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

06/01/2017	
01/09/2016	30/11/2016
30/09/2016	30/12/2016
30/12/2016	

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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	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	A	mount Accrued		Befo	re Payments	Pavr	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	4.214 %	94	6,235,333.33		500,000,000.00	6,235,333.33			500,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.815%	91	6,085,625.00		500,000,000,00	6.085.625.00			-
31/03/2008	30/06/2008	30/06/2008	4.778%	91	-		-	-	-		
30/06/2008	30/09/2008	30/09/2008	5.005%	92	-			-	-		
30/09/2008	31/12/2008	31/12/2008	5.192%	92							
31/12/2008	31/03/2009	31/03/2009	3.023%	90							
31/03/2009	30/06/2009	30/06/2009	1.581%	91	-			-	-		-
30/06/2009	30/09/2009	30/09/2009	1.170%	92		-	-	-	-		-
30/09/2009	31/12/2009	31/12/2009	0.789%	92			-	-	-		-
31/12/2009	31/03/2010	31/03/2010	0.757%	90	-			-	-		-
31/03/2010	30/06/2010	30/06/2010	0.685%	91			-	-			
30/06/2010	30/09/2010	30/09/2010	0.804%	92							
30/09/2010	31/12/2010	31/12/2010	0.930%	92							
31/12/2010	31/03/2011	31/03/2011	1.063%	90				-			
31/03/2011	30/06/2011	30/06/2011	1.269%	91							
30/06/2011	30/09/2011	30/09/2011	1.581%	92							
30/09/2011	30/12/2011	30/12/2011	1.594%	92							
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	0.203 %	94							
30/09/2013	31/12/2013	31/12/2013	0.272%	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					-		
30/09/2015	31/12/2015	31/12/2015	0.009%	92				-	-		
31/12/2015	31/03/2016	31/03/2016	0.000%	91			-	-	-		-
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-		-	-	-		-
30/06/2016	30/09/2016	30/09/2016	0.000%	92				-			-
30/09/2016	30/12/2016	30/12/2016	0.000%	91							
00/03/2010	00/12/2010	00/12/2010	0.00070	01							
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Interest Period		Interest	Amount Accrued		Bafa	Before Payments		Payments		r Payments	
	End (excluded)	Payment Date	Coupon	Amount Accrued Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
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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
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
31/12/2015	31/03/2016	31/03/2016	0.0039%	92	7,067.24		349,478,888.00	7,067.24	27,006,786.40		322,472,101.60
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-		322,472,101.60	-	27,344.697.60		295,127,404.00
30/06/2016	30/09/2016	30/09/2016	0.000%	92			295,127,404.00		25,560,541.60		269,566,862.40
30/09/2016	30/12/2016	30/12/2016	0.000%	91			269,566,862.40		25,485,240.00		244,081,622.40
30/09/2010	30/12/2010	30/12/2010	0.000 %	31			209,300,802.40		25,465,240.00		244,081,022.40

Cordusio RM	ABS Securiti	sation S.r.l.	- Series 200	6 - CLASS I	B NOTES (I	SIN code IT00	04087182)				
Interest	Period	Interest		Amount Accrued		Befo	ore Payments	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 31/12/2012	28/09/2012 31/12/2012	0.882%	91 94	101,888.15 53,936.15	-	45,700,000.00 45,700,000.00	101,888.15 53,936.15		-	<u>45,700,000.00</u> 45,700,000.00
31/12/2012	28/03/2013	28/03/2013	0.452%	94 87	45,833.29		45,700,000.00	45,833.29			45,700,000.00
28/03/2013	28/06/2013	28/06/2013	0.413%	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%	92	53,936.15		45,700,000.00	53,936.15			45,700,000.00
30/09/2013	31/12/2013	31/12/2013	0.452%	94	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
31/12/2015	31/03/2016	31/03/2016	0.098%	91	11,320.91	-	45,700,000.00	11,320.91	-	-	45,700,000.00
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	45,700,000.00	-	-	-	45,700,000.00
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	45,700,000.00	-	-	-	45,700,000.00
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	45,700,000.00	-	-	-	45,700,000.00

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	r Payments
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
10/07/2006	29/09/2006	29/09/2006	3.729%	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.
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.
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.
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.
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.
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.
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.
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.
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.
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.
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.
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.
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.
31/12/2015	31/03/2016	31/03/2016	0.568%	91	137,834.67	-	96,000,000.00	137,834.67	-	-	96,000,000.
31/03/2016	30/06/2016	30/06/2016	0.458%	91	111,141.33	-	96,000,000.00	111,141.33	-	-	96,000,000.
30/06/2016	30/09/2016	30/09/2016	0.419%	92	102,794.67	-	96,000,000.00	102,794.67	-	-	96,000,000.
30/09/2016	30/12/2016	30/12/2016	0.398%	91	96,581.33	-	96,000,000.00	96,581.33	-	-	96,000,000.

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

Collection (both dates Start		Principal Collected on Claims not Classified as Defaulted Claims (excluding prepayments)	Interest Collected on Claims not Classified as Defaulted Claims	Recoveries on Defaulted Claims	Pre-payments on Claims not Classified as Defaulted Claims (principal)	Other	Total Collections
01/05/2006	31/08/2006	49,679,556,85	36,838,415.27	-	41,782,323.34	821,983.40	129,122,278.86
01/09/2006	30/11/2006	37,060,469.31	28,986,858.66		29,607,006.44	584,288.92	96,238,623.33
01/12/2006	28/02/2007	37,633,525,26	29,965,848,96		31,359,661.53	611,387.61	99,570,423.36
01/03/2007	31/05/2007	35,696,831.36	30,181,999.89		32,018,633.92	733,080.78	98,630,545.95
01/06/2007	31/08/2007	35,115,701.54	30,498,455,65	17.694.67	40.732.234.42	583,861.19	106,947,947.47
01/09/2007	30/11/2007	34,479,828,48	31,615,399,74	12.353.33	52.948.522.52	659.689.91	119.715.793.98
01/12/2007	29/02/2008	33,538,056.45	30,464,811.12	137,497.87	60,455,703.32	829,773.23	125,425,841.99
01/03/2008	31/05/2008	32,997,816.13	28,596,438.12	39,271.60	49,238,274.71	789,167.85	111,660,968.41
01/06/2008	31/08/2008	32,214,706,79	28,906,675,73	193.272.45	46.332.407.48	679.847.59	108.326.910.04
01/09/2008	30/11/2008	30,980,119.72	27,600,057.42	316,181.21	54,241,197.83	709,761.94	113,847,318.12
01/12/2008	28/02/2009	32,339,017.18	22,745,579.84	163,094.91	37,014,536.31	425,596.93	92,687,825.17
01/03/2009	31/05/2009	34,154,470.59	15,461,556.65	207,593.73	36,196,244.22	174,047.49	86,193,912.68
01/06/2009	31/08/2009	35,310,088.12	12.844.776.01	322,805.77	30,533,689.24	262,293.03	79,273,652.17
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
01/12/2015	29/02/2016	20,565,844.26	2,381,996.86	613,668.46	5,228,357.76	62,768.70	28,852,636.04
01/03/2016	31/05/2016	20,280,242.23	2,245,592.87	1,127,761.94	5,942,445.15	40,168.35	29,636,210.54
01/06/2016	31/08/2016	19,925,785.23	2,081,281.93	1,316,382.89	5,256,716.82	41,900.58	28,622,067.45
01/09/2016	30/11/2016	19,555,689.26	1,923,305.90	883,485.89	5,045,083.17	42,156.02	27,449,720.24
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Cordusio RMBS Securitisation S.r.l. - Series 2006 - Issuer Available Funds

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	2,850,071.29	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	25,485,547.23
(a) Interest Components related to the Mortgage Loans received by the Issuer	2,839,669.64	(a) All Principal Components related to the Mortgage Loans received by the Issuer	24,600,772.43
(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	10,401.65	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	884,737.84
(d) All amounts received from the Swap Counterparty by the Issuer	-	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	36.96
(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	-		
(g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds)	-	(f) Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the Pre-Enforcement Interest Priority of Payment	-
(h) Cash Reserve Excess available after repayment of the Subordinated Loan		(g) Any other amount received from the Originator under the Warranty and Indemnity Agreement	-
 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 		 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

27,450,880.68

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

Eighteenth

Nineteenth

Twentieth

Twenty-first

Twenty-third

Interest on the Subordinated Loan

Principal on the Subordinated Loan

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

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

b) under the terms of the Warranty and Indemnity Agreement

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

PRE-ENFOR	RCEMENT INTEREST PRIORITY OF PAYMENT	Euro	PRE-E	NFORCEMENT PRINCIPAL PRIORITY OF PAYMENT	
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	2,850,071.29		TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCI)	<u> </u>	- First	All amounts under items (i) to (x) (excluding items (vii) and (ix)) of the Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPP	_
Second	Issuer/RoN expenses a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN d) Amount necessary to replenish the Expenses Account up to Retention Amount	118,957.14 - 2,456.69 456.66	Second	Class A1 Principal: (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account (b) Thereafter to pay Class A1 Principal	E
Third	Third Party Fees and Expenses:		Third	Class A2 Principal	
	 a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses 	- 164,766.21	Fourth	Class B Principal	
	c) Computation Agent fees and expenses d) Services fees and expenses	8,750.00 489,456.76	Fifth	Class C Principal	
	e) Corporate Servicer fees and expenses	20,022.95	Sixth	Principal on the Subordinated Loan	
	f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses		Seventh	Junior Notes Principal until the balance of the Junior Notes is \in 30,000.00	
	h) Custodian fees and expenses		Eighth	Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	
Fourth	Amounts due to the Swap Counterparty	854,451.80	Nineth	Junior Notes Additional Remuneration	
Fifth	Instalment Premiums payable to the Originator	5,811.25			
Sixth	Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes				
Seventh	Class A PDL reduction to zero				
Eighth	Interest on Class B Notes (if Class B Trigger Event has not occurred)	<u>_</u>			
Ninth	Class B PDL reduction to zero	-			
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	96,581.33			
Eleventh	Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)	-			
Twelfth	Reduction of Class C PDL to zero	-			
Thirteenth	Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes Trigger Event has occurred (if any Rated Notes o/s)	-			
Fourteenth	Reduction of Junior Notes PDL to zero	884,737.84			
Fifteenth	Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments	-			
Sixteenth	Any Swap termination payments	-			
Seventeeth	Any amounts due to: a) UCI under the terms of the Transfer Agreement b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement	-			

45,876.18

157,746.48

1,088,360.50

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

Euro 25,485,547.23

25,485,240.00

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 opplight-
	 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	-	884,737.84	884,737.84	-	

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	149	5,080,690.18	1.18%
from 30 days to 59 days	75	2,082,484.07	0.48%
from 60 days to 89 days	57	1,783,789.85	0.41%
from 90 days to 119 days	35	1,383,245.09	0.32%
from 120 days to 149 days	22	776,260.59	0.18%
from 150 days to 179 days	19	663,897.55	0.15%
from 180 days to 209 days	16	591,002.60	0.14%
from 210 days to 239 days	13	762,592.40	0.18%
from 240 days to 269 days	9	302,163.66	0.07%
from 270 days to 299 days	10	238,642.28	0.06%
from 300 days to 329 days	4	81,359.83	0.02%
from 330 days to 359 days	4	142,829.69	0.03%
above 360 days		-	0.00%
Total	413	13,888,957.79	3.22%

 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)
 4,941,993.69
 2,544,388,351.13
 0.19%

EFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
55.768.602.44	2,544,388,351,13	
33,700,002.44	2,044,000,001.10	2.1370
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
5,045,083.17	423,157,647.56	4.78%
Life CPR 6.30%		
SERVE		
	Amounts paid in accordance with the Priority	
	of Payments	Priority of Payments
2,544,388.00	-	-
Cash Reserve Release if:	Check	
< 50% of Initial Outstanding Balance of Notes	Yes	
PDLs are equal to 0	Yes	
Cash Reserve not less than Target Cash Reserve Amount	Yes	
Cumulative Defaulted Claims ratio <2.5%	Yes	

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	eral Information about the Portfolio ${\mathfrak w}$	At the end of the current Collection Period	At the end of the previous Collection Period
	a.1	Number of Loans:	13,911	14,175
	a.2	Oustanding Portfolio Amount:	397,672,137.29	423,157,647.56
	a.3	Average Outstanding Potfolio Amount:	28,586.88	29,852.39
	a.4	Weighted Average Seasoning (months):	156.91	153.97
	a.5	Weighted Average Current LTV:	24.45%	25.08%
	a.6	Weighted Average Remaining Term (months):	78.4	80.3

		At the end of the current Collection Period At the end of the previous Collection Period				ous 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	3,006	21.61%	18,513,881.67	4.66%	2,645	18.65%	17,108,764.13	4.04%
b.2	from 10.000 (included) to 25.000 (excluded) Euro	4,234	30.44%	70,348,056.48	17.69%	4,494	31.70%	75,163,018.26	17.76%
b.3	from 25.000 (included) to 50.000 (excluded) Euro	4,633	33.29%	171,391,154.07	43.10%	4,737	33.42%	175,436,227.57	41.46%
b.4	from 50.000 (included) to 75.000 (excluded) Euro	1,561	11.22%	92,519,614.38	23.27%	1,753	12.37%	103,833,884.01	24.54%
b.5	from 75.000 (included) to 100.000 (excluded) Euro	357	2.57%	30,094,375.95	7.57%	411	2.90%	34,826,488.64	8.23%
b.6	6 from 100.000 (included) to 150.000 (excluded) Euro	104	0.75%	11,990,209.32	3.02%	116	0.82%	13,445,603.25	3.18%
b.7	from 150.000 (included) to 200.000 (excluded) Euro	14	0.11%	2,373,825.41	0.60%	17	0.13%	2,893,890.08	0.68%
b.8	from 200.000 (included) to 300.000 (excluded) Euro	2	0.01%	441,020.01	0.09%	2	0.01%	449,771.62	0.11%
b.9	over 300.000 (included) Euro		0.00%		0.00%		0.00%	-	0.00%
b. 1	0 Total	13,911	100.00%	397,672,137.29	100.00%	14,175	100.00%	423,157,647.56	100.00%

			At the end of the curre	nt Collection Period		At the end of the previous Collection Period			
c. Portfolio S	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	m 18 (included) to 24 (excluded) months	-		-	-	-	0.00%		0.00%
c.2 from	m 24 (included) to 48 (excluded) months	-	-	-	-	-	0.00%	-	0.00%
c.3 from	m 48 (included) to 72 (excluded) months	-	-	-		-	0.00%		0.00%
c.4 from	m 72 (included) to 96 (excluded) months	-	-	-		-	0.00%		0.00%
c.5 from	m 96 (included) to 108 (excluded) months	-	-	-	-	-	0.00%	-	0.00%
c.6 from	n 108 (included) to 120 (excluded) months	-	-	-		-	0.00%		0.00%
c.7 from	m 120 (included) to 150 (excluded) months	3,648	0.26	121,679,275.99	0.31	6,020	42.47%	202,890,211.47	47.95%
c.8 from	m 150 (included) to 180 (excluded) months	9,482	0.68	245,487,126.72	0.62	7,631	53.83%	201,711,458.21	47.67%
c.9 over	er 180 (included) months	781	0.06	30,505,734.58	0.08	524	3.70%	18,555,977.88	4.38%
c.10 Tota	al	13,911	100.00%	397,672,137.29	100.00%	14,175	100.00%	423,157,647.56	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)	4,328	31.11%	43,687,974.29	10.99%	4,046	28.54%	43,765,043.10	10.34%
d.	2 from 10% (included) to 20% (excluded)	3,695	26.55%	85,952,611.50	21.61%	4,003	28.24%	93,474,142.81	22.09%
d.	3 from 20% (included) to 30% (excluded)	2,793	20.08%	117,385,696.66	29.52%	2,646	18.67%	113,742,170.84	26.88%
d.	4 from 30% (included) to 40% (excluded)	2,919	20.98%	141,139,249.65	35.49%	3,262	23.01%	160,126,754.56	37.84%
d.	5 from 40% (included) to 50% (excluded)	175	1.27%	9,430,015.07	2.37%	216	1.52%	11,857,915.36	2.80%
d.	6 from 50% (included) to 60% (excluded)	1	0.01%	76,590.12	0.02%	2	0.02%	191,620.89	0.05%
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	13,911	100.00%	397,672,137.29	100.00%	14,175	100.00%	423,157,647.56	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)	1,294	9.30%	6,382,097.60	1.60%	573	4.03%	2,971,732.71	0.70%
e.2 from 12 (included) to 24 months (excluded)	1,106	7.95%	12,079,384.58	3.04%	1,124	7.93%	8,746,276.18	2.07%
e.3 from 24 (included) to 48 months (excluded)	4,017	28.88%	61,455,751.62	15.45%	4,850	34.22%	78,378,188.69	18.52%
e.4 from 48 (included) to 72 months (excluded)	1,103	7.93%	34,820,032.05	8.76%	628	4.43%	19,569,101.18	4.62%
e.5 from 72 (included) to 96 months (excluded)	5,364	38.55%	232,485,343.42	58.46%	5,111	36.06%	219,741,574.15	51.93%
e.6 from 96 (included) to 120 months (excluded)	562	4.04%	25,763,693.98	6.48%	1,269	8.95%	60,846,287.04	14.38%
e.7 from 120 (included) to 160 months (excluded)	464	3.34%	24,579,941.87	6.18%	619	4.37%	32,797,421.32	7.75%
e.8 from 160 (included) to 200 months (excluded)	1	0.01%	105,892.17	0.03%	-	0.00%	-	0.00%
e.9 over 200 (included) months		0.00%	-	0.00%	1	0.01%	107,066.29	0.03%
e.10 Total	13,911	100.00%	397,672,137.29	100.00%	14,175	100.00%	423,157,647.56	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 10	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	207	1.49%	5,143,388.05	1.29%	216	1.52%	5,482,883.54	1.30%
f.2 Basilicata	31	0.22%	479,891.30	0.12%	32	0.23%	527,951.17	0.12%
f.3 Calabria	101	0.73%	2,085,759.79	0.52%	103	0.73%	2,218,026.73	0.52%
f.4 Campania	665	4.78%	16,584,744.44	4.17%	678	4.78%	17,682,912.81	4.18%
f.5 Emilia - Romagna	1,564	11.24%	47,843,663.40	12.03%	1,596	11.26%	50,952,061.78	12.04%
f.6 Friuli-Venezia Giulia	623	4.48%	16,283,684.83	4.09%	636	4.49%	17,279,333.06	4.08%
f.7 Lazio	1,451	10.43%	45,191,979.33	11.36%	1,486	10.48%	48,428,514.88	11.44%
f.8 Liguria	300	2.16%	8,008,802.26	2.01%	304	2.14%	8,489,975.76	2.01%
f.9 Lombardia	2,377	17.09%	81,164,569.08	20.41%	2,411	17.01%	85,607,842.00	20.23%
f.10 Marche	353	2.54%	10,087,737.17	2.54%	359	2.53%	10,749,723.44	2.54%
f.11 Molise	29	0.21%	589,066.58	0.15%	29	0.20%	625,028.08	0.15%
f.12 Piemonte	2,016	14.49%	52,269,238.43	13.14%	2,062	14.55%	55,841,983.91	13.20%
f.13 Puglia	610	4.39%	12,731,517.60	3.20%	622	4.39%	13,710,776.87	3.24%
f.14 Sardegna	186	1.34%	4,302,001.41	1.08%	188	1.33%	4,555,652.82	1.08%
f.15 Sicilia	517	3.72%	11,598,709.59	2.92%	523	3.69%	12,341,199.08	2.92%
f.16 Toscana	717	5.15%	21,684,014.20	5.45%	724	5.11%	22,911,105.27	5.41%
f.17 Trentino - Alto Adige	136	0.98%	4,326,919.11	1.09%	141	0.99%	4,709,932.05	1.11%
f.18 Umbria	83	0.60%	2,185,148.76	0.55%	86	0.61%	2,397,425.21	0.57%
f.19 Valle d'Aosta	29	0.21%	649,867.62	0.16%	29	0.20%	682,065.15	0.16%
f.20 Veneto	1,916	13.75%	54,461,434.34	13.72%	1,950	13.76%	57,963,253.95	13.70%
f.4 Total	13,911	100.00%	397,672,137.29	100.00%	14,175	100.00%	423,157,647.56	100.00%

			At the end of the currer	nt Collection Period		At the end of the previous Collection Period			
g.	Payment Frequency	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	g.1 Monthly	13,706	98.53%	391,631,666.95	98.48%	13,967	98.53%	416,742,113.33	98.48%
	g.2 Quarterly	205	1.47%	6,040,470.34	1.52%	208	1.47%	6,415,534.23	1.52%
	g.3 Total	13,911	100.00%	397,672,137.29	100.00%	14,175	100.00%	423,157,647.56	100.00%

		At the end of the current Collection Period			At the end of the previous Collection Period				
h.	Payment Methodology	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	h.1 Direct Debit	12,523	90.02%	358,658,572.49	90.19%	12,757	90.00%	380,844,811.19	90.00%
	h.2 R.I.D.	1,081	7.77%	29,266,968.74	7.36%	1,079	7.61%	30,847,914.32	7.29%
	h.3 Cash	307	2.21%	9,746,596.06	2.45%	339	2.39%	11,464,922.05	2.71%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	h.5 Total	13,911	100.00%	397,672,137.29	100.00%	14,175	100.00%	423,157,647.56	100.00%

			At the end of the currer	nt 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	1,780	12.80%	35,182,542.43	8.85%	1,836	12.95%	38,546,740.73	9.11%	
	i.2 Floating	11,049	79.43%	328,898,152.67	82.71%	11,238	79.28%	348,919,993.80	82.46%	
	i.3 Optional currently Fixed (s)	321	2.31%	10,083,213.68	2.54%	324	2.29%	10,631,748.77	2.51%	
	i.4 Optional currently Floating	761	5.46%	23,508,228.51	5.90%	777	5.48%	25,059,164.26	5.92%	
	i.5 Total	13,911	100.00%	397,672,137.29	100.00%	14,175	100.00%	423,157,647.56	100.00%	

			At the end of the currer	nt 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)	302	2.17%	9,322,236.98	2.34%	304	2.14%	9,841,293.08	2.33%	
	I.2 3% (included) - 4% (excluded)	36	0.26%	832,898.39	0.21%	36	0.25%	882,041.25	0.21%	
	I.3 4% (included) - 5% (excluded)	30	0.22%	730,188.97	0.18%	31	0.22%	788,471.42	0.19%	
	1.4 5% (included) - 6% (excluded)	899	6.46%	15,510,050.43	3.90%	916	6.46%	17,066,403.31	4.03%	
	1.5 >=6%	834	5.99%	18,870,381.34	4.75%	873	6.17%	20,600,280.44	4.86%	
	I.6 Total	2,101	15.10%	45,265,756.11	11.38%	2,160	15.24%	49,178,489.50	11.62%	

_		At the end of the current Collection Period				At the end of the previous Collection Period				
m.	Spread (Floating and Optional currently Floating) $_{\scriptscriptstyle (\!$	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
. [n.1 0% (included) - 1% (excluded)		0.00%	-	0.00%	-	0.00%	-	0.00%	
	n.2 1% (included) - 1.25% (excluded)	4,774	34.32%	138,559,202.57	34.84%	4,860	34.29%	147,721,156.60	34.91%	
- [n.3 1.25% (included) - 1.5% (excluded)	4,322	31.07%	137,176,648.59	34.49%	4,392	30.98%	144,835,216.39	34.23%	
- [n.4 1.5% (included) - 1.75% (excluded)	2,076	14.92%	56,780,926.78	14.28%	2,115	14.92%	60,552,187.56	14.31%	
	n.5 1.75% (included) - 2% (excluded)	530	3.81%	17,555,659.41	4.41%	537	3.79%	18,387,583.16	4.35%	
- [n.6 >=2%	108	0.78%	2,333,943.83	0.60%	111	0.78%	2,483,014.35	0.58%	
_ [n.7 Total	11,810	84.90%	352,406,381.18	88.62%	12,015	84.76%	373,979,158.06	88.38%	

(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





