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

# **INVESTOR REPORT**

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

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

Investor Report Date Quarterly Collection Period Interest Period Interest Payment Date 05/01/2018 01/09/2017 30/11/2017 29/09/2017 29/12/2017 29/12/2017 This Investors 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.

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

Issuer: CORDUSIO RMBS SECURITISATION S.r.l.

Issue Date: 10/07/2006

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

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

Société Générale Corporates & Investment Banking

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

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

Interest Day Count: Actual/360

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

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

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

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

Swap Counterparty: Credit Suisse International

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

|            | Period<br>End (excluded) | Interest<br>Payment Date | Coupon  | Amount Accrued | Interest Due | Befo<br>Unpaid Interest | re Payments<br>Outstanding Principal | Payn<br>Interest | nents<br>Principal | Afte<br>Unpaid Interest | er Payments    |
|------------|--------------------------|--------------------------|---------|----------------|--------------|-------------------------|--------------------------------------|------------------|--------------------|-------------------------|----------------|
|            | · · · · · ·              |                          |         | Days           |              |                         | <u> </u>                             |                  |                    | Oripaid interest        |                |
| 10/07/2006 | 29/09/2006               | 29/09/2006               | 3.079%  | 81             | 3,463,875.00 | -                       | 500,000,000.00                       | 3,463,875.00     | -                  | -                       | 500,000,000.00 |
| 29/09/2006 | 29/12/2006               | 29/12/2006               | 3.426%  | 91             | 4,330,083.33 | -                       | 500,000,000.00                       | 4,330,083.33     | -                  | -                       | 500,000,000.00 |
| 29/12/2006 | 30/03/2007               | 30/03/2007               | 3.772%  | 91             | 4,767,388.89 | -                       | 500,000,000.00                       | 4,767,388.89     | -                  | -                       | 500,000,000.00 |
| 30/03/2007 | 29/06/2007               | 29/06/2007               | 3.964%  | 91             | 5,010,055.56 | -                       | 500,000,000.00                       | 5,010,055.56     | -                  | -                       | 500,000,000.00 |
| 29/06/2007 | 28/09/2007               | 28/09/2007               | 4.214%  | 91             | 5,326,027.78 | -                       | 500,000,000.00                       | 5,326,027.78     | -                  | -                       | 500,000,000.00 |
| 28/09/2007 | 31/12/2007               | 31/12/2007               | 4.776%  | 94             | 6,235,333.33 | -                       | 500,000,000.00                       | 6,235,333.33     | -                  | -                       | 500,000,000.00 |
| 31/12/2007 | 31/03/2008               | 31/03/2008               | 4.815%  | 91             | 6,085,625.00 | -                       | 500,000,000.00                       | 6,085,625.00     | 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             | -            | -                       | _                                    | -                | _                  | -                       | _              |
| 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             | -            | -                       | _                                    | -                | _                  | -                       | _              |
| 30/12/2016 | 31/03/2017               | 31/03/2017               | 0.000%  | 91             | -            | -                       | -                                    | -                | -                  | -                       | -              |
| 31/03/2017 | 30/06/2017               | 30/06/2017               | 0.000%  | 91             | -            | _                       | -                                    | -                | _                  | -                       | _              |
| 30/06/2017 | 29/09/2017               | 29/09/2017               | 0.000%  | 91             | -            | -                       | -                                    | -                | -                  |                         | -              |
| 29/09/2017 | 29/12/2017               | 29/12/2017               | 0.000%  | 91             |              | -                       |                                      | -                | -                  |                         | -              |
| 25/05/2017 | 20/12/2017               | 25/12/2017               | 0.00076 | 31             |              |                         |                                      |                  |                    |                         |                |
|            |                          |                          |         |                |              |                         |                                      |                  |                    | <del></del>             |                |
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|            |                          |                          |         |                |              |                         |                                      |                  |                    |                         |                |
|            |                          |                          |         |                |              |                         |                                      |                  |                    |                         |                |
|            |                          |                          |         |                |              |                         |                                      |                  |                    |                         |                |

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

|            | t Period       | Interest     | 0      | Amount Accrued | Interest Due  |                 | re Payments      | Paym          |               |                 | r Payments            |
|------------|----------------|--------------|--------|----------------|---------------|-----------------|------------------|---------------|---------------|-----------------|-----------------------|
|            | End (excluded) | Payment Date | Coupon | Days           | Interest Due  | Unpaid Interest |                  | Interest      | Principal     | Unpaid Interest | Outstanding Principal |
| 10/07/2006 | 29/09/2006     | 29/09/2006   | 3.169% | 81             |               | -               | 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   | 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   | 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   | 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   | 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   | 0.433% | 90             | 627,577.78    | -               | 579,748,532.00   | 627,577.78    | 33,108,864.80 | -               | 546,639,667.20        |
| 31/03/2014 |                | 30/06/2014   | 0.453% | 91             | 625,947.97    | -               | 546,639,667.20   | 625,947.97    | 31,482,880.00 | -               | 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   | 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   | 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   | 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   | 0.008% | 91             | 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   | 0.000% | 92             | -             | -               | 295,127,404.00   | -             | 25,560,541.60 | -               | 269,566,862.40        |
| 30/09/2016 |                | 30/12/2016   | 0.000% | 91             | -             | -               | 269,566,862.40   | -             | 25,485,240.00 | -               | 244,081,622.40        |
| 30/12/2016 | 31/03/2017     | 31/03/2017   | 0.000% | 91             | -             | -               | 244,081,622.40   | -             | 25,003,536.80 | -               | 219,078,085.60        |
| 31/03/2017 | 30/06/2017     | 30/06/2017   | 0.000% | 91             | -             | -               | 219,078,085.60   | -             | 24,392,799.20 | -               | 194,685,286.40        |
| 30/06/2017 | 29/09/2017     | 29/09/2017   | 0.000% | 91             | -             | -               | 194,685,286.40   | -             | 22,547,720.80 | -               | 172,137,565.60        |
| 29/09/2017 | 29/12/2017     | 29/12/2017   | 0.000% | 91             | -             | -               | 172,137,565.60   | -             | 21,864,330.40 | -               | 150,273,235.20        |
|            |                |              |        |                |               |                 |                  |               |               |                 |                       |
|            |                |              |        |                |               |                 |                  |               |               |                 |                       |
|            |                |              |        |                |               |                 |                  |               |               |                 |                       |
|            |                |              |        |                |               |                 |                  |               |               |                 |                       |
|            |                |              |        |                |               |                 |                  |               |               |                 |                       |
|            |                |              |        |                |               |                 |                  |               |               |                 |                       |

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

| Staff (Cacked)   End (Cacked)   En  | Interest   | Period     | Interest   |        | Amount Accrued |              | Befo | ore Payments  | Pavm       | ents | Afte | r Pavments    |
|---|------------|------------|------------|--------|----------------|--------------|------|---------------|------------|------|------|---------------|
| 2909/2006 2912/2006   |            |            |            |        |                | Interest Due |      |               |            |      |      |               |
| 29127006 90032007 30032007 30052007 41445 91 456,828 44 45,700,000.00 478,712.68 4 45,700,000.00 2478,712.68 4 45,700,000.00 478,712.68 4 45,700,000.00 478,712.68 4 45,700,000.00 478,712.68 4 45,700,000.00 478,712.68 4 4 45,700,000.00 478,712.68 4 4 45,700,000.00 478,712.68 4 4 45,700,000.00 478,712.68 4 4 45,700,000.00 478,712.68 4 4 45,700,000.00 478,712.68 4 4 45,700,000.00 478,712.68 4 4 45,700,000.00 478,712.68 4 4 45,700,000.00 4 45,700  | 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 |
| 3003/0007   2906/2007   2806/2007   4.144%   91   478-172.58  | 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 |
| 2809C007  | 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 |
| 2809(2007   3111/22007   3110/22008   3109/22008   4.999%   91   577/918-63   4.570,000.00   591,386.47   | 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 |
| 311922007 31032008 30062008 30062008 4989% 91 577,019.63 - 45,700,000.00 577,019.63 45,700,000.00 30062008 30062008 30062008 5189% 91 572,745.40 - 45,700,000.00 500,000,000 50062008 30062008 31012200 311122009 31725 92 602,389.91 - 45,700,000.00 505,550.38 45,700,000.00 500,000,000 51022000 310122009 310022000 310022000 310022000 310022000 310022000 310022000 310022000 310022000 310022000 310022000 310022000 310022000 310022000 310022000 31002200 30062201 300  | 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 |
| 3103/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2008 3006/2009 3006/2  | 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 |
| \$0062008   \$30092009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$31032009   \$30092009   \$3103200   \$30092009   \$3103200   \$30092009   \$3103200   \$30092009   \$3103200   \$30092009   \$3103200   \$30092009   \$3103200   \$30092009   \$3103200   \$30092009   \$3103200   \$30092009   \$3103200   \$30092009   \$3103200   \$31032 | 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 |
| \$30092008   \$311422008   \$31422008   \$31422009   \$3032009   \$3032009   \$3032009   \$3032009   \$3032009   \$3032009   \$30942009   \$30962000   \$30962000           | 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 |
| 311/22008   31/03/2009   30/03/2009   31/03/2009   31/03/2009   30/03/2009   31/0  | 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 |
| 31032009   30062009   30062009   30062009   30062009   30062009   30062009   30062009   311/2009   30062010   30062010   30062010   30062010   30062010   30062010   30062010   30062010   30062010   30062010   311/20010   30062011   3006201  | 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 |
| \$30062009   \$30062009   \$30062009   \$30062009   \$30062009   \$31032001   \$30062010   \$30062011   \$30062012   \$30062013   \$30062014   \$30062014   \$30062014   \$30062014   \$30062014   \$30062014   \$30062014   \$30062014   \$30062014   \$30062014   \$30062014   \$300           | 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 |
| 30092009   31/12/2009   31/12/2009   31/12/2009   31/12/2010   31/12/2010   31/12/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   3008/2010   31/12/2010   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   3008/2011   301/12/2011   3008/2012   3008/2013   3008/20  | 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 |
| \$\frac{311122009}{310032010}\$\frac{31032010}{30062010}\$\frac{30062010}{30062010}\$\frac{30062010}{30062010}\$\frac{30062010}{30062010}\$\frac{30062010}{30062010}\$\frac{30062010}{30062010}\$\frac{30062010}{30062010}\$\frac{30062010}{30062010}\$\frac{30062010}{30062011}\$\frac{30062010}{31022010}\$\frac{31122010}{31122010}\$\frac{311022010}{311022011}\$\frac{311022010}{31032011}\$\frac{31062011}{31032011}\$\frac{31062011}{31032011}\$\frac{31062011}{31032011}\$\frac{31062011}{31032011}\$\frac{31062011}{31032011}\$\frac{31062011}{30062011}\$\frac{30062011}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062012}{30062012}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$\frac{30062013}{30062013}\$300620   | 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 |
| 31032010   300662010   300662010   300662010   30662010   300662010   301622010   31142011   300662012   300662012   300662012   300662012   300662012   300662012   300662012   300662013   300662013   300662013   300662013   300662013   300662014   3006620  | 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 |
| 3006/2010   3009/2010   3009/2010   3009/2011   3009/2011   311/22010   1.11/06   92   129.635.66   - 45.700.000.00   129.635.66   - 45.700.000.00   311/22010   3109/2011   3109/2011   3109/2011   1.443%   90   142.012.75   - 45.700.000.00   142.012.75   - 45.700.000.00   3109/2011   3009/2011   3009/2011   3009/2011   3009/2011   3009/2011   3009/2011   3009/2011   3009/2011   3009/2011   3009/2011   3009/2011   1.743%   91   167.387.67   - 45.700.000.00   265.665.23   - 45.700.000.00   2  | 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 |
| 31/12/2010 31/12/2010 31/12/2010 31/12/2010 31/12/2010 31/12/2010 31/13/2011 31/13/2011 31/13/3/3 90 14/201175 - 45/700,000.00 142/2175 - 45/700,000.00 31/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 1/16/14/3/4 91 16/13/3/16/7 - 45/700,000.00 16/13/3/7 - 45/700,000.00 30/13/2011 30/13/2011 1/16/14/4/4 91 16/13/3/16/7 - 45/700,000.00 20/16/85/23 - 45/700,000.00 30/13/2011 30/13/2011 30/13/2011 1/17/4/4 91 20/4/83/14/4 - 45/700,000.00 20/16/85/23 - 45/700,000.00 30/13/2011 30/13/2011 30/13/2011 1/17/4/4 91 12/4/83/14/4 - 45/700,000.00 20/14/4/4 - 45/700,000.00 30/14/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2011 30/13/2012 30/13/2012 16/17/4 91 11/14/85/27 - 45/700,000.00 11/14/85/27 - 45/700,000.00 11/14/85/27 - 45/700,000.00 11/14/85/27 - 45/700,000.00 11/14/85/27 - 45/700,000.00 11/14/85/27 - 45/700,000.00 30/14/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2012 30/13/2013 30/13/2013 30/13/2013 30/13/2013 30/13/2013 30/14/2013 30/13/2013 30/14/2013 30/13/2013 30/14/2  | 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 |
| 31/14/22/01   31/03/22/011   31/03/22/011   1.443%   90   146/33767   - 45/700,000.00   142/012/75   - 45/700,000.00   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/011   30/06/22/012   30/06/22/012   1.617%   91   146/33/149   - 45/700/00.00   20/5.665.23   - 45/700/00.00   30/06/22/011   30/06/22/012   30/06/22/012   30/06/22/012   30/06/22/012   1.617%   91   146/33/27   - 45/700/00.00   186/794.94   - 45/700/00.00   30/06/22/012   28/06/22/012   1.017%   91   147/33/27   - 45/700/00.00   186/794.94   - 45/700/00.00   28/06/22/012   28/06/22/012   28/06/22/012   28/06/22/012   28/06/22/012   0.485%   94   53.936.15   - 45/700/00.00   10/18/83.15   - 45/700/00.00   31/14/22/012   28/06/22/012   0.455%   94   53.936.15   - 45/700/00.00   31/14/22/012   28/06/22/013   28/06/22/013   28/06/22/013   28/06/22/013   28/06/22/013   28/06/22/013   0.443%   92   51/73/47   - 45/700/00.00   48/833.29   - 45/700/00.00   28/06/22/013   30/08/22/013   0.443%   92   51/73/47   - 45/700/00.00   51/23/47   - 45/700/00.00   31/12/22/013   31/12/22/013   30/08/22/013   0.443%   92   51/73/47   - 45/700/00.00   51/23/47   - 45/700/00.00   31/12/22/013   31/12/22/013   31/12/22/013   31/12/22/013   0.443%   92   51/73/47   - 45/700/00.00   51/23/47   - 45/700/00.00   31/12/22/013   31/12/22/013   31/12/22/013   31/12/22/013   31/12/22/013   31/12/22/013   31/12/22/013   0.443%   92   51/73/47   - 45/700/00.00   51/23/47   - 45/700/00.00   31/12/013   31/12/22/013   31/12/22/013   31/12/22/013   0.443%   92   51/73/47   - 45/700/00.00   51/23/47   - 45/700/00.00   31/12/013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2014   31/12/2014   31/12/2014   31/12/2014   31/12/2014   31/12/2014   31/  |            |            |            |        | 92             |              | -    | 45,700,000.00 |            | -    | -    | 45,700,000.00 |
| 31/03/2011   30/06/2011   30/06/2011   30/06/2011   1,744%   91   167/387.67  | 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 |
| 30/06/2011 30/09/2011 30/09/2011 1.761% 92 205.685.23 - 45.700.000.00 205.685.23 - 5. 45.700.000.00 30/09/2011 30/12/2011 30/12/2011 30/12/2011 30/12/2011 30/12/2012 1.817% 91 204.931.49 - 45.700.000.00 1.86.794.94 - 5. 45.700.000.00 30/09/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 0.882% 91 101.888.15 - 45.700.000.00 117.483.27 - 45.700.000.00 28/09/2012 31/12/2012 31/12/2012 0.882% 91 101.888.15 - 45.700.000.00 118.88.15 - 5. 45.700.000.00 31/12/2012 31/12/2012 0.482% 94 53.936.15 - 45.700.000.00 53.936.15 - 45.700.000.00 28/03/2013 28/06/2013 0.415% 87 45.833.29 - 45.700.000.00 53.936.15 - 45.700.000.00 28/03/2013 28/06/2013 0.443% 92 51.737.47 - 45.700.000.00 53.936.15 - 45.700.000.00 31/12/2013 31/12/2013 30/09/2013 0.462% 94 53.936.15 - 45.700.000.00 53.936.15 - 45.700.000.00 31/12/2013 31/12/2013 31/12/2013 31/12/2013 0.451% 92 52.671.78 - 45.700.000.00 53.936.15 - 45.700.000.00 31/12/2013 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/20  | 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 |
| 30/06/2011 30/09/2011 30/09/2011 1.761% 92 205.685.23 - 45.700.000.00 205.685.23 - 5. 45.700.000.00 30/09/2011 30/12/2011 30/12/2011 30/12/2011 30/12/2011 30/12/2012 1.817% 91 204.931.49 - 45.700.000.00 1.86.794.94 - 5. 45.700.000.00 30/09/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 0.882% 91 101.888.15 - 45.700.000.00 117.483.27 - 45.700.000.00 28/09/2012 31/12/2012 31/12/2012 0.882% 91 101.888.15 - 45.700.000.00 118.88.15 - 5. 45.700.000.00 31/12/2012 31/12/2012 0.482% 94 53.936.15 - 45.700.000.00 53.936.15 - 45.700.000.00 28/03/2013 28/06/2013 0.415% 87 45.833.29 - 45.700.000.00 53.936.15 - 45.700.000.00 28/03/2013 28/06/2013 0.443% 92 51.737.47 - 45.700.000.00 53.936.15 - 45.700.000.00 31/12/2013 31/12/2013 30/09/2013 0.462% 94 53.936.15 - 45.700.000.00 53.936.15 - 45.700.000.00 31/12/2013 31/12/2013 31/12/2013 31/12/2013 0.451% 92 52.671.78 - 45.700.000.00 53.936.15 - 45.700.000.00 31/12/2013 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/20  | 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 |
| 30/12/2011 30/03/2012 30/03/2012 1.617% 9 1 186,79.494 - 45,700,000.00 117,84.94 - 45,700,000.00  |            |            |            |        | 92             |              | -    | 45,700,000.00 |            | -    | -    |               |
| 30/12/2011 30/03/2012 30/03/2012 1.617% 91 118.74.94 - 45.700,000.00 118.794.94 - 45.700,000.00 2.906/2012 2.906/2012 2.906/2012 2.906/2012 2.906/2012 2.906/2012 2.906/2012 2.906/2012 2.906/2012 2.906/2012 3.11/2/2012 3.11/2/2012 3.11/2/2012 3.11/2/2012 3.11/2/2012 3.11/2/2012 3.11/2/2012 3.11/2/2012 3.11/2/2012 3.11/2/2012 3.11/2/2013 3.11/2/2013 3.10/2/2013 3.10/2/2013 3.10/2/2013 3.10/2/2013 3.10/2/2013 3.10/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.00/2/2013 3.11/2/2013 3.204/2014 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015 3.206/2015  | 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 |
| 29/06/2012 28/09/2012 31/12/2012 31/12/2012 0.852% 91 101/88.15 - 45/700,000.00 101/88.15 - 45/700,000.00 28/09/2013 31/12/2012 0.452% 94 53,396.15 - 45/700,000.00 53/36.15 - 45/700,000.00 31/12/2012 28/03/2013 28/06/2013 28/06/2013 28/06/2013 0.445% 92 51/73.47 - 45/700,000.00 51/37.47 - 45/700,000.00 51/37.47 - 45/700,000.00 30/09/2013 31/12/2013 31/03/2014 31/03/2014 0.452% 94 53,398.15 - 45/700,000.00 51/37.47 - 4  | 30/12/2011 | 30/03/2012 | 30/03/2012 | 1.617% | 91             | 186,794.94   | -    | 45,700,000.00 |            | -    | -    | 45,700,000.00 |
| 29/06/2012 28/09/2012 31/12/2012 31/12/2012 31/12/2012 0.852% 94 101.888.15 - 45,700,000.00 53,386.15 - 45,700,000.00 31/12/2012 28/03/2013 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 28/06/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2015 31/12/2  | 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 |
| 31/12/2012   28/03/2013   28/06/2013   28/06/2013   28/06/2013   28/06/2013   28/06/2013   28/06/2013   30/09/2013   30/09/2013   30/09/2013   30/09/2013   30/09/2013   30/09/2013   30/09/2013   30/09/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/03/2014   31/03/2014   31/03/2014   31/03/2014   31/03/2014   31/03/2014   31/03/2014   30/06/2014   30/06/2014   30/06/2014   30/06/2014   30/09/2014   0.543%   91   62,727.05   - 45,700,000.00   52,77.05   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 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 |
| 28/03/2013 28/06/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2014 0.523% 90 59.752.75 - 45,700,000.00 59.752.75 - 45,700,000.00 59.752.75 - 45,700,000.00 59.752.75 - 45,700,000.00 59.752.75 - 45,700,000.00 59.752.75 - 45,700,000.00 59.752.75 - 45,700,000.00 59.752.75 - 50,000.00 59.752  | 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 |
| 28/06/2013   30/09/2013   30/09/2013   30/09/2013   30/09/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2013   31/12/2014   0.523%   90   59/752.75   - 45/700,000.00   59/752.75   45/700,000.00   59/752.75   45/700,000.00   31/03/2014   30/06/2014   30/06/2014   30/06/2014   30/06/2014   30/06/2014   30/06/2014   30/09/2014   30/06/2015   30/06/2016   30/06/2017   30/06/2017  | 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 |
| 30/09/2013   31/12/2013   31/03/2014   31/03/2014   31/03/2014   0.523%   90   59,752.75   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 45,700,000.00   - 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 |
| 31/12/2013   31/03/2014   31/03/2014   31/03/2014   30/06/2014   30/06/2014   30/06/2014   0.543%   91   62.727.05   - 45.700,000.00   59.752.75   - 45.700,000.00   - 45.700,000.  | 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 |
| 31/03/2014 30/06/2014 30/09/2014 30/09/2014 30/09/2014 30/09/2014 30/09/2014 30/09/2014 30/09/2014 31/12/2014 31/12/2014 31/12/2014 31/03/2015 31/03/2015 30/06/2015 30/06/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 31/12/2015   | 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 |
| 30/06/2014   30/09/2014   30/09/2014   30/09/2014   31/12/2014   31/12/2014   31/12/2014   31/12/2014   31/12/2014   31/12/2014   31/12/2015   31/03/2015   31/03/2015   31/03/2015   30/06/2015   30/09/2015   30/09/2015   30/09/2015   30/09/2015   30/09/2015   30/09/2015   30/09/2015   30/09/2015   30/09/2015   30/09/2015   30/09/2015   30/09/2015   31/12/2016   31/12/2016   31/12/2016   31/12/2016   30/06/2016   30/06/2016   30/06/2016   30/09/2017   30/09/2017   30/  | 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 |
| 30/09/2014   31/12/2014   31/03/2015   31/03/2015   31/03/2015   0.309%   90   35,303.25   - 45,700,000.00   36,438.13   - 45,700,000.00   36,338.13   - 4  | 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 |
| 31/12/2014 31/03/2015 31/03/2015 31/03/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 31/03/2016 31/03/2016 31/03/2016 31/03/2016 31/03/2016 31/03/2016 31/03/2016 30/06/2017 30/06/2017 30/06/2017 30/06/2017 30/06/2017 30/06/2017 30/06/2017 30/06/2017 29/09/2017 0.000% 91 - 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 |
| 31/03/2015 30/06/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 31/12/2015 0.15% 92 25,109.61 - 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 |
| 30/08/2015   30/09/2015   30/09/2015   30/09/2015   31/12/2015   31/  | 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 |
| 30/09/2015   31/12/2015   31/03/2016   31/03/2016   31/03/2016   30/06/2016   30/06/2016   30/09/2017   30/09/2017   30/09/2017   30/09/2017   30/09/2017   30/09/2017   30/09/2017   30/09/2017   30/09/2017   30/09/2017   30/09/2017   29/  | 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 |
| 31/12/2015 31/03/2016 31/03/2016 30/06/2016 30/06/2016 30/06/2016 30/06/2016 30/06/2016 30/09/2017 30/06/2017 30/06/2017 30/06/2017 30/06/2017 30/06/2017 30/06/2017 29/09/2017 0.000% 91 - 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 |
| 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         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           30/12/2016         31/03/2017         31/03/2017         0.000%         91         -         -         45,700,000.00         -         -         -         45,700,000.00           31/03/2017         30/06/2017         30/06/2017         0.000%         91         -         -         45,700,000.00         -         -         -         45,700,000.00           30/06/2017         29/09/2017         29/09/2017         0.000%         91         -         -         45,700,000.00         -         -         -         -         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 |
| 30/06/2016 30/09/2016 30/09/2016 30/09/2016 30/09/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2016 30/12/2017 30/06/2017 30/06/2017 30/06/2017 0.000% 91 - 45,700,000.00 45,700,000.00 45,700,000.00 30/06/2017 29/09/2017 29/09/2017 29/09/2017 0.000% 91 - 45,700,000.00 45,700,000.00 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 |
| 30/09/2016 30/12/2016 30/12/2016 0.000% 91 - 45,700,000.00 45,700,000.00 -  | 31/03/2016 | 30/06/2016 | 30/06/2016 | 0.000% | 91             | -            | -    | 45,700,000.00 | -          | -    | -    | 45,700,000.00 |
| 30/12/2016         31/03/2017         31/03/2017         0.000%         91         -         45,700,000.00         -         -         -         45,700,000.00           31/03/2017         30/06/2017         30/06/2017         0.000%         91         -         -         45,700,000.00         -         -         -         45,700,000.00           30/06/2017         29/09/2017         29/09/2017         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 |
| 31/03/2017 30/06/2017 30/06/2017 0.000% 91 45,700,000.00 45,700,000.00 45,700,000.00 - 45,700,000.00 45,700,000.00 45,700,000.00 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 |
| 30/06/2017 29/09/2017 29/09/2017 0.000% 91 - 45,700,000.00 - 45,700,000.00  | 30/12/2016 | 31/03/2017 | 31/03/2017 | 0.000% | 91             | -            | -    | 45,700,000.00 | -          | -    | -    | 45,700,000.00 |
|   | 31/03/2017 | 30/06/2017 | 30/06/2017 | 0.000% | 91             | -            | -    | 45,700,000.00 | -          | -    | -    | 45,700,000.00 |
| 29/09/2017  | 30/06/2017 | 29/09/2017 | 29/09/2017 | 0.000% | 91             | -            | -    | 45,700,000.00 | -          | -    | -    | 45,700,000.00 |
|   | 29/09/2017 | 29/12/2017 | 29/12/2017 | 0.000% | 91             | -            | -    | 45,700,000.00 | -          | -    | -    | 45,700,000.00 |
|   |            |            |            |        |                |              |      |               |            |      |      |               |
|   |            |            |            |        |                |              |      |               |            |      |      |               |
|   |            |            |            |        |                |              |      |               |            |      |      |               |
|   |            |            |            |        |                |              |      |               |            |      |      |               |
|   |            |            |            |        |                |              |      |               |            |      |      |               |
|   |            |            |            |        |                |              |      |               |            |      |      |               |

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

| Interest         | Period         | Interest      |        | Amount Accrued |              | Befo            | re Payments           | Paymo        | 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   | -         | -               | 96,000,000.00         |
| 29/09/2006       | 29/12/2006     | 29/12/2006    | 4.076% | 91             | 989,109.33   | -               | 96,000,000.00         | 989,109.33   | -         | -               | 96,000,000.00         |
| 29/12/2006       | 30/03/2007     | 30/03/2007    | 4.422% | 91             | 1,073,072.00 | -               | 96,000,000.00         | 1,073,072.00 | -         | -               | 96,000,000.00         |
| 30/03/2007       | 29/06/2007     | 29/06/2007    | 4.614% | 91             | 1,119,664.00 | -               | 96,000,000.00         | 1,119,664.00 | -         | -               | 96,000,000.00         |
| 29/06/2007       | 28/09/2007     | 28/09/2007    | 4.864% | 91             | 1,180,330.67 | -               | 96,000,000.00         | 1,180,330.67 | -         | -               | 96,000,000.00         |
| 28/09/2007       | 31/12/2007     | 31/12/2007    | 5.426% | 94             | 1,360,117.33 | -               | 96,000,000.00         | 1,360,117.33 | -         | -               | 96,000,000.00         |
| 31/12/2007       | 31/03/2008     | 31/03/2008    | 5.465% | 91             | 1,326,173.33 | -               | 96,000,000.00         | 1,326,173.33 | -         | -               | 96,000,000.00         |
| 31/03/2008       | 30/06/2008     | 30/06/2008    | 5.428% | 91             | 1,317,194.66 | -               | 96,000,000.00         | 1,317,194.66 | -         | -               | 96,000,000.00         |
| 30/06/2008       | 30/09/2008     | 30/09/2008    | 5.655% | 92             | 1,387,360.00 | -               | 96,000,000.00         | 1,387,360.00 | -         | -               | 96,000,000.00         |
| 30/09/2008       | 31/12/2008     | 31/12/2008    | 5.842% | 92             | 1,433,237.33 | -               | 96,000,000.00         | 1,433,237.33 | -         | -               | 96,000,000.00         |
| 31/12/2008       | 31/03/2009     | 31/03/2009    | 3.673% | 90             | 881,520.00   | -               | 96,000,000.00         | 881,520.00   | -         | -               | 96,000,000.00         |
| 31/03/2009       | 30/06/2009     | 30/06/2009    | 2.231% | 91             | 541,389.33   | -               | 96,000,000.00         | 541,389.33   | -         | -               | 96,000,000.00         |
| 30/06/2009       | 30/09/2009     | 30/09/2009    | 1.820% | 92             | 446,506.66   | -               | 96,000,000.00         | 446,506.66   | -         | -               | 96,000,000.00         |
| 30/09/2009       | 31/12/2009     | 31/12/2009    | 1.439% | 92             | 353,034.66   | -               | 96,000,000.00         | 353,034.66   | -         | -               | 96,000,000.00         |
| 31/12/2009       | 31/03/2010     | 31/03/2010    | 1.407% | 90             | 337,680.00   | -               | 96,000,000.00         | 337,680.00   | -         | -               | 96,000,000.00         |
| 31/03/2010       | 30/06/2010     | 30/06/2010    | 1.335% | 91             | 323,960.00   | -               | 96,000,000.00         | 323,960.00   | -         | -               | 96,000,000.00         |
| 30/06/2010       | 30/09/2010     | 30/09/2010    | 1.454% | 92             | 356,714.66   | -               | 96,000,000.00         | 356,714.66   | -         | -               | 96,000,000.00         |
| 30/09/2010       | 31/12/2010     | 31/12/2010    | 1.580% | 92             | 387,626.66   | -               | 96,000,000.00         | 387,626.66   | -         | -               | 96,000,000.00         |
| 31/12/2010       | 31/03/2011     | 31/03/2011    | 1.713% | 90             | 411,120.00   | -               | 96,000,000.00         | 411,120.00   | -         | -               | 96,000,000.00         |
| 31/03/2011       | 30/06/2011     | 30/06/2011    | 1.919% | 91             | 465,677.33   | -               | 96,000,000.00         | 465,677.33   | -         | -               | 96,000,000.00         |
| 30/06/2011       | 30/09/2011     | 30/09/2011    | 2.231% | 92             | 547,338.66   | -               | 96,000,000.00         | 547,338.66   | -         | -               | 96,000,000.00         |
| 30/09/2011       | 30/12/2011     | 30/12/2011    | 2.244% | 91             | 544,544.00   | -               | 96,000,000.00         | 544,544.00   | -         | -               | 96,000,000.00         |
| 30/12/2011       | 30/03/2012     | 30/03/2012    | 2.087% | 91             | 506,445.33   | -               | 96,000,000.00         | 506,445.33   | -         | -               | 96,000,000.00         |
| 30/03/2012       | 29/06/2012     | 29/06/2012    | 1.487% | 91             | 360,845.33   | -               | 96,000,000.00         | 360,845.33   | -         | -               | 96,000,000.00         |
| 29/06/2012       | 28/09/2012     | 28/09/2012    | 1.352% | 91             | 328,085.33   | -               | 96,000,000.00         | 328,085.33   | -         | -               | 96,000,000.00         |
| 28/09/2012       | 31/12/2012     | 31/12/2012    | 0.922% | 94             | 231,114.66   | -               | 96,000,000.00         | 231,114.66   | -         | -               | 96,000,000.00         |
| 31/12/2012       | 28/03/2013     | 28/03/2013    | 0.885% | 87             | 205,320.00   | -               | 96,000,000.00         | 205,320.00   | -         | -               | 96,000,000.00         |
| 28/03/2013       | 28/06/2013     | 28/06/2013    | 0.913% | 92             | 223,989.33   | -               | 96,000,000.00         | 223,989.33   | -         | -               | 96,000,000.00         |
| 28/06/2013       | 30/09/2013     | 30/09/2013    | 0.922% | 94             | 231,114.66   | -               | 96,000,000.00         | 231,114.66   | -         | -               | 96,000,000.00         |
| 30/09/2013       | 31/12/2013     | 31/12/2013    | 0.921% | 92             | 225,952.00   | -               | 96,000,000.00         | 225,952.00   | -         | -               | 96,000,000.00         |
| 31/12/2013       | 31/03/2014     | 31/03/2014    | 0.993% | 90             | 238,320.00   | -               | 96,000,000.00         | 238,320.00   | -         | -               | 96,000,000.00         |
| 31/03/2014       | 30/06/2014     | 30/06/2014    | 1.013% | 91             | 245,821.33   | -               | 96,000,000.00         | 245,821.33   | -         | -               | 96,000,000.00         |
| 30/06/2014       | 30/09/2014     | 30/09/2014    | 0.909% | 92             | 223,008.00   | -               | 96,000,000.00         | 223,008.00   | -         | -               | 96,000,000.00         |
| 30/09/2014       | 31/12/2014     | 31/12/2014    | 0.782% | 92             | 191,850.66   | -               | 96,000,000.00         | 191,850.66   | -         | -               | 96,000,000.00         |
| 31/12/2014       | 31/03/2015     | 31/03/2015    | 0.779% | 90             | 186,960.00   | -               | 96,000,000.00         | 186,960.00   | -         | -               | 96,000,000.00         |
| 31/03/2015       | 30/06/2015     | 30/06/2015    | 0.721% | 91             | 174,962.66   | -               | 96,000,000.00         | 174,962.66   | -         | -               | 96,000,000.00         |
| 30/06/2015       | 30/09/2015     | 30/09/2015    | 0.685% | 92             | 168,053.33   | -               | 96,000,000.00         | 168,053.33   | -         | -               | 96,000,000.00         |
| 30/09/2015       | 31/12/2015     | 31/12/2015    | 0.659% | 92             | 161,674.66   | -               | 96,000,000.00         | 161,674.66   | -         | -               | 96,000,000.00         |
| 31/12/2015       | 31/03/2016     | 31/03/2016    | 0.568% | 91             | 137,834.67   | -               | 96,000,000.00         | 137,834.67   | -         | -               | 96,000,000.00         |
| 31/03/2016       | 30/06/2016     | 30/06/2016    | 0.458% | 91             | 111,141.33   | -               | 96,000,000.00         | 111,141.33   | -         | -               | 96,000,000.00         |
| 30/06/2016       | 30/09/2016     | 30/09/2016    | 0.419% | 92             | 102,794.67   | -               | 96,000,000.00         | 102,794.67   | -         | -               | 96,000,000.00         |
| 30/09/2016       | 30/12/2016     | 30/12/2016    | 0.398% | 91             | 96,581.33    | -               | 96,000,000.00         | 96,581.33    | -         | -               | 96,000,000.00         |
| 30/12/2016       | 31/03/2017     | 31/03/2017    | 0.381% | 91             | 92,456.00    | -               | 96,000,000.00         | 92,456.00    | -         | -               | 96,000,000.00         |
| 31/03/2017       | 30/06/2017     | 30/06/2017    | 0.370% | 91             | 89,786.67    | -               | 96,000,000.00         | 89,786.67    | -         | -               | 96,000,000.00         |
| 30/06/2017       | 29/09/2017     | 29/09/2017    | 0.369% | 91             | 89,544.00    | -               | 96,000,000.00         | 89,544.00    | -         | -               | 96,000,000.00         |
| 29/09/2017       | 29/12/2017     | 29/12/2017    | 0.371% | 91             | 90,029.33    | -               | 96,000,000.00         | 90,029.33    | -         | -               | 96,000,000.00         |
|                  |                |               |        |                |              |                 |                       |              |           |                 |                       |
|                  |                | $\square$     |        |                |              |                 |                       |              |           |                 |                       |
|                  |                | $\overline{}$ |        |                |              |                 |                       |              |           |                 |                       |
|                  |                |               |        |                |              |                 |                       |              |           |                 |                       |
|                  |                | $\overline{}$ |        |                |              |                 |                       |              |           |                 |                       |
|                  |                |               |        |                |              |                 |                       |              |           |                 |                       |

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

| Collecti                 | on Period                | Principal Collected on Claims not         | Interest Callested on Claims not Classified                        |                                | Pre-payments on Claims not     |                         |                                |
|--------------------------|--------------------------|---|--|--------------------------------|--------------------------------|-------------------------|--------------------------------|
|                          | es included)             | Classified as Defaulted Claims (excluding | Interest Collected on Claims not Classified<br>as Defaulted Claims | Recoveries on Defaulted Claims | Classified as Defaulted Claims | Other                   | Total Collections              |
| Start                    | End                      | prepayments)                              |  |                                | (principal)                    |                         |                                |
| 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<br>01/03/2013 | 28/02/2013<br>31/05/2013 | 29,034,932.03<br>28,864,632.02            | 4,771,442.36<br>4,614,075.35                                       | 452,300.88<br>574,157.73       | 5,573,160.00<br>6,049,702.63   | 101,601.23<br>61,064.37 | 39,933,436.50<br>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                  |
| 01/12/2016               | 28/02/2017               | 19,516,916.19                             | 1,576,432.59   | 934,827.60                     | 4,489,978.53                   | 83,402.65               | 26,601,557.56                  |
| 01/03/2017               | 31/05/2017               | 19,246,151.57                             | 1,457,423.57   | 1,017,143.19                   | 4,266,330.18                   | 29,192.55               | 26,016,241.06                  |
| 01/06/2017               | 31/08/2017               | 18,824,004.21                             | 1,351,563.62   | 1,306,896.96                   | 3,292,750.70                   | 30,733.74               | 24,805,949.23                  |
| 01/09/2017               | 30/11/2017               | 17,662,075.13                             | 593,686.69   | 1,418,239.43                   | 3,647,748.53                   | 22,730.27               | 23,344,480.05                  |
|                          | 33,77,2077               | ,   |  | 1,110,20110                    | 5,5 ,                          |                         |                                |
|                          |                          |   |  |                                |                                |                         |                                |
|                          |                          |   |  |                                |                                |                         |                                |
|                          |                          |   |  |                                |                                |                         |                                |
|                          |                          |   |  |                                |                                |                         |                                |
|                          |                          |   |  |                                |                                |                         |                                |
|                          |                          |   |  |                                |                                |                         |                                |
|                          |                          |   |  |                                |                                |                         |                                |
|                          |                          |   |  |                                |                                |                         |                                |
|                          |                          |   |  |                                |                                |                         |                                |
|                          |                          |   | ·  |                                |                                |                         |                                |

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

|   | Euro         |   | Euro          |
|---|--------------|---|---------------|
| TOTAL ISSUER INTEREST AVAILABLE FUNDS   | 2,103,756.94 | TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS  | 21,864,451.79 |
| (a) Interest Components related to the Mortgage Loans received by the Issuer  | 2,034,656.39 | (a) All Principal Components related to the Mortgage Loans received by the Issuer   | 21,309,823.66 |
| (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   | - 0.05       | (c) Any principal Deficiency Ledger Amount calculated at the Calculation Date   | 554,557.87    |
| (d) All amounts received from the Swap Counterparty by the Issuer   | 69,100.60    | (d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)   | 70.26         |
| (e) All amounts from any party to the Transaction Documents received by the Issuer  |              | <ul> <li>(e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other<br/>than Defaulted Claims)</li> </ul>                     | _             |
| (f) All the Revenue Eligible Investments Amounts received by the Issuer   | -            | (0. A   |               |
| <ul> <li>(g) All other amounts standing to credit of the Collection Account and the Payments Account<br/>(excuding any Principal Available Funds)</li> </ul>        | _            | <ul> <li>(f) Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the<br/>Pre-Enforcement Interest Priority of Payment</li> </ul> | -             |
|   |              | (g) Any other amount received from the Originator under the Warranty and Indemnity Agreement  | -             |
| (h) Cash Reserve Excess available after repayment of the Subordinated Loan  | -            | (i) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption   |               |
| (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   | -            | Date, any amounts standing to the credit of the Expenses Account  | -             |
| <ul> <li>On the Calculation Date immediately preceding the Maturity Date, the amount standing<br/>to the credit of the Cash Reserve Account at such date</li> </ul> | -            |   |               |
|   |              |   |               |

Euro

TOTAL ISSUER AVAILABLE FUNDS

23,413,650.86

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

### PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

| PRE-ENFOR     | CEMENT INTEREST PRIORITY OF PAYMENT   | <b>.</b>   |
|---------------|---|--|
|               |   | Euro   |
|               | TOTAL ISSUER INTEREST AVAILABLE FUNDS   | 2,103,756.94                                     |
| First         | Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCI)   |  |
| Second        | Issuer/RoN expenses a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN d) Amount necessary to replenish the Expenses Account up to Retention Amount  | 174,470.72<br>350.00<br>2,456.69<br>60.30        |
| Third         | Third Party Fees and Expenses: a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Services fees and expenses e) Corporate Servicer fees and expenses f) Stichting Corporate Servicer sees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses | 65,702.70<br>8,750.00<br>539,028.97<br>28,215.75 |
| Fourth        | Amounts due to the Swap Counterparty  | 505,372.03                                       |
| Fifth         | Instalment Premiums payable to the Originator   | 5,190.41   |
| Sixth         | Interest on Class A Notes<br>Interest on Class A1 Notes<br>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)   |  |
| Ninth         | Class B PDL reduction to zero   |  |
| Tenth         | Interest on Class C Notes if Class C Trigger Event has not occurred   | 90,029.33  |
| 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<br>Trigger Event has occurred (if any Rated Notes o/s)  | _  |
| Fourteenth    | Reduction of Junior Notes PDL to zero   | 554,557.87                                       |
| Fifteenth     | Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments   | -  |
| Sixteenth     | Any Swap termination payments   | -  |
| Seventeeth    | Any amounts due to: a) UCI under the terms of the Transfer Agreement b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement  | -  |
| Eighteenth    | Interest on the Subordinated Loan   | -  |
| Nineteenth    | Principal on the Subordinated Loan  | -  |
| Twentieth     | Any amounts due to UCI: a) in connection with a limited recourse loan under the terms of the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement   | <u>:</u>   |
| Twenty-first  | Other Issuer Creditor amounts   | -  |
| Twenty-second | Interest on the Junior Notes (other than in (xxiii) below)  | 45,146.70  |
| Twenty-third  | Junior Notes Additional Interest Amount   | 84,425.47  |
|               | Interest amount available after the payment of interest on the Class C Notes  | 684,130.04                                       |

### PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

|   |           | TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS   | 21,864,451.79 |
|---|-----------|--|---------------|
| _ | First     | All amounts under items (i) to (x) (excluding items (vii) and (ix)) of the   |               |
|   |           | Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPP                              | -             |
|   | Second    | Class A1 Principal:  |               |
|   |           | (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account (b) Thereafter to pay Class A1 Principal | -             |
|   |           | (b) Therealter to pay class AT Fillicipal  | -             |
|   | Third     | Class A2 Principal   | 21,864,330.40 |
|   | Fourth    | Class B Principal  | _             |
|   | 1 Out iii | Class B Fillicipal   | -             |
|   | Fifth     | Class C Principal  | -             |
|   | Sixth     | Principal on the Subordinated Loan   |               |
|   | SIAIII    | Finisipal on the Subordinated Loan   | -             |
|   | Seventh   | Junior Notes Principal until the balance of the Junior Notes is € 30,000.00  | -             |
|   | Eighth    | Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero                     |               |
|   | Eighth    | Junior Notes Principal starting from the Pinal Recemption Date until the balance of the Junior Notes is Zero                     | -             |
|   | Nineth    | Junior Notes Additional Remuneration   |               |

Euro

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

Euro

### POST-ENFORCEMENT PRIORITY OF PAYMENT

|            | TOTAL ISSUER INTEREST AVAILABLE FUNDS   | not applicable  |
|------------|---|---|
| First      | Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB)   | not applicable  |
| Second     | Issuer/RoN expenses: a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN  | not applicable<br>not applicable<br>not applicable  |
| Third      | Third Party Fees and Expenses: a) Paying Agent fees and expenses b) Agent Bank fees and expenses c) Computation Agent fees and expenses d) Services fees and expenses e) Corporate Servicer fees and expenses f) Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses | not applicable |
| Fourth     | Amount due to the Swap Counterparty   | not applicable  |
| Fifth      | Instalment Premiums payable to the Originator   | not applicable  |
| Sixth      | Interest on Class A Notes:<br>Interest on Class A1 Notes<br>Interest on Class A2 Notes  | not applicable<br>not applicable  |
| Seventh    | Class A Principal   | not applicable  |
| Eighth     | Interest on Class B Notes   | not applicable  |
| Ninth      | Class B Principal   | not applicable  |
| Tenth      | Interest on Class C Notes   | not applicable  |
| Eleventh   | Class C Principal   | not applicable  |
| Twelfth    | Any Swap termination payments   | not applicable  |
| Thirteenth | Any amounts due to the UCB a) in respect of the Originator's Claims under the Transfer Agreement b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement  | not applicable<br>not applicable  |
| Fourteenth | Interest on the Subordinated Loan   | not applicable  |
| Fifteenth  | Principal on the Subordinated Loan  | not applicable  |
| Sixteenth  | Any amounts due to UCB: a) in connection with a limited recourse loan under the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement  | not applicable<br>not applicable  |
| Seventeeth | Interest on the Junior Notes  | not applicable  |
| Eighteenth | Principal on the Junior Notes   | not applicable  |
| Nineteenth | Junior Notes Additional Interest  | not applicable  |

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

#### PRINCIPAL DEFICIENCY LEDGER

|                    | PDL at start | Amount debited to the PDL | Amount credited to the PDL | PDL at end |
|--------------------|--------------|---------------------------|----------------------------|------------|
| Class A Notes      |              | -                         | -                          | -          |
| Class B Notes      |              | -                         | -                          | -          |
| Class C Notes      | -            | -                         | -                          | -          |
| Class Junior Notes | -            | 554,557.87                | 554,557.87                 | -          |

#### ARREAR CLAIMS

| Description               | Number of Loans | Outstanding Amount | % over the Outstanding Portfolio Amount |
|---------------------------|-----------------|--------------------|---|
| from 0 to 29 days         | 89              | 2,229,406.50       | 0.66%                                   |
| from 30 days to 59 days   | 46              | 1,078,212.79       | 0.32%                                   |
| from 60 days to 89 days   | 40              | 1,047,718.54       | 0.31%                                   |
| from 90 days to 119 days  | 26              | 883,380.11         | 0.26%                                   |
| from 120 days to 149 days | 13              | 454,320.71         | 0.14%                                   |
| from 150 days to 179 days | 9               | 268,780.29         | 0.08%                                   |
| from 180 days to 209 days | 17              | 502,230.10         | 0.15%                                   |
| from 210 days to 239 days | 11              | 299,359.01         | 0.09%                                   |
| from 240 days to 269 days | 15              | 550,807.83         | 0.16%                                   |
| from 270 days to 299 days | 3               | 120,507.16         | 0.04%                                   |
| from 300 days to 329 days | 4               | 70,800.39          | 0.02%                                   |
| from 330 days to 359 days | 3               | 134,693.30         | 0.04%                                   |
| above 360 days            | -               | -                  | 0.00%                                   |
| Total                     | 276             | 7,640,216.73       | 2.28%                                   |

|     | Outstanding Amount of Claims in Arrears for more than 90 days (a) | Initial Portfolio Outstanding Amount (b) * | > 90 Day Arrear Claims ratio (c) = (a)/(b) |
|-----|---|--|--|
| - [ | 3,284,878.90  | 2,544,388,351.13                           | 0.13%                                      |

### DEFAULTED CLAIMS

| Cumulative Outstanding Amount of Defaulted Claims (a) |                  | Cumulative Defaulted Claims Ratio (c) = (a)/(b) |
|---|------------------|---|
| 58,630,848.76   | 2,544,388,351.13 | 2.30  |

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<br>previous Collection Period | 3 Month CPR |
|---|--|-------------|
| 3,647,748.53  | 325,728,317.46   | 4.49%       |
| Life CPR  |  |             |

|              | Amounts paid in accordance with the Priority of Payments | Amounts received in accordance with the<br>Priority of Payments | Balance at end of Interest Payment Date |
|--------------|--|---|---|
| 2,544,388.00 | -  | -   | 2,544,388.00                            |

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

6.25%

<sup>\*</sup> The information refers to the outstanding balance of the portfolio as of the 30/04/2006

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

| a.                   | Gene                              | ral Information about the Portfolio 👨     | At the end of the<br>current Collection<br>Period | At the end of the previous<br>Collection Period |
|----------------------|-----------------------------------|---|---|---|
| a.1 Number of Loans: |                                   | Number of Loans:                          | 11,990  | 12,843  |
|                      | a.2                               | Oustanding Portfolio Amount:              | 303,863,935.93                                    | 325,728,317.46                                  |
|                      | a.3                               | Average Outstanding Potfolio Amount:      | 25,343.11   | 25,362.32                                       |
|                      | a.4                               | Weighted Average Seasoning (months):      | 168.85  | 165.85  |
|                      | a.5 Weighted Average Current LTV: |   | 22.21%  | 22.77%  |
|                      | a.6                               | Weighted Average Remaining Term (months): | 71.7  | 73.4  |

| _  |  |                 | At the end of the curre                   | nt Collection Period |                               |                 | At the end of the previo                  | us Collection Period |                               |
|----|--|-----------------|---|----------------------|-------------------------------|-----------------|---|----------------------|-------------------------------|
| b. | Outstanding amount                                     | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding |
|    | o.1 from 0 (included) to 10.000 (excluded) Euro        | 3,577           | 29.83%                                    | 20,583,003.31        | 6.77%                         | 3,812           | 29.68%                                    | 20,190,880.72        | 6.20%                         |
|    | o.2 from 10.000 (included) to 25.000 (excluded) Euro   | 2,970           | 24.77%                                    | 50,222,455.96        | 16.53%                        | 3,287           | 25.59%                                    | 54,467,054.13        | 16.72%                        |
|    | o.3 from 25.000 (included) to 50.000 (excluded) Euro   | 4,186           | 34.91%                                    | 150,445,603.63       | 49.51%                        | 4,322           | 33.65%                                    | 156,762,308.50       | 48.13%                        |
|    | o.4 from 50.000 (included) to 75.000 (excluded) Euro   | 1,007           | 8.40%                                     | 59,438,813.81        | 19.56%                        | 1,123           | 8.74%                                     | 66,461,318.39        | 20.40%                        |
|    | o.5 from 75.000 (included) to 100.000 (excluded) Euro  | 196             | 1.63%                                     | 16,420,910.39        | 5.40%                         | 226             | 1.76%                                     | 18,904,076.28        | 5.80%                         |
|    | o.6 from 100.000 (included) to 150.000 (excluded) Euro | 47              | 0.39%                                     | 5,566,726.04         | 1.83%                         | 63              | 0.49%                                     | 7,260,185.67         | 2.23%                         |
|    | o.7 from 150.000 (included) to 200.000 (excluded) Euro | 6               | 0.05%                                     | 979,023.54           | 0.32%                         | 8               | 0.06%                                     | 1,269,667.63         | 0.39%                         |
|    | o.8 from 200.000 (included) to 300.000 (excluded) Euro | 1               | 0.02%                                     | 207,399.25           | 0.08%                         | 2               | 0.03%                                     | 412,826.14           | 0.13%                         |
| [  | o.9 over 300.000 (included) Euro                       | -               | 0.00%                                     | -                    | 0.00%                         | -               | 0.00%                                     | -                    | 0.00%                         |
| [  | o.10 Total   | 11,990          | 100.00%                                   | 303,863,935.93       | 100.00%                       | 12,843          | 100.00%                                   | 325,728,317.46       | 100.00%                       |

|       |  |                 | At the end of the currer                  | nt Collection Period |                               |                 | At the end of the previo                  | us Collection Period |                               |
|-------|--|-----------------|---|----------------------|-------------------------------|-----------------|---|----------------------|-------------------------------|
| c. Po | rtfolio Seasoning 🕾                          | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding |
| C.    | from 18 (included) to 24 (excluded) months   |                 | 0.00%                                     |                      | 0.00%                         | -               | 0.00%                                     | -                    | 0.00%                         |
| c.:   | from 24 (included) to 48 (excluded) months   | -               | 0.00%                                     | -                    | 0.00%                         | -               | 0.00%                                     | -                    | 0.00%                         |
| c.    | from 48 (included) to 72 (excluded) months   | -               | 0.00%                                     | -                    | 0.00%                         | -               | 0.00%                                     | -                    | 0.00%                         |
| C.    | from 72 (included) to 96 (excluded) months   | -               | 0.00%                                     | -                    | 0.00%                         | -               | 0.00%                                     | -                    | 0.00%                         |
| c.    | from 96 (included) to 108 (excluded) months  | -               | 0.00%                                     | -                    | 0.00%                         | -               | 0.00%                                     | -                    | 0.00%                         |
| C.(   | from 108 (included) to 120 (excluded) months | -               | 0.00%                                     | -                    | 0.00%                         | -               | 0.00%                                     | -                    | 0.00%                         |
| c.    | from 120 (included) to 150 (excluded) months | -               | 0.00%                                     | -                    | 0.00%                         | -               | 0.00%                                     | -                    | 0.00%                         |
| c.    | from 150 (included) to 180 (excluded) months | 10,131          | 84.50%                                    | 247,662,251.47       | 81.50%                        | 11,421          | 88.93%                                    | 281,221,967.63       | 86.34%                        |
| c.    | over 180 (included) months                   | 1,859           | 15.50%                                    | 56,201,684.46        | 18.50%                        | 1,422           | 11.07%                                    | 44,506,349.83        | 13.66%                        |
| c.    | 0 Total                                      | 11,990          | 100.00%                                   | 303,863,935.93       | 100.00%                       | 12,843          | 100.00%                                   | 325,728,317.46       | 100.00%                       |

|    |   |                 | At the end of the curre                   | nt Collection Period |                                  |                 | At the end of the previo                  | us Collection Period |                               |
|----|---|-----------------|---|----------------------|----------------------------------|-----------------|---|----------------------|-------------------------------|
| d. | Current LTV Ratio                         | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding |
|    | d.1 from 0% (included) to 10% (excluded)  | 4,884           | 40.73%                                    | 41,782,808.63        | 13.75%                           | 5,264           | 40.99%                                    | 44,186,664.83        | 13.57%                        |
|    | d.2 from 10% (included) to 20% (excluded) | 2,205           | 18.39%                                    | 63,465,978.81        | 20.89%                           | 2,410           | 18.77%                                    | 65,531,687.72        | 20.12%                        |
|    | d.3 from 20% (included) to 30% (excluded) | 3,699           | 30.85%                                    | 143,663,947.50       | 47.28%                           | 3,525           | 27.45%                                    | 139,713,249.20       | 42.89%                        |
|    | d.4 from 30% (included) to 40% (excluded) | 1,140           | 9.51%                                     | 51,553,184.25        | 16.97%                           | 1,552           | 12.08%                                    | 71,488,158.26        | 21.95%                        |
|    | d.5 from 40% (included) to 50% (excluded) | 62              | 0.52%                                     | 3,398,016.74         | 1.11%                            | 92              | 0.71%                                     | 4,808,557.45         | 1.47%                         |
|    | d.6 from 50% (included) to 60% (excluded) | -               | 0.00%                                     | -                    | 0.00%                            | -               | 0.00%                                     | -                    | 0.00%                         |
|    | 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                                 | 11 990          | 100.00%                                   | 303 863 935 93       | 100.00%                          | 12 843          | 100.00%                                   | 325 728 317 46       | 100.00%                       |

|    |  |                 | At the end of the curre                   | nt Collection Period |                                  |                 | At the end of the previo                  | us Collection Period |                               |
|----|--|-----------------|---|----------------------|----------------------------------|-----------------|---|----------------------|-------------------------------|
| e. | Remaining Term 🙉                                 | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding |
|    | e.1 from 0 (included) to 12 months (excluded)    | 1,055           | 8.80%                                     | 4,961,075.29         | 1.63%                            | 1,015           | 7.90%                                     | 1,858,931.58         | 0.57%                         |
|    | e.2 from 12 (included) to 24 months (excluded)   | 3,623           | 30.22%                                    | 32,715,233.64        | 10.77%                           | 3,684           | 28.68%                                    | 34,478,148.73        | 10.58%                        |
|    | e.3 from 24 (included) to 48 months (excluded)   | 277             | 2.31%                                     | 4,823,453.40         | 1.59%                            | 1,003           | 7.81%                                     | 14,376,269.67        | 4.41%                         |
|    | e.4 from 48 (included) to 72 months (excluded)   | 1,829           | 15.25%                                    | 55,874,738.01        | 18.39%                           | 1,200           | 9.34%                                     | 34,856,161.14        | 10.70%                        |
|    | e.5 from 72 (included) to 96 months (excluded)   | 4,285           | 35.73%                                    | 163,946,745.17       | 53.95%                           | 4,984           | 38.81%                                    | 195,983,151.51       | 60.17%                        |
|    | e.6 from 96 (included) to 120 months (excluded)  | 746             | 6.22%                                     | 31,955,140.93        | 10.52%                           | 726             | 5.65%                                     | 31,867,421.81        | 9.78%                         |
|    | e.7 from 120 (included) to 160 months (excluded) | 174             | 1.46%                                     | 9,487,851.14         | 3.12%                            | 230             | 1.79%                                     | 12,207,176.48        | 3.75%                         |
|    | e.8 from 160 (included) to 200 months (excluded) | 1               | 0.01%                                     | 99,698.35            | 0.03%                            | 1               | 0.02%                                     | 101,056.54           | 0.04%                         |
|    | e.9 over 200 (included) months                   | -               | 0.00%                                     | -                    | 0.00%                            | -               | 0.00%                                     | -                    | 0.00%                         |
|    | e.10 Total                                       | 11,990          | 100.00%                                   | 303,863,935.93       | 100.00%                          | 12,843          | 100.00%                                   | 325,728,317.46       | 100.00%                       |

|    |                                   |                 | At the end of the curre                   | nt Collection Period |                               |                 | At the end of the previo                  | us Collection Period |                               |
|----|-----------------------------------|-----------------|---|----------------------|-------------------------------|-----------------|---|----------------------|-------------------------------|
| f. | By Region of Originating Branch 🤫 | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding |
|    | f.1 Abruzzo                       | 187             | 1.56%                                     | 3,873,552.51         | 1.27%                         | 201             | 1.57%                                     | 4,217,317.02         | 1.29%                         |
|    | f.2 Basilicata                    | 25              | 0.21%                                     | 363,812.74           | 0.12%                         | 28              | 0.22%                                     | 389,852.64           | 0.12%                         |
|    | f.3 Calabria                      | 84              | 0.70%                                     | 1,499,413.94         | 0.49%                         | 92              | 0.72%                                     | 1,617,869.29         | 0.50%                         |
|    | f.4 Campania                      | 559             | 4.66%                                     | 12,386,760.58        | 4.08%                         | 597             | 4.65%                                     | 13,198,018.28        | 4.05%                         |
|    | f.5 Emilia - Romagna              | 1,352           | 11.28%                                    | 36,190,379.90        | 11.91%                        | 1,444           | 11.24%                                    | 39,019,665.16        | 11.98%                        |
|    | f.6 Friuli-Venezia Giulia         | 532             | 4.44%                                     | 12,533,287.56        | 4.12%                         | 566             | 4.41%                                     | 13,374,678.35        | 4.11%                         |
|    | f.7 Lazio                         | 1,207           | 10.07%                                    | 34,132,858.24        | 11.23%                        | 1,320           | 10.28%                                    | 36,817,671.56        | 11.30%                        |
|    | f.8 Liguria                       | 261             | 2.18%                                     | 6,223,647.87         | 2.05%                         | 271             | 2.11%                                     | 6,662,374.69         | 2.05%                         |
|    | f.9 Lombardia                     | 2,110           | 17.60%                                    | 64,071,906.71        | 21.09%                        | 2,235           | 17.40%                                    | 68,320,909.98        | 20.97%                        |
|    | f.10 Marche                       | 310             | 2.59%                                     | 7,858,774.95         | 2.59%                         | 332             | 2.59%                                     | 8,335,216.33         | 2.56%                         |
|    | f.11 Molise                       | 23              | 0.19%                                     | 423,737.89           | 0.14%                         | 25              | 0.19%                                     | 458,230.75           | 0.14%                         |
|    | f.12 Piemonte                     | 1,735           | 14.47%                                    | 39,785,765.39        | 13.09%                        | 1,863           | 14.51%                                    | 42,284,823.67        | 12.98%                        |
|    | f.13 Puglia                       | 501             | 4.18%                                     | 9,376,035.15         | 3.09%                         | 558             | 4.34%                                     | 10,219,055.50        | 3.14%                         |
|    | f.14 Sardegna                     | 164             | 1.37%                                     | 3,283,957.10         | 1.08%                         | 172             | 1.34%                                     | 3,560,338.62         | 1.09%                         |
|    | f.15 Sicilia                      | 453             | 3.78%                                     | 8,681,238.53         | 2.86%                         | 479             | 3.73%                                     | 9,385,879.08         | 2.88%                         |
|    | f.16 Toscana                      | 607             | 5.06%                                     | 16,541,559.17        | 5.44%                         | 666             | 5.19%                                     | 17,808,225.95        | 5.47%                         |
|    | f.17 Trentino - Alto Adige        | 118             | 0.98%                                     | 3,180,864.49         | 1.05%                         | 126             | 0.98%                                     | 3,552,917.14         | 1.09%                         |
|    | f.18 Umbria                       | 70              | 0.58%                                     | 1,556,549.69         | 0.51%                         | 74              | 0.58%                                     | 1,664,677.18         | 0.51%                         |
|    | f.19 Valle d'Aosta                | 28              | 0.23%                                     | 508,592.06           | 0.17%                         | 28              | 0.22%                                     | 539,889.67           | 0.17%                         |
|    | f.20 Veneto                       | 1,664           | 13.87%                                    | 41,391,241.46        | 13.62%                        | 1,766           | 13.73%                                    | 44,300,706.60        | 13.60%                        |
|    | f.4 Total                         | 11,990          | 100.00%                                   | 303,863,935.93       | 100.00%                       | 12,843          | 100.00%                                   | 325,728,317.46       | 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<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |  |
|    | g.1 Monthly       | 11,822          | 98.60%                                    | 299,697,204.45       | 98.63%                        | 12,657                                       | 98.55%                                    | 321,143,435.77     | 98.59%                        |  |
|    | g.2 Quarterly     | 168             | 1.40%                                     | 4,166,731.48         | 1.37%                         | 186  | 1.45%                                     | 4,584,881.69       | 1.41%                         |  |
|    | g.3 Total         | 11,990          | 100.00%                                   | 303,863,935.93       | 100.00%                       | 12,843                                       | 100.00%                                   | 325,728,317.46     | 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<br>Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |
|    | h.1 Direct Debit                            | 10,765          | 89.77%                                    | 273,464,263.88     | 89.99%                        | 11,539                                       | 89.85%                                    | 293,495,135.59     | 90.10%                        |
|    | h.2 R.I.D.                                  | 970             | 8.09%                                     | 23,382,450.44      | 7.70%                         | 1,033  | 8.04%                                     | 24,738,194.12      | 7.59%                         |
|    | h.3 Cash                                    | 254             | 2.13%                                     | 6,997,475.91       | 2.30%                         | 271  | 2.11%                                     | 7,494,987.75       | 2.31%                         |
|    | h.4 Other                                   | 1               | 0.01%                                     | 19,745.70          | 0.01%                         | -  | 0.00%                                     | -                  | 0.00%                         |
|    | h.5 Total                                   | 11,990          | 100.00%                                   | 303,863,935.93     | 100.00%                       | 12,843                                       | 100.00%                                   | 325,728,317.46     | 100.00%                       |

|    |      |                              |                 | At the end of the curre                   | nt Collection Period |                               | At the end of the previous Collection Period |   |                    |                               |  |
|----|------|------------------------------|-----------------|---|----------------------|-------------------------------|--|---|--------------------|-------------------------------|--|
| i. | Туре | of Interest                  | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |  |
|    | i.1  | Fixed                        | 1,563           | 13.04%                                    | 35,046,901.12        | 11.53%                        | 1,516  | 11.80%                                    | 26,370,101.98      | 8.10%                         |  |
|    | i.2  | Floating                     | 9,495           | 79.19%                                    | 244,045,499.14       | 80.31%                        | 10,301                                       | 80.21%                                    | 271,458,774.35     | 83.34%                        |  |
|    | i.3  | Optional currently Fixed (5) | 299             | 2.49%                                     | 8,409,466.86         | 2.77%                         | 302  | 2.35%                                     | 8,533,106.24       | 2.62%                         |  |
|    | i.4  | Optional currently Floating  | 633             | 5.28%                                     | 16,362,068.81        | 5.39%                         | 724  | 5.64%                                     | 19,366,334.89      | 5.94%                         |  |
|    | i.5  | Total                        | 11,990          | 100.00%                                   | 303,863,935.93       | 100.00%                       | 12,843                                       | 100.00%                                   | 325,728,317.46     | 100.00%                       |  |

|    |  |                 | At the end of the curre                   | nt Collection Period |                               | At the end of the previous Collection Period |   |                    |                               |  |
|----|--|-----------------|---|----------------------|-------------------------------|--|---|--------------------|-------------------------------|--|
| I. | Interest Rate (Fixed and Optional currently Fixed) (5) | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |  |
|    | I.1 0% (included) - 3% (excluded)                      | 337             | 2.81%                                     | 8,853,612.40         | 2.91%                         | 304  | 2.37%                                     | 8,065,392.52       | 2.48%                         |  |
|    | I.2 3% (included) - 4% (excluded)                      | 19              | 0.16%                                     | 618,205.18           | 0.20%                         | 26   | 0.20%                                     | 568,276.30         | 0.17%                         |  |
|    | I.3 4% (included) - 5% (excluded)                      | 59              | 0.49%                                     | 1,387,114.85         | 0.46%                         | 26   | 0.20%                                     | 546,278.57         | 0.17%                         |  |
|    | I.4 5% (included) - 6% (excluded)                      | 844             | 7.04%                                     | 15,166,866.30        | 4.99%                         | 819  | 6.38%                                     | 10,987,857.62      | 3.37%                         |  |
|    | I.5 >=6%   | 603             | 5.03%                                     | 17,430,569.25        | 5.74%                         | 643  | 5.01%                                     | 14,735,403.21      | 4.53%                         |  |
|    | I.6 Total  | 1,862           | 15.53%                                    | 43,456,367.98        | 14.30%                        | 1,818  | 14.16%                                    | 34,903,208.22      | 10.72%                        |  |

|       |   |                 | At the end of the curre                   | nt Collection Period |                               | At the end of the previous Collection Period |   |                    |                               |  |
|-------|---|-----------------|---|----------------------|-------------------------------|--|---|--------------------|-------------------------------|--|
| m. Sp | read (Floating and Optional currently Floating) 👨 | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount Outstanding |  |
| m.1   | 0% (included) - 1% (excluded)                     | -               | 0.00%                                     | -                    | 0.00%                         | -  | 0.00%                                     | -                  | 0.00%                         |  |
| m.2   | 2 1% (included) - 1.25% (excluded)                | 4,132           | 34.46%                                    | 101,125,779.47       | 33.28%                        | 4,448  | 34.63%                                    | 112,766,943.23     | 34.62%                        |  |
| m.3   | 3 1.25% (included) - 1.5% (excluded)              | 3,840           | 32.03%                                    | 102,664,496.25       | 33.79%                        | 4,106  | 31.97%                                    | 114,619,719.78     | 35.19%                        |  |
| m.4   | 1.5% (included) - 1.75% (excluded)                | 1,619           | 13.50%                                    | 41,342,903.34        | 13.61%                        | 1,877  | 14.61%                                    | 46,490,473.16      | 14.27%                        |  |
| m.s   | 5 1.75% (included) - 2% (excluded)                | 455             | 3.79%                                     | 13,587,277.62        | 4.47%                         | 496  | 3.86%                                     | 15,025,815.04      | 4.61%                         |  |
| m.e   | S >=2%  | 82              | 0.69%                                     | 1,687,111.27         | 0.55%                         | 98   | 0.77%                                     | 1,922,158.03       | 0.59%                         |  |
| m.ī   | 7 Total   | 10,128          | 84.47%                                    | 260,407,567.95       | 85.70%                        | 11,025                                       | 85.84%                                    | 290,825,109.24     | 89.28%                        |  |

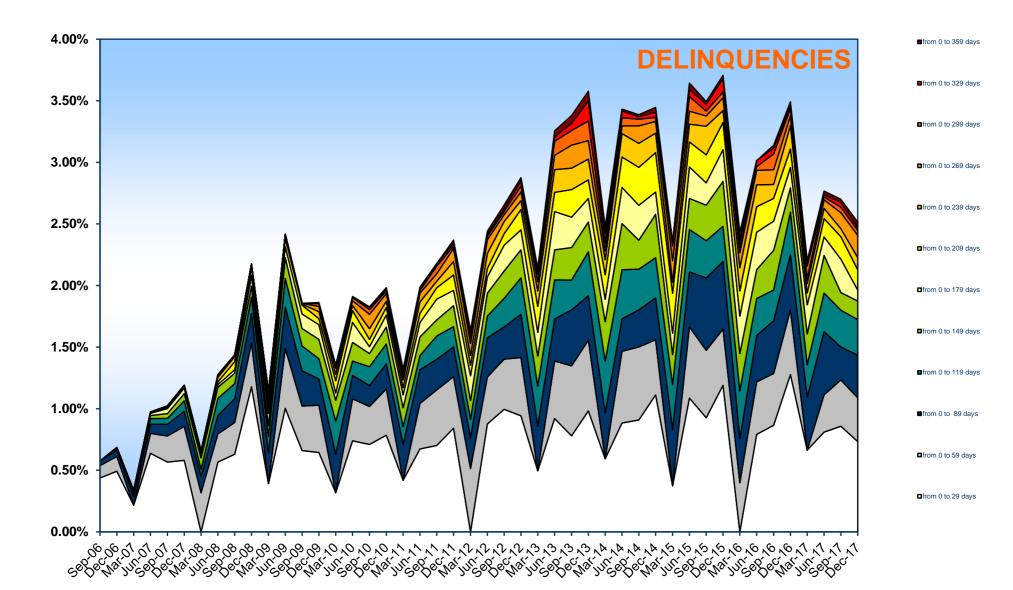
<sup>(1)</sup> The information refers to the mortgages not classified as default as at the end of the collection period

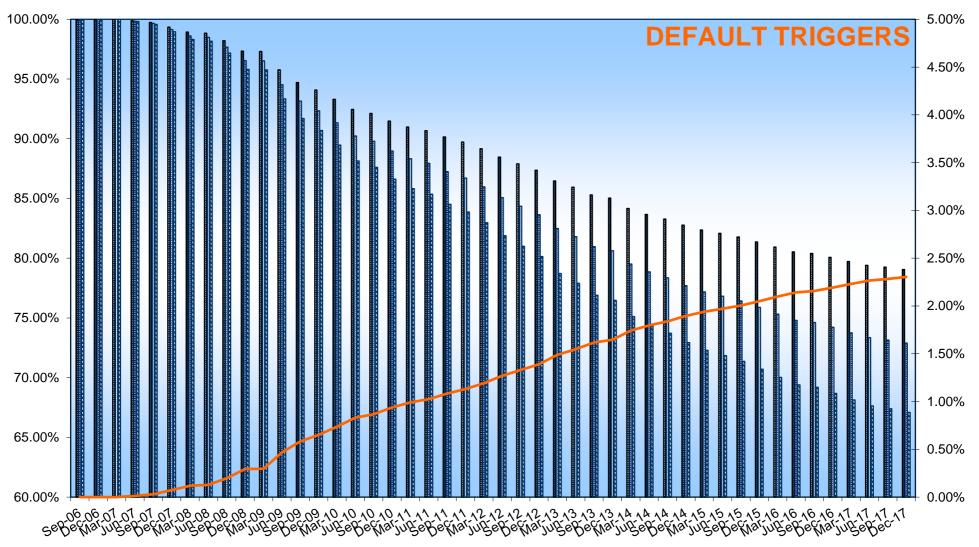
<sup>(2)</sup> The seasoning is calculated taking into consideration the difference between the date representing the end of the collection period and the origination date ("data di stipula")

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

<sup>(4)</sup> The information refers to the Region where the branch originating the loan is located

<sup>(5)</sup> The nature of the optional loan (currently fixed or floating) is monitored as at the end of the collection period





Distance from Class B Notes Trigger Event (Left scale)

Distance from Class C Notes Trigger Event (Left scale)

Distance from Junior Notes Trigger Event (Left scale)

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

