# **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

07/01/2016	
01/09/2015	30/11/2015
30/09/2015	31/12/2015
31/12/2015	

This Investor Report (the "Report") has been prepared by UniCredit Bank AG, London Branch ("UCB"), a member of the UniCredit Group, in its role as Calculation/Computation Agent and is based, inter alia, on the Servicer Reports prepared by the Servicer as well as data provided to UCB by other third parties. Although such information has been obtained from sources believed to be reliable, neither UCB, nor its subsidiaries or affiliates, or any of their respective directors, managers, officers or employees makes any representation as to their fairness, accuracy, completeness or reliability or shall have any responsibility or liability for any loss or damage howsoever arising from or otherwise in connection with the use of this Report.

This Report is not for retail customers (as defined by the European Markets in Financial Instruments Directive) and persons into whose possession or attention this document comes must inform themselves about, and strictly observe, any such restrictions. This Report is provided for information purposes only and does not constitute or form part of, nor may be construed so as to constitute or form part of, an offer, or the solicitation of any offer, to buy, sell or subscribe for any securities mentioned herein, nor is it intended to provide an evaluation of the risk related to an investment in such securities or for use by any person in making investment decisions. By accepting this Report, you agree to be bound by the foregoing restrictions. The information provided in the Report can not substitute the obtaining of independent financial advice.

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

If this Report has been sent to you in electronic form, you are reminded that documents transmitted via this medium may be altered or changed during the process of electronic transmission and consequently none of UCB, its subsidiaries or affiliates or any of the directors, officers or employees thereof, accepts any liability or responsibility whatsoever in respect of any difference between the documents distributed to you in electronic format and the hard copy version available to you on request from UCB."

## Cordusio RMBS Securitisation S.r.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	d	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 Code	e	026038014	026036780	026082331	026082382	
Clearing Syste	em	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear
Indexation		Euribor 3 M				
Spread at Issu	lance	5	14	23	70	200
F	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

doBank S.p.A. (formerly Known as UniCredit Credit Management Bank S.p.A.; 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	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 92	-	-	-	-	-	-	-
30/09/2015	31/12/2015	31/12/2015	0.009%	92		-		-	-	-	-

Cordusio RI	MBS Securiti	sation S.r.l.	- Series 200	6 - CLASS	A2 NOTES	(ISIN code IT0	004087174)				
Interest	Period	Interest		Amount Accrued		Befo	re Payments	Pavn	nents	Afte	er Payments
Start (included)		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	29/06/2007	4.054%	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%	92	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%	90	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
30/09/2015	31/12/2015	31/12/2015	0.099%	92	95,468.86	-	377,347,291.20	95,468.86	27,868,403.20		349,478,888.00
00/00/2010	01/12/2010	01/12/2010	0.00070	02	00,100.00		011,011,201120	00,100.00	21,000,100.20		0.10, 1.0,000.00

Cordusio RI	MBS Securiti	sation S.r.l	Series 200	6 - CLASS I	B NOTES (I	SIN code IT00	04087182)				
Interest	Period	Interest		Amount Accrued		Befo	ore Pavments	Paym	onte	Afte	r Payments
Start (included)		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
30/09/2015	31/12/2015	31/12/2015	0.189%	92	22,073.10	-	45,700,000.00	22,073.10	-	-	45,700,000.00

Interes	t Period	Interest	#	Amount Accrued		Befo	re Payments	Paym	ents	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	3.729%	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
30/09/2015	31/12/2015	31/12/2015	0.659%	92	161,674.66	-	96,000,000.00	161,674.66	-	-	96,000,000.

# 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			004 000 40	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
01/09/2015	30/11/2015	20,675,364.67	2,509,180.95	643,415.54	6,029,261.38	46,200.47	29,903,423.01

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

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	3,199,922.97	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	27,868,778.94
TOTAL ISSUER INTEREST AVAILABLE FUNDS         (a) Interest Components related to the Mortgage Loans received by the Issuer         (b) Without duplication of (a) above Interest Components invested in Eligible Investments         (c) All net interest amounts on the Accounts received by the Issuer         (d) All amounts received from the Swap Counterparty by the Issuer         (e) All amounts from any party to the Transaction Documents received by the Issuer         (f) All the Revenue Eligible Investments Amounts received by the Issuer         (g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds)         (h) Cash Reserve Excess available after repayment of the Subordinated Loan         (i) 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	3,199,922.97 3,189,388.07 - 10,534.90	<ul> <li>(a) All Principal Components related to the Mortgage Loans received by the Issuer</li> <li>(b) Without duplication of (a) above Principal Components invested in Eligible Investments</li> <li>(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date</li> <li>(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)</li> <li>(e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims)</li> <li>(f) Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the Pre-Enforcement Interest Priority of Payment</li> <li>(g) Any other amount received from the Originator under the Warranty and Indemnity Agreement</li> <li>(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</li> </ul>	27,868,778.94 26,704,626.05 - 1,163,903.38 249.51 - - - - - -
(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

29,904,798.53

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

First

Third

Fourth

Fifth Sixth

Seventh

Eighth Ninth

Tenth Eleventh

Twelfth

Thirteenth

Fourteenth

Fifteenth

Sixteenth

Seventeeth

Second

### PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT Furo TOTAL ISSUER INTEREST AVAILABLE FUNDS 3,199,922.97 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 Issuer/RoN expenses a) Corporate fees, expenses of Issuer 163,077.38 Second Class A1 Principal: b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account c) Fees, expenses to be paid to the RoN 2.451.69 (b) Thereafter to pay Class A1 Principal d) Amount necessary to replenish the Expenses Account up to Retention Amount 808.00 Class A2 Principal Third Third Party Fees and Expenses: a) Paving Agent and Listing Agent fees and expenses Fourth Class B Principal 74.426.53 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 468 828 90 e) Corporate Servicer fees and expenses Principal on the Subordinated Loan Sixth 24,600.85 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 824.092.70 Amounts due to the Swap Counterparty Nineth Junior Notes Additional Remuneration Instalment Premiums payable to the Originator 6.226.85 Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes 95.468.86 Class A PDL reduction to zero

Furo

27,868,778.94

27.868.403.20

22,073.10 Interest on Class B Notes (if Class B Trigger Event has not occurred) Class B PDL reduction to zero Interest on Class C Notes if Class C Trigger Event has not occurred 161,674.66 Cash Reserve Account replenishment till target amount (if any Rated Notes o/s) Reduction of Class C PDL to zero 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) Reduction of Junior Notes PDL to zero 1,163,903.38 Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments Any Swap termination payments Any amounts due to: a) UCI under the terms of the Transfer Agreement

1,347,443.45

Eighteenth Interest on the Subordinated Loan Principal on the Subordinated Loan Nineteenth 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) 53,509.44 Twenty-third Junior Notes Additional Interest Amount 130,030.63

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

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

# 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	-	1,163,903.38	1,163,903.38	-

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	154	5,992,478.20	1.12%
from 30 days to 59 days	67	2,286,989.16	0.43%
from 60 days to 89 days	59	2,765,180.39	0.52%
from 90 days to 119 days	38	1,433,727.81	0.27%
from 120 days to 149 days	38	1,840,198.34	0.34%
from 150 days to 179 days	34	1,296,562.39	0.24%
from 180 days to 209 days	28	1,105,462.28	0.21%
from 210 days to 239 days	14	484,729.26	0.09%
from 240 days to 269 days	13	523,551.60	0.10%
from 270 days to 299 days	5	237,156.53	0.04%
from 300 days to 329 days	9	550,103.74	0.10%
from 330 days to 359 days	5	128,546.13	0.02%
above 360 days		-	0.00%
Total	464	18,644,685.83	3.47%

 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)
 7,600,038.08
 2,544,388,351.13
 0.30%

EFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
52,171,569.23	
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	
	6,029,261.38	530,937,863.81	4.55%	
	Life CPR 6.37%			-
RESERVE				
		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
				Balance at end of Interest Payment Date 2,544,388.00
			Priority of Payments	, i i i i i i i i i i i i i i i i i i i
			Priority of Payments	, i i i i i i i i i i i i i i i i i i i
	2,544,388.00	of Payments	Priority of Payments	, i i i i i i i i i i i i i i i i i i i
	2,544,388.00 Cash Reserve Release if:	of Payments -	Priority of Payments	, i i i i i i i i i i i i i i i i i i i
	2,544,388.00 Cash Reserve Release if: < 50% of Initial Outstanding Balance of Notes	of Payments - Check Yes Yes	Priority of Payments	, i i i i i i i i i i i i i i i i i i i

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:	14,936	15,186
	a.2	Oustanding Portfolio Amount:	503,069,334.38	530,937,863.81
	a.3	Average Outstanding Potfolio Amount:	33,681.66	34,962.32
	a.4	Weighted Average Seasoning (months):	145.05	142.11
	a.5	Weighted Average Current LTV:	27.08%	27.79%
	a.6	Weighted Average Remaining Term (months):	86.5	88.6

		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	1,627	10.89%	11,019,689.06	2.19%	1,374	9.05%	9,214,616.60	1.74%
b.2	from 10.000 (included) to 25.000 (excluded) Euro	5,002	33.49%	85,366,737.98	16.97%	4,975	32.76%	85,251,391.88	16.06%
b.3	from 25.000 (included) to 50.000 (excluded) Euro	5,112	34.23%	187,931,637.47	37.36%	5,306	34.94%	193,474,004.36	36.44%
b.4	from 50.000 (included) to 75.000 (excluded) Euro	2,393	16.02%	141,972,162.17	28.22%	2,631	17.33%	156,322,064.18	29.44%
b.5	from 75.000 (included) to 100.000 (excluded) Euro	577	3.86%	49,074,872.16	9.76%	635	4.18%	54,044,003.60	10.18%
b.6	from 100.000 (included) to 150.000 (excluded) Euro	195	1.31%	22,376,065.05	4.45%	231	1.52%	26,564,110.97	5.00%
b.7	from 150.000 (included) to 200.000 (excluded) Euro	25	0.17%	4,238,345.52	0.84%	27	0.18%	4,550,509.94	0.86%
b.8	from 200.000 (included) to 300.000 (excluded) Euro	5	0.03%	1,089,824.97	0.21%	7	0.04%	1,517,162.28	0.28%
b.9	over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
b.1	0 Total	14,936	100.00%	503,069,334.38	100.00%	15,186	100.00%	530,937,863.81	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
с	1 from 18 (included) to 24 (excluded) months	-	0.00%	-		-	0.00%	-	0.00%
с	2 from 24 (included) to 48 (excluded) months	-	0.00%	-	-	-	0.00%	-	0.00%
с	3 from 48 (included) to 72 (excluded) months	-	0.00%	-		-	0.00%	-	0.00%
с	4 from 72 (included) to 96 (excluded) months	-	0.00%	-		-	0.00%	-	0.00%
с	5 from 96 (included) to 108 (excluded) months	-	0.00%	-		-	0.00%	-	0.00%
с	6 from 108 (included) to 120 (excluded) months	-	0.00%	-		-	0.00%	-	0.00%
с	7 from 120 (included) to 150 (excluded) months	11,108	74.37%	396,859,021.06	0.79	11,370	74.87%	421,088,318.47	79.31%
с	8 from 150 (included) to 180 (excluded) months	3,656	24.48%	102,041,815.75	0.20	3,680	24.23%	106,691,506.60	20.09%
с	9 over 180 (included) months	172	1.15%	4,168,497.57	0.01	136	0.90%	3,158,038.74	0.60%
с	10 Total	14,936	100.00%	503,069,334.38	100.00%	15,186	100.00%	530,937,863.81	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)	2,994	20.05%	38,267,355.21	7.61%	2,666	17.56%	35,559,917.23	6.70%
d.	2 from 10% (included) to 20% (excluded)	4,598	30.78%	108,855,224.54	21.64%	4,565	30.06%	109,334,087.61	20.59%
d.	3 from 20% (included) to 30% (excluded)	2,799	18.74%	116,354,758.79	23.13%	3,085	20.31%	123,585,015.22	23.28%
d.	4 from 30% (included) to 40% (excluded)	3,887	26.02%	201,361,861.12	40.03%	3,847	25.33%	202,490,649.79	38.14%
d.	5 from 40% (included) to 50% (excluded)	640	4.28%	36,971,219.79	7.35%	996	6.56%	58,080,530.70	10.94%
d.	6 from 50% (included) to 60% (excluded)	18	0.13%	1,258,914.93	0.24%	27	0.18%	1,887,663.26	0.35%
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	14,936	100.00%	503,069,334.38	100.00%	15,186	100.00%	530,937,863.81	100.00%

		At the end of the curre	nt Collection Period			At the end of the previo	us 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)	243	1.63%	891,152.28	0.18%	240	1.58%	929,023.06	0.17%
e.2 from 12 (included) to 24 months (excluded)	1,407	9.42%	15,389,116.82	3.06%	630	4.15%	7,176,560.52	1.35%
e.3 from 24 (included) to 48 months (excluded)	5,262	35.22%	106,103,137.28	21.09%	5,355	35.26%	105,390,699.37	19.85%
e.4 from 48 (included) to 72 months (excluded)	291	1.95%	8,347,149.37	1.66%	1,102	7.26%	28,822,008.99	5.43%
e.5 from 72 (included) to 96 months (excluded)	2,050	13.73%	85,183,825.30	16.93%	1,360	8.96%	54,259,306.59	10.22%
e.6 from 96 (included) to 120 months (excluded)	4,724	31.63%	235,697,264.16	46.85%	5,504	36.23%	279,865,700.87	52.71%
e.7 from 120 (included) to 160 months (excluded)	958	6.41%	51,346,235.46	10.21%	994	6.55%	54,381,655.53	10.24%
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%	111,453.71	0.02%	1	0.01%	112,908.88	0.03%
e.10 Total	14,936	100.00%	503,069,334.38	100.00%	15,186	100.00%	530,937,863.81	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 (6)	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	229	1.53%		1.30%	234	1.54%	6,981,661.31	1.31%
f.2 Basilicata	34	0.23%	629,539.50	0.13%	35	0.23%	698,184.09	0.13%
f.3 Calabria	109	0.73%	2,692,697.72	0.54%	112	0.74%	2,878,128.50	0.54%
f.4 Campania	708	4.74%	21,016,102.23	4.18%	727	4.79%	22,390,790.88	4.22%
f.5 Emilia - Romagna	1,688	11.30%	60,761,852.36	12.08%	1,714	11.29%	63,984,051.45	12.05%
f.6 Friuli-Venezia Giulia	672	4.50%	20,344,092.25	4.04%	680	4.48%	21,345,148.37	4.02%
f.7 Lazio	1,569	10.50%	57,984,057.73	11.53%	1,589	10.46%	61,009,406.46	11.49%
f.8 Liguria	315	2.11%	9,976,062.86	1.98%	318	2.09%	10,415,690.99	1.96%
f.9 Lombardia	2,544	17.03%	100,593,467.11	20.00%	2,588	17.04%	105,962,385.68	19.96%
f.10 Marche	376	2.52%	12,545,740.61	2.49%	384	2.53%	13,267,780.68	2.50%
f.11 Molise	32	0.21%	833,752.66	0.17%	32	0.21%	875,451.15	0.16%
f.12 Piemonte	2,182	14.61%	67,443,928.17	13.41%	2,217	14.60%	71,372,753.35	13.44%
f.13 Puglia	663	4.44%	16,733,389.16	3.33%	681	4.48%	18,058,960.44	3.40%
f.14 Sardegna	197	1.32%	5,528,061.37	1.10%	197	1.30%	5,773,995.15	1.09%
f.15 Sicilia	562	3.76%	14,881,791.37	2.96%	571	3.76%	15,707,690.89	2.96%
f.16 Toscana	755	5.05%	26,932,312.32	5.35%	763	5.02%	28,205,390.15	5.31%
f.17 Trentino - Alto Adige	149	1.00%	5,626,474.88	1.12%	153	1.01%	5,954,456.25	1.12%
f.18 Umbria	90	0.60%	2,812,557.36	0.56%	93	0.61%	2,986,234.68	0.56%
f.19 Valle d'Aosta	29	0.19%	779,176.96	0.15%	29	0.19%	811,154.56	0.15%
f.20 Veneto	2,033	13.63%	68,390,601.10	13.58%	2,069	13.63%	72,258,548.78	13.63%
f.4 Total	14,936	100.00%	503,069,334.38	100.00%	15,186	100.00%	530,937,863.81	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	14,716	98.53%	495,382,987.68	98.47%	14,963	98.53%	522,838,251.42	98.47%
	g.2 Quarterly	220	1.47%	7,686,346.70	1.53%	223	1.47%	8,099,612.39	1.53%
	g.3 Total	14,936	100.00%	503,069,334.38	100.00%	15,186	100.00%	530,937,863.81	100.00%

			At the end of the currer	t 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	13,470	90.18%	453,753,411.41	90.20%	13,699	90.21%	479,506,505.78	90.31%
	h.2 R.I.D.	1,103	7.38%	35,383,568.75	7.03%	1,113	7.33%	37,255,564.13	7.02%
	h.3 Cash	363	2.44%	13,932,354.22	2.77%	374	2.46%	14,175,793.90	2.67%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	h.5 Total	14,936	100.00%	503,069,334.38	100.00%	15,186	100.00%	530,937,863.81	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		2,017	13.50%	49,515,048.96	9.84%	2,069	13.62%	53,790,194.47	10.13%
	i.2 Floating		11,755	78.70%	411,355,109.89	81.77%	11,776	77.55%	430,816,803.72	81.14%
	i.3 Optional currently Fixe	d (5)	327	2.19%	12,050,839.00	2.40%	359	2.36%	13,179,710.39	2.48%
	i.4 Optional currently Float	ting 📾	837	5.61%	30,148,336.53	5.99%	982	6.47%	33,151,155.23	6.25%
	i.5 Total		14,936	100.00%	503,069,334.38	100.00%	15,186	100.00%	530,937,863.81	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) (9)	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)	304	2.04%	11,144,311.58	2.22%	305	2.01%	11,630,458.23	2.19%
	I.2 3% (included) - 4% (excluded)	38	0.25%	1,057,897.55	0.21%	56	0.37%	1,559,710.39	0.29%
	I.3 4% (included) - 5% (excluded)	34	0.23%	972,695.94	0.19%	35	0.23%	1,026,334.80	0.19%
	I.4 5% (included) - 6% (excluded)	975	6.53%	22,541,490.57	4.48%	1,000	6.59%	24,781,739.44	4.67%
	1.5 >=6%	993	6.64%	25,849,492.32	5.14%	1,032	6.79%	27,971,662.00	5.27%
	I.6 Total	2,344	15.69%	61,565,887.96	12.24%	2,428	15.99%	66,969,904.86	12.61%

		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)	5,099	34.14%	175,785,289.58	34.94%	5,168	34.03%	184,990,997.70	34.84%	
	m.3 1.25% (included) - 1.5% (excluded)	4,591	30.74%	169,573,341.29	33.71%	4,651	30.63%	177,866,474.58	33.50%	
	m.4 1.5% (included) - 1.75% (excluded)	2,224	14.89%	71,628,350.03	14.24%	2,258	14.87%	75,794,574.03	14.28%	
	m.5 1.75% (included) - 2% (excluded)	560	3.75%	21,430,203.73	4.26%	556	3.66%	21,980,124.70	4.14%	
	m.6 >=2%	118	0.79%	3,086,261.79	0.61%	125	0.82%	3,335,787.94	0.63%	
	m.7 Total	12,592	84.31%	441,503,446.42	87.76%	12,758	84.01%	463,967,958.95	87.39%	

(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





