.00	544,544.00		-	96,000,000.0
30/12/2011	30/03/2012	30/03/2012	2.087%	91	506,445.33	-	96,000,000.00	506,445.33	-	-	96,000,000.0
30/03/2012	29/06/2012	29/06/2012	1.487%	91	360,845.33	-	96,000,000.00	360,845.33		-	96,000,000.0
29/06/2012	28/09/2012	28/09/2012	1.352%	91	328,085.33		96,000,000.00	328,085.33	-		96,000,000.0
28/09/2012	31/12/2012	31/12/2012	0.922%	94	231,114.66	-	96,000,000.00	231,114.66	-	-	96,000,000.0
31/12/2012	28/03/2013	28/03/2013	0.885%	87	205,320.00	-	96,000,000.00	205,320.00	-	-	96,000,000.0
28/03/2013	28/06/2013	28/06/2013	0.913%	92	223,989.33		96,000,000.00	223,989.33		-	96,000,000.0
28/06/2013	30/09/2013	30/09/2013	0.922%	94	231,114.66	-	96,000,000.00	231,114.66		-	96,000,000.0
30/09/2013	31/12/2013	31/12/2013	0.921%	92	225,952.00	-	96,000,000.00	225,952.00		-	96,000,000.0
31/12/2013	31/03/2014	31/03/2014	0.993%	90	238,320.00		96,000,000.00	238,320.00		-	96,000,000.0
31/03/2014	30/06/2014	30/06/2014	1.013%	91	245,821.33	-	96,000,000.00	245,821.33		-	96,000,000.0
30/06/2014	30/09/2014	30/09/2014	0.909%	92	223,008.00		96,000,000.00	223,008.00			96,000,000.0
30/09/2014	31/12/2014	31/12/2014	0.782%	92	191,850.66	-	96,000,000.00	191,850.66		-	96,000,000.0
31/12/2014	31/03/2015	31/03/2015	0.779%	90	186,960.00	-	96,000,000.00	186,960.00			96,000,000.0
31/03/2015	30/06/2015	30/06/2015	0.721%	91	174,962.66	-	96,000,000.00	174,962.66			96,000,000.0
30/06/2015	30/09/2015	30/09/2015	0.685%	92	168,053.33		96,000,000.00	168,053.33			96,000,000.0
30/00/2013	30/03/2013	30/03/2013	0.00578	52	100,000.00		30,000,000.00	100,000.00			30,000,000.
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Cordusio RMBS Securitisation S.r.I. - Series 2006 - COLLECTIONS

Collectior (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
			00.000.445.07			001.000.10	400,400,070,00
01/05/2006	31/08/2006 30/11/2006	49,679,556.85 37,060,469.31	36,838,415.27 28,986,858.66	-	41,782,323.34 29,607,006.44	821,983.40 584,288.92	129,122,278.86 96,238,623.33
01/09/2006	28/02/2007	37,000,469.31	20,900,030.00		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	35,090,031.50	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
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	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
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
01/09/2014	30/11/2014	21,862,372.04	3,338,716.65	743,001.42	3,973,053.36	50,452.12	29,967,595.59
01/12/2014	28/02/2015	21,290,443.35	3,084,851.35	796,977.80	5,354,813.77	63,354.53	30,590,440.80
01/03/2015	31/05/2015	21,157,265.37	2,885,786.47	1,293,528.48	5,438,332.25	77,058.19	30,851,970.76
01/06/2015	31/08/2015	20,958,657.56	2,677,779.36	631,550.63	4,628,439.54	42,337.75	28,938,764.84

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

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	3,352,781.10	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	26,451,166.31
(a) Interest Components related to the Mortgage Loans received by the Issuer	3,342,102.36	(a) All Principal Components related to the Mortgage Loans received by the Issuer	25,587,097.10
(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	10,678.74	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	863,849.35
(d) All amounts received from the Swap Counterparty by the Issuer	-	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	219.86
(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 than Defaulted Claims)	
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	(f) Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the	
 (g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds) 	-	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	-
 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 		(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	-
(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

28,940,098.06

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

PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT Furo TOTAL ISSUER INTEREST AVAILABLE FUNDS 3,352,781.10 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 68,778.88 Second Class A1 Principal: b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes 14,000.00 (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 2.471.69 d) Amount necessary to replenish the Expenses Account up to Retention Amount 107.56 Class A2 Principal Third Third Party Fees and Expenses: a) Paving Agent and Listing Agent fees and expenses Fourth Class B Principal 67.948.86 b) Agent Bank and Principal Paving Agent fees and expenses c) Computation Agent fees and expenses Fifth Class C Principal 8.750.00 d) Services fees and expenses 468 874 56 e) Corporate Servicer fees and expenses Principal on the Subordinated Loan Sixth 23.205.65 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 860.578.53 Amounts due to the Swap Counterparty Nineth Junior Notes Additional Remuneration Instalment Premiums payable to the Originator 5 542 21 Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes 128,991,09

25,109.61

168,053.33

863,849.35

54,219.62

592,300.16

1,510,369.13

Issuer/RoN expenses

Class A PDL reduction to zero

Class B PDL reduction to zero

Reduction of Class C PDL to zero

Reduction of Junior Notes PDL to zero

Principal Priority of Payments

Any amounts due to:

Any amounts due to UCI:

Other Issuer Creditor amounts Twenty-second Interest on the Junior Notes (other than in (xxiii) below)

Junior Notes Additional Interest Amount

Any Swap termination payments

Interest on the Subordinated Loan Principal on the Subordinated Loan

Trigger Event has occurred (if any Rated Notes o/s)

a) UCI under the terms of the Transfer Agreement

b) under the terms of the Warranty and Indemnity Agreement

Interest on Class B Notes (if Class B Trigger Event has not occurred)

Interest on Class C Notes if Class C Trigger Event has not occurred

Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)

b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement

a) in connection with a limited recourse loan under the terms of the Letter of Undertaking

Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes

Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement

First

Third

Fourth

Fifth Sixth

Seventh

Eighth Ninth

Tenth Eleventh

Twelfth

Thirteenth

Fourteenth

Fifteenth

Sixteenth

Seventeeth

Eighteenth

Nineteenth Twentieth

Twenty-first

Twenty-third

Second

Interest amount available after the payment of interest on the Class C Notes

Furo

26,451,166.31

26.450.916.80

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
	b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notesc) Fees, expenses to be paid to the RoN	not applicable not applicable
Third	Third Party Fees and Expenses:	
	a) Paying Agent fees and expenses	not applicable
	b) Agent Bank fees and expenses	not applicable
	c) Computation Agent fees and expenses	not applicable
	 d) Services fees and expenses 	not applicable
	e) Corporate Servicer fees and expenses	not applicable
	 f) Corporate Services Provider fees and expenses 	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 oppliggt I-
	 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
	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	-	863,849.35	863,849.35	-

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	127	4,917,942.51	0.87%
from 30 days to 59 days	72	2,909,838.01	0.52%
from 60 days to 89 days	78	3,116,669.34	0.55%
from 90 days to 119 days	41	1,608,267.70	0.29%
from 120 days to 149 days	38	1,528,923.43	0.27%
from 150 days to 179 days	27	957,809.30	0.17%
from 180 days to 209 days	29	1,212,557.74	0.21%
from 210 days to 239 days	20	1,231,984.32	0.22%
from 240 days to 269 days	15	439,589.52	0.08%
from 270 days to 299 days	6	216,711.93	0.04%
from 300 days to 329 days	7	286,789.20	0.05%
from 330 days to 359 days	3	117,996.80	0.02%
above 360 days	-	-	0.00%
Total	463	18,545,079.80	3.29%

 Outstanding Amount of Claims in Arrears for more
 Initial Portfolio Outstanding Amount (b)*
 > 90 Day Arrear Claims ratio (c) = (a)/(b)

 than 90 days (a)
 7,600,629.94
 2,544,388,351.13
 0.30%

EFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims		Cumulative Defaulted Claims Ratio (c) =
(a)		(a)/(b)
51,007,665.85	2,544,388,351.13	2.00%
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	Portfolio Outstanding Amount at start of previous Collection Period	3 Month CPR	
	4,628,439.54	557,389,050.43	3.29%	
	Life CPR 6.38%			_
ESERVE				
	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.
	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		

Yes

> 90 Days Arrear Claims ratio < 5% * 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	aral Information about the Portfolio ${\mathfrak o}$	At the end of the current Collection Period	At the end of the previous Collection Period
	a.1	Number of Loans:	15,186	15,362
	a.2	Oustanding Portfolio Amount:	530,937,863.81	557,389,050.43
	a.3	Average Outstanding Potfolio Amount:	34,962.32	36,283.63
	a.4	Weighted Average Seasoning (months):	142.11	139.12
	a.5	Weighted Average Current LTV:	27.79%	28.53%
	a.6	Weighted Average Remaining Term (months):	88.6	90.9

		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	1,374	9.05%	9,214,616.60	1.74%	1,197	7.79%	8,088,499.12	1.45%
b.2	from 10.000 (included) to 25.000 (excluded) Euro	4,975	32.76%	85,251,391.88	16.06%	4,847	31.55%	84,024,454.49	15.07%
b.3	from 25.000 (included) to 50.000 (excluded) Euro	5,306	34.94%	193,474,004.36	36.44%	5,441	35.42%	197,032,900.30	35.35%
b.4	from 50.000 (included) to 75.000 (excluded) Euro	2,631	17.33%	156,322,064.18	29.44%	2,874	18.71%	170,931,836.98	30.67%
b.5	from 75.000 (included) to 100.000 (excluded) Euro	635	4.18%	54,044,003.60	10.18%	693	4.51%	59,032,644.19	10.59%
b.6	from 100.000 (included) to 150.000 (excluded) Euro	231	1.52%	26,564,110.97	5.00%	271	1.76%	31,245,787.02	5.61%
b.7	from 150.000 (included) to 200.000 (excluded) Euro	27	0.18%	4,550,509.94	0.86%	31	0.20%	5,275,852.61	0.95%
b.8	from 200.000 (included) to 300.000 (excluded) Euro	7	0.04%	1,517,162.28	0.28%	8	0.06%	1,757,075.72	0.31%
b.9	over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
b.1	I0 Total	15,186	100.00%	530,937,863.81	100.00%	15,362	100.00%	557,389,050.43	100.00%

			At the end of the curre	nt Collection Period		At the end of the previous 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%	-	0.00%	-	0.00%
C	2 from 24 (included) to 48 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
C	3 from 48 (included) to 72 (excluded) months		0.00%	-	0.00%	-	0.00%	-	0.00%
C	4 from 72 (included) to 96 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
C	5 from 96 (included) to 108 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
C	6 from 108 (included) to 120 (excluded) months		0.00%	-	0.00%	-	0.00%	-	0.00%
C	7 from 120 (included) to 150 (excluded) months	11,370	74.87%	421,088,318.47	79.31%	11,674	75.99%	446,495,382.20	80.10%
C	8 from 150 (included) to 180 (excluded) months	3,680	24.23%	106,691,506.60	20.09%	3,570	23.24%	108,214,225.26	19.41%
C	9 over 180 (included) months	136	0.90%	3,158,038.74	0.60%	118	0.77%	2,679,442.97	0.49%
с	10 Total	15,186	100.00%	530,937,863.81	100.00%	15,362	100.00%	557,389,050.43	100.00%

			At the end of the currer	nt 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)	2,666	17.56%	35,559,917.23	6.70%	2,364	15.39%	32,680,228.42	5.86%
d.	2 from 10% (included) to 20% (excluded)	4,565	30.06%	109,334,087.61	20.59%	4,432	28.85%	107,808,646.37	19.34%
d.	3 from 20% (included) to 30% (excluded)	3,085	20.31%	123,585,015.22	23.28%	3,436	22.37%	133,822,038.80	24.01%
d.	4 from 30% (included) to 40% (excluded)	3,847	25.33%	202,490,649.79	38.14%	3,653	23.78%	196,037,794.12	35.17%
d.	5 from 40% (included) to 50% (excluded)	996	6.56%	58,080,530.70	10.94%	1,442	9.39%	84,579,920.97	15.17%
d.	6 from 50% (included) to 60% (excluded)	27	0.18%	1,887,663.26	0.35%	35	0.22%	2,460,421.75	0.45%
d.	.7 from 60% (included) to 70% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
d.	8 from 70% (included) to 80% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
d	9 Total	15,186	100.00%	530,937,863.81	100.00%	15,362	100.00%	557,389,050.43	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)	240	1.58%	929,023.06	0.17%	192	1.25%	667,219.08	0.12%
e.2 from 12 (included) to 24 months (excluded)	630	4.15%	7,176,560.52	1.35%	245	1.59%	2,237,516.48	0.40%
e.3 from 24 (included) to 48 months (excluded)	5,355	35.26%	105,390,699.37	19.85%	4,616	30.05%	88,793,145.59	15.93%
e.4 from 48 (included) to 72 months (excluded)	1,102	7.26%	28,822,008.99	5.43%	2,339	15.23%	61,371,930.42	11.01%
e.5 from 72 (included) to 96 months (excluded)	1,360	8.96%	54,259,306.59	10.22%	1,305	8.49%	52,578,006.73	9.43%
e.6 from 96 (included) to 120 months (excluded)	5,504	36.23%	279,865,700.87	52.71%	5,625	36.62%	293,658,520.05	52.68%
e.7 from 120 (included) to 160 months (excluded)	994	6.55%	54,381,655.53	10.24%	1,039	6.77%	57,968,351.66	10.40%
e.8 from 160 (included) to 200 months (excluded)		0.00%	-	0.00%	-	0.00%	-	0.00%
e.9 over 200 (included) months	1	0.01%	112,908.88	0.03%	1	0.01%	114,360.42	0.03%
e.10 Total	15,186	100.00%	530,937,863.81	100.00%	15,362	101.00%	557,389,050.43	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	234	1.54%	6,981,661.31	1.31%	240	1.56%	7,659,788.96	1.37%
f.2 Basilicata	35	0.23%	698,184.09	0.13%	36	0.23%	731,412.87	0.13%
f.3 Calabria	112	0.74%	2,878,128.50	0.54%	114	0.74%	3,032,447.83	0.54%
f.4 Campania	727	4.79%	22,390,790.88	4.22%	735	4.78%	23,521,332.26	4.22%
f.5 Emilia - Romagna	1,714	11.29%	63,984,051.45	12.05%	1,728	11.25%	67,254,303.78	12.07%
f.6 Friuli-Venezia Giulia	680	4.48%	21,345,148.37	4.02%	686	4.47%	22,376,739.11	4.01%
f.7 Lazio	1,589	10.46%	61,009,406.46	11.49%	1,611	10.49%	64,048,628.56	11.49%
f.8 Liguria	318	2.09%	10,415,690.99	1.96%	322	2.10%	10,877,033.86	1.95%
f.9 Lombardia	2,588	17.04%	105,962,385.68	19.96%	2,619	17.05%	110,792,133.57	19.88%
f.10 Marche	384	2.53%	13,267,780.68	2.50%	387	2.52%	13,814,889.75	2.48%
f.11 Molise	32	0.21%	875,451.15	0.16%	32	0.21%	917,872.16	0.16%
f.12 Piemonte	2,217	14.60%	71,372,753.35	13.44%	2,242	14.59%	75,127,902.64	13.48%
f.13 Puglia	681	4.48%	18,058,960.44	3.40%	693	4.51%	19,100,428.48	3.43%
f.14 Sardegna	197	1.30%	5,773,995.15	1.09%	202	1.31%	6,095,964.38	1.09%
f.15 Sicilia	571	3.76%	15,707,690.89	2.96%	581	3.78%	16,497,630.28	2.96%
f.16 Toscana	763	5.02%	28,205,390.15	5.31%	770	5.01%	29,683,392.82	5.33%
f.17 Trentino - Alto Adige	153	1.01%	5,954,456.25	1.12%	154	1.00%	6,213,555.70	1.11%
f.18 Umbria	93	0.61%	2,986,234.68	0.56%	94	0.61%	3,164,188.74	0.57%
f.19 Valle d'Aosta	29	0.19%	811,154.56	0.15%	30	0.20%	857,533.76	0.15%
f.20 Veneto	2,069	13.63%	72,258,548.78	13.63%	2,086	13.59%	75,621,870.92	13.58%
f.4 Total	15,186	100.00%	530,937,863.81	100.00%	15,362	100.00%	557,389,050.43	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	14,963	98.53%	522,838,251.42	98.47%	15,128	98.48%	548,651,445.46	98.43%
	g.2 Quarterly	223	1.47%	8,099,612.39	1.53%	234	1.52%	8,737,604.97	1.57%
	g.3 Total	15,186	100.00%	530,937,863.81	100.00%	15,362	100.00%	557,389,050.43	100.00%

		At the end of				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	13,699	90.21%	479,506,505.78	90.31%	13,834	90.05%	502,222,179.30	90.10%
	h.2 R.I.D.	1,113	7.33%	37,255,564.13	7.02%	1,121	7.30%	39,241,935.08	7.04%
	h.3 Cash	374	2.46%	14,175,793.90	2.67%	407	2.65%	15,924,936.05	2.86%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	h.5 Total	15,186	100.00%	530,937,863.81	100.00%	15,362	100.00%	557,389,050.43	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	2,069	13.62%	53,790,194.47	10.13%	2,108	13.72%	57,592,213.31	10.33%	
	i.2 Floating	11,776	77.55%	430,816,803.72	81.14%	11,827	76.99%	450,290,220.10	80.79%	
	i.3 Optional currently Fixed in	359	2.36%	13,179,710.39	2.48%	357	2.32%	13,515,180.18	2.42%	
	i.4 Optional currently Floating	982	6.47%	33,151,155.23	6.25%	1,070	6.97%	35,991,436.84	6.46%	
	i.5 Total	15,186	100.00%	530,937,863.81	100.00%	15,362	100.00%	557,389,050.43	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)	305	2.01%	11,630,458.23	2.19%	304	1.98%	11,996,702.52	2.15%
	I.2 3% (included) - 4% (excluded)	56	0.37%	1,559,710.39	0.29%	51	0.33%	1,503,573.85	0.27%
	I.3 4% (included) - 5% (excluded)	35	0.23%	1,026,334.80	0.19%	35	0.23%	1,072,309.05	0.19%
	1.4 5% (included) - 6% (excluded)	1,000	6.59%	24,781,739.44	4.67%	1,012	6.59%	26,622,490.24	4.78%
	1.5 >=6%	1,032	6.79%	27,971,662.00	5.27%	1,063	6.92%	29,912,317.83	5.37%
	I.6 Total	2,428	15.99%	66,969,904.86	12.61%	2,465	16.05%	71,107,393.49	12.76%

		At the end of the current Collection Period				At the end of the previous Collection Period				
m.	Spread (Floating and Optional currently Floating) 👳	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	m.1 0% (included) - 1% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	m.2 1% (included) - 1.25% (excluded)	5,168	34.03%	184,990,997.70	34.84%	5,223	34.00%	194,208,756.67	34.84%	
	m.3 1.25% (included) - 1.5% (excluded)	4,651	30.63%	177,866,474.58	33.50%	4,698	30.58%	185,952,390.46	33.36%	
	m.4 1.5% (included) - 1.75% (excluded)	2,258	14.87%	75,794,574.03	14.28%	2,280	14.84%	79,542,754.89	14.27%	
	m.5 1.75% (included) - 2% (excluded)	556	3.66%	21,980,124.70	4.14%	567	3.69%	23,051,452.52	4.14%	
	m.6 >=2%	125	0.82%	3,335,787.94	0.63%	129	0.84%	3,526,302.40	0.63%	
	m.7 Total	12,758	84.01%	463,967,958.95	87.39%	12,897	83.95%	486,281,656.94	87.24%	

(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





