# **Cordusio RMBS Securitisation S.r.I. - Series 2006**

# **INVESTOR REPORT**

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

Euro	500,000,000.00	Class A1
Euro	1,892,000,000.00	Class A2
Euro	45,700,000.00	Class B
Euro	96,000,000.00	Class C
Euro	10,688,351.00	Class D

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

05/01/2018	
01/09/2017	30/11/2017
29/09/2017	29/12/2017
29/12/2017	

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

Issuer:

Issue Date:

Sole Arranger:

Joint Lead Managers:

CORDUSIO RMBS SECURITISATION S.r.I.

10/07/2006

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

Banc of America Securities Limited, UniCredit Bank AG and Société Générale Corporates & Investment Banking

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

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

Actual/360

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

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

BNP Paribas Securities Services S.A., Milan Branch

BNP Paribas Securities Services S.A., Milan Branch

Securitisation Services S.p.A.

Credit Suisse International

Interest	Poriod	Interest	Δ.	mount Accrued		Pofo	re Payments	Pove	nents	Afto	r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
10/07/2006	29/09/2006	29/09/2006	3.079%	81	3,463,875.00	-	500,000,000.00	3,463,875.00	-	-	500,000,000.00
29/09/2006	29/12/2006	29/12/2006	3.426%	91	4,330,083.33	-	500,000,000.00	4,330,083.33	-	-	500,000,000.00
29/12/2006	30/03/2007	30/03/2007	3.772%	91	4,767,388.89	-	500,000,000.00	4,767,388.89		-	500,000,000.00
30/03/2007	29/06/2007	29/06/2007	3.964%	91	5,010,055.56	-	500,000,000.00	5,010,055.56	-	-	500,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.214%	91	5,326,027.78		500,000,000.00	5,326,027.78	-	-	500,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.776%	94	6,235,333.33	-	500,000,000.00	6,235,333.33	-	-	500,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.815%	91	6,085,625.00	-	500,000,000.00	6,085,625.00	500,000,000.00	-	-
31/03/2008	30/06/2008	30/06/2008	4.778%	91		-			-	-	
30/06/2008	30/09/2008	30/09/2008	5.005%	92	-	-		-	-	-	-
30/09/2008	31/12/2008	31/12/2008	5.192%	92			-		-	-	-
31/12/2008	31/03/2009	31/03/2009	3.023%	90	-	-		-	-	-	-
31/03/2009	30/06/2009	30/06/2009	1.581%	91	-	-	-	-	-	-	
30/06/2009	30/09/2009	30/09/2009	1.170%	92	-	-	-	-	-	-	-
30/09/2009	31/12/2009	31/12/2009	0.789%	92	-		-	-	-	-	-
31/12/2009	31/03/2010	31/03/2010	0.757%	90	-	-	-		-	-	-
31/03/2010	30/06/2010	30/06/2010	0.685%	91		-		-	-	-	-
30/06/2010	30/09/2010	30/09/2010	0.804%	92			-				-
30/09/2010	31/12/2010	31/12/2010	0.930%	92	-	-	-		-	-	-
31/12/2010	31/03/2011	31/03/2011	1.063%	90	-		-	-	-	-	-
31/03/2011	30/06/2011	30/06/2011	1.269%	91	-	-	-			-	-
30/06/2011	30/09/2011	30/09/2011	1.581%	92			-				-
30/09/2011	30/12/2011	30/12/2011	1.594%	91		-	-	-		-	-
30/12/2011	30/03/2012	30/03/2012	1.437%	91		-	-	-		-	-
30/03/2012	29/06/2012	29/06/2012	0.837%	91			-	-		-	-
29/06/2012	28/09/2012	28/09/2012	0.702%	91		-	-			-	-
28/09/2012	31/12/2012	31/12/2012	0.272%	94		-	-	-		-	
31/12/2012	28/03/2013	28/03/2013	0.235%	87			-	-		-	
28/03/2013	28/06/2013	28/06/2013	0.263%	92		-	-			-	-
28/06/2013	30/09/2013	30/09/2013	0.272%	94		-	-			-	-
30/09/2013	31/12/2013	31/12/2013	0.271%	92			-	-		-	
31/12/2013	31/03/2014	31/03/2014	0.343%	90		-	-	-		-	-
31/03/2014	30/06/2014	30/06/2014	0.363%	91			-			-	-
30/06/2014	30/09/2014	30/09/2014	0.259%	92			-			-	-
30/09/2014	31/12/2014	31/12/2014	0.132%	92		-	-			-	
31/12/2014	31/03/2015	31/03/2015	0.129%	90		-	-			-	
31/03/2015	30/06/2015	30/06/2015	0.071%	91	-	-	-	-		-	-
30/06/2015	30/09/2015	30/09/2015	0.035%	92	-	-	-	-		-	-
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	-	-	-	-	-	-	-

Interes	t Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
10/07/2006	29/09/2006	29/09/2006	3,169%	81	13.490.433.00	-	1.892.000.000.00	13,490,433,00	-	-	1.892.000.000.0
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			1,892,000,000.0
29/09/2006	30/03/2007	30/03/2007	3.862%	91	18,470,229.56		1,892,000,000.00	18,470,229.56			1,892,000,000.0
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			1,892,000,000.0
29/06/2007	28/09/2007	29/06/2007 28/09/2007	4.054%	91	20,584,119.11		1,892,000,000.00	20,584,119.11			1,892,000,000.0
29/06/2007	31/12/2007	31/12/2007	4.304%	91	20,584,119.11		1,892,000,000.00	20,584,119.11			1,892,000,000.0
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		1,836,501,207.2
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	-	1,754,008,493.6
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	-	1,673,685,904.0
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		1,586,034,463.2
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	-	1,516,609,415.2
31/03/2009	30/06/2009	30/06/2009	1.671%	91	6,406,031.78		1,516,609,415.20	6,406,031.78	74,674,212.80	-	1,441,935,202.4
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	-	1,373,150,407.2
30/09/2009	31/12/2009	31/12/2009	0.879%	92	3,084,553.53	-	1,373,150,407.20	3,084,553.53	63,238,208.00	-	1,309,912,199.2
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	-	1,250,368,310.4
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	-	1,186,959,065.6
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	-	1,133,489,632.0
30/09/2010	31/12/2010	31/12/2010	1.020%	92	2,954,629.64	-	1,133,489,632.00	2,954,629.64	53,234,825.60	-	1,080,254,806.4
31/12/2010	31/03/2011	31/03/2011	1.153%	90	3,113,834.47	-	1,080,254,806.40	3,113,834.47	53,590,521.60	-	1,026,664,284.8
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	-	974,282,372.8
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	-	925,363,577.6
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	-	879,447,386.4
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	-	835,547,688.8
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	-	796,029,863.2
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	-	758,337,439.2
28/09/2012	31/12/2012	31/12/2012	0.362%	94	716,797.39		758,337,439.20	716,797.39	36,631,390.40		721,706,048.8
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		684,627,389.6
28/03/2013	28/06/2013	28/06/2013	0.353%	92	617,609.97		684,627,389.60	617.609.97	36.419.108.00		648,208,281.6
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	-	613,456,025.6
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	-	579,748,532.0
31/12/2013	31/03/2014	31/03/2014	0.433%	90	627,577.78		579,748,532.00	627,577.78	33,108,864.80	-	546,639,667.2
31/03/2014	30/06/2014	30/06/2014	0.453%	91	625,947.97		546,639,667.20	625,947.97	31,482,880.00		515,156,787.2
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		486,215,998.4
30/09/2014	31/12/2014	31/12/2014	0.222%	92	275,846.54		486,215,998.40	275,846.54	27,253,881.60		458,962,116.8
31/12/2014	31/03/2015	31/03/2015	0.219%	90	251,281.75	-	458,962,116.80	251,281.75	27,779,479.20	-	431,182,637.6
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	-	403,798,208.0
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	-	377,347,291.2
30/09/2015	31/12/2015	31/12/2015	0.099%	92	95,468.86		377,347,291.20	95,468.86	27,868,403.20		349,478,888.0
31/12/2015	31/03/2016	31/03/2016	0.008%	91	7,067.24		349,478,888.00	7,067.24	27,006,786.40	-	322,472,101.6
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	322,472,101.60	-	27,344,697.60	-	295,127,404.0
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	295,127,404.00	-	25,560,541.60	-	269,566,862.4
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	269,566,862.40	-	25,485,240.00	-	244,081,622.4
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	244,081,622.40	-	25,003,536.80	-	219,078,085.6
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-		219,078,085.60	-	24.392.799.20	-	194,685,286.4
30/06/2017	29/09/2017	29/09/2017	0.000%	91	-		194,685,286.40	-	22,547,720.80	-	172,137,565.6
29/09/2017	29/12/2017	29/12/2017	0.000%	91	-		172,137,565.60	-	21,864,330.40	-	150,273,235.2
20,00,2011	20,12,2017		0.00070						2.,001,000.40		100,210,200.2

	Period End (excluded)	Interest Payment Date	Coupon	Amount Accrued Days	Interest Due	Befo Unpaid Interest	re Payments Outstanding Principal	Paym Interest	ents Principal	Afte Unpaid Interest	r Payments Outstanding Principal
10/07/2006	29/09/2006	29/09/2006	3.259%	81	335,106.68		45.700.000.00	335,106.68	-	onpaid interest	45,700,000.00
29/09/2006	29/12/2006	29/12/2006	3.606%	91	416,563.12	-	45,700,000.00	416,563.12	-	-	45,700,000.00
29/12/2006	30/03/2007	30/03/2007	3.952%	91	456,532.84	-	45,700,000.00	456,532.84	-	-	45,700,000.00
30/03/2007	29/06/2007	29/06/2007	4.144%	91	478,712.58	-	45,700,000.00	478,712.58	-	-	45,700,000.00
29/06/2007	28/09/2007	28/09/2007	4.394%	91	507,592.44	-	45,700,000,00	507,592.44	-		45,700,000,00
28/09/2007	31/12/2007	31/12/2007	4.956%	94	591,388.47	-	45,700,000.00	591,388.47	-	-	45,700,000.00
31/12/2007	31/03/2008	31/03/2008	4.995%	91	577,019.63	-	45,700,000.00	577,019.63	-	-	45,700,000.00
31/03/2008	30/06/2008	30/06/2008	4.958%	91	572,745.40	-	45,700,000.00	572,745.40	-	-	45,700,000.00
30/06/2008	30/09/2008	30/09/2008	5.185%	92	605,550.38	-	45,700,000.00	605,550.38	-	-	45,700,000.00
30/09/2008	31/12/2008	31/12/2008	5.372%	92	627,389.91	-	45,700,000,00	627,389.91	-	-	45,700,000,00
31/12/2008	31/03/2009	31/03/2009	3.203%	90	365,942.75	-	45,700,000.00	365,942.75	-	-	45,700,000.00
31/03/2009	30/06/2009	30/06/2009	1.761%	91	203,429.74	-	45,700,000,00	203,429.74	-	-	45,700,000.00
30/06/2009	30/09/2009	30/09/2009	1.350%	92	157,665.00	-	45,700,000,00	157,665.00	-	-	45,700,000.00
30/09/2009	31/12/2009	31/12/2009	0.969%	92	113,168.43	-	45,700,000.00	113,168.43	-	-	45,700,000.00
31/12/2009	31/03/2010	31/03/2010	0.937%	90	107,052.25		45,700,000.00	107,052.25			45,700,000.00
31/03/2010	30/06/2010	30/06/2010	0.865%	91	99,924.31	-	45,700,000.00	99,924.31	-	-	45,700,000.00
30/06/2010	30/09/2010	30/09/2010	0.984%	92	114,920.26		45,700,000.00	114,920.26	-		45,700,000.00
30/09/2010	31/12/2010	31/12/2010	1.110%	92	129,635.66	-	45,700,000.00	129,635.66	-	-	45,700,000.00
31/12/2010	31/03/2011	31/03/2011	1.243%	90	142,012.75	-	45,700,000.00	142,012.75	-	-	45,700,000.00
31/03/2011	30/06/2011	30/06/2011	1.449%	91	167,387.67		45,700,000.00	167,387.67	-		45,700,000.00
30/06/2011	30/09/2011	30/09/2011	1.761%	92	205,665.23	-	45,700,000.00	205,665.23	-	-	45,700,000.00
30/09/2011	30/12/2011	30/12/2011	1.774%	91	204,931.49	-	45,700,000.00	204,931.49	-	-	45,700,000.00
30/12/2011	30/03/2012	30/03/2012	1.617%	91	186,794.94	-	45,700,000.00	186,794.94	-	-	45,700,000.00
30/03/2012	29/06/2012	29/06/2012	1.017%	91	117,483.27	-	45,700,000.00	117,483.27	-	-	45,700,000.00
29/06/2012	28/09/2012	28/09/2012	0.882%	91	101,888.15	-	45,700,000.00	101,888.15	-	-	45,700,000.00
28/09/2012	31/12/2012	31/12/2012	0.452%	94	53,936.15	-	45,700,000.00	53,936.15	-	-	45,700,000.00
31/12/2012	28/03/2013	28/03/2013	0.415%	87	45,833.29	-	45,700,000.00	45,833.29	-	-	45,700,000.00
28/03/2013	28/06/2013	28/06/2013	0.443%	92	51,737.47	-	45,700,000.00	51,737.47	-	-	45,700,000.00
28/06/2013	30/09/2013	30/09/2013	0.452%	94	53,936.15	100 C	45,700,000.00	53,936.15			45,700,000.00
30/09/2013	31/12/2013	31/12/2013	0.451%	92	52,671.78		45,700,000.00	52,671.78			45,700,000.00
31/12/2013	31/03/2014	31/03/2014	0.523%	90	59,752.75		45,700,000.00	59,752.75	-	-	45,700,000.00
31/03/2014	30/06/2014	30/06/2014	0.543%	91	62,727.05	100 C	45,700,000.00	62,727.05			45,700,000.00
30/06/2014	30/09/2014	30/09/2014	0.439%	92	51,270.32	-	45,700,000.00	51,270.32			45,700,000.00
30/09/2014	31/12/2014	31/12/2014	0.312%	92	36,438.13	-	45,700,000.00	36,438.13	-	-	45,700,000.00
31/12/2014	31/03/2015	31/03/2015	0.309%	90	35,303.25	-	45,700,000.00	35,303.25	-	-	45,700,000.00
31/03/2015	30/06/2015	30/06/2015	0.251%	91	28,995.38	-	45,700,000.00	28,995.38		-	45,700,000.00
30/06/2015	30/09/2015	30/09/2015	0.215%	92	25,109.61	-	45,700,000.00	25,109.61	-	-	45,700,000.00
30/09/2015	31/12/2015	31/12/2015	0.189%	92	22,073.10	-	45,700,000.00	22,073.10	-	-	45,700,000.00
31/12/2015	31/03/2016	31/03/2016	0.098%	91	11,320.91		45,700,000.00	11,320.91		-	45,700,000.00
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	45,700,000.00		-	-	45,700,000.00
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-		45,700,000.00	-		-	45,700,000.00
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-		45,700,000.00			-	45,700,000.00
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
29/09/2017	29/12/2017	29/12/2017	0.000%	91			45,700,000.00			-	45,700,000.00

Interest	Period	Interest	Amount Accrued		Befo	re Payments	Paym	ents	Afte	r Payments	
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
10/07/2006	29/09/2006	29/09/2006	3.729%	81	805,464.00	-	96,000,000.00	805,464.00	-	-	96,000,000.0
29/09/2006	29/12/2006	29/12/2006	4.076%	91	989,109.33	-	96,000,000.00	989,109.33	100 C		96,000,000.0
29/12/2006	30/03/2007	30/03/2007	4.422%	91	1,073,072.00	-	96,000,000.00	1,073,072.00		-	96,000,000.0
30/03/2007	29/06/2007	29/06/2007	4.614%	91	1,119,664.00	-	96,000,000.00	1,119,664.00	-	-	96,000,000.0
29/06/2007	28/09/2007	28/09/2007	4.864%	91	1,180,330.67	-	96,000,000.00	1,180,330.67		-	96,000,000.0
28/09/2007	31/12/2007	31/12/2007	5.426%	94	1,360,117.33	-	96,000,000.00	1,360,117.33		-	96,000,000.0
31/12/2007	31/03/2008	31/03/2008	5.465%	91	1,326,173.33	-	96,000,000.00	1,326,173.33		-	96,000,000.
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.
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.
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.
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.
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.
30/06/2009	30/09/2009	30/09/2009	1.820%	92	446,506.66	-	96,000,000.00	446,506.66			96,000,000.0
30/09/2009	31/12/2009	31/12/2009	1.439%	92	353,034.66	-	96,000,000.00	353,034.66			96,000,000.
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.
31/03/2010	30/06/2010	30/06/2010	1.335%	91	323,960.00	-	96,000,000.00	323,960.00		-	96,000,000.0
30/06/2010	30/09/2010	30/09/2010	1.454%	92	356,714.66	-	96,000,000.00	356,714.66		-	96,000,000.0
30/09/2010	31/12/2010	31/12/2010	1.580%	92	387,626.66	-	96,000,000.00	387,626.66		-	96,000,000.
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.
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.
30/06/2011	30/09/2011	30/09/2011	2.231%	92	547,338.66	-	96,000,000.00	547,338.66	-	-	96,000,000.
30/09/2011	30/12/2011	30/12/2011	2.244%	91	544,544.00	-	96,000,000.00	544,544.00	-	-	96,000,000.
30/12/2011	30/03/2012	30/03/2012	2.087%	91	506,445.33	-	96,000,000.00	506,445.33	-	-	96,000,000.0
30/03/2012	29/06/2012	29/06/2012	1.487%	91	360,845.33	-	96,000,000.00	360,845.33	-	-	96,000,000.0
29/06/2012	28/09/2012	28/09/2012	1.352%	91	328,085.33	-	96,000,000.00	328,085.33	-	-	96,000,000.
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.
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.
28/03/2013	28/06/2013	28/06/2013	0.913%	92	223,989.33	-	96,000,000.00	223,989.33	-	-	96,000,000.
28/06/2013	30/09/2013	30/09/2013	0.922%	94	231,114.66	-	96,000,000.00	231,114.66		-	96,000,000.
30/09/2013	31/12/2013	31/12/2013	0.921%	92	225,952.00	-	96,000,000.00	225,952.00	-	-	96,000,000.
31/12/2013	31/03/2014	31/03/2014	0.993%	90	238,320.00	-	96,000,000.00	238,320.00	-	-	96,000,000.
31/03/2014	30/06/2014	30/06/2014	1.013%	91	245,821.33	-	96,000,000.00	245,821.33		-	96,000,000.0
30/06/2014	30/09/2014 31/12/2014	30/09/2014	0.909%	92 92	223,008.00 191,850.66	-	96,000,000.00	223,008.00		-	96,000,000.
30/09/2014		31/12/2014	0.782%	92		-	96,000,000.00 96,000,000.00	191,850.66	-	-	96,000,000.
31/12/2014	31/03/2015 30/06/2015	31/03/2015 30/06/2015	0.721%		186,960.00 174,962.66		96,000,000.00	186,960.00 174,962.66	-	-	96,000,000.
31/03/2015 30/06/2015	30/06/2015	30/06/2015	0.685%	91 92	168,053.33		96,000,000.00	168,053.33			<u>96,000,000.0</u> 96,000,000.0
				92							
30/09/2015 31/12/2015	31/12/2015 31/03/2016	31/12/2015 31/03/2016	0.659%	92	161,674.66 137,834.67		96,000,000.00 96,000,000.00	161,674.66 137,834.67			96,000,000. 96,000,000.
31/03/2016	30/06/2016	30/06/2016	0.458%	91	111,141.33		96.000.000.00	111,141.33			96,000,000.
30/06/2016	30/09/2016	30/09/2016	0.419%	91	102,794.67		96,000,000.00	102,794.67			96,000,000.
30/09/2016	30/12/2016	30/12/2016	0.398%	92	96,581.33		96,000,000.00	96,581.33			96,000,000.
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.
31/03/2017	30/06/2017	30/06/2017	0.370%	91	89,786.67		96,000,000.00	92,456.00			96,000,000,0
30/06/2017	29/09/2017	29/09/2017	0.369%	91	89,786.67		96,000,000.00	89,786.67			96,000,000.0
29/09/2017	29/09/2017	29/12/2017	0.371%	91	90,029.33		96,000,000.00	90,029.33			96,000,000.
23/03/2017	23/12/2017	23/12/2017	0.371%	91	90,029.33		30,000,000.00	30,023.33	-		

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

Collection (both dates Start		Principal Collected on Claims not Classified as Defaulted Claims (excluding prepayments)	Interest Collected on Claims not Classified as Defaulted Claims	Recoveries on Defaulted Claims	Pre-payments on Claims not Classified as Defaulted Claims (principal)	Other	Total Collections
01/05/2006	31/08/2006	49,679,556.85	36,838,415.27	-	41,782,323.34	821,983.40	129,122,278.86
01/09/2006	30/11/2006	37,060,469.31	28,986,858.66	-	29,607,006.44	584,288.92	96,238,623.33
01/12/2006	28/02/2007	37,633,525.26	29,965,848.96	-	31,359,661.53	611,387.61	99,570,423.36
01/03/2007	31/05/2007	35,696,831.36	30,181,999.89	-	32,018,633.92	733,080.78	98,630,545.95
01/06/2007	31/08/2007	35,115,701.54	30,498,455.65	17,694.67	40,732,234.42	583,861.19	106,947,947.47
01/09/2007	30/11/2007	34,479,828.48	31,615,399.74	12,353.33	52,948,522.52	659,689.91	119,715,793.98
01/12/2007	29/02/2008	33,538,056.45	30,464,811.12	137,497.87	60,455,703.32	829,773.23	125,425,841.99
01/03/2008	31/05/2008	32,997,816.13	28,596,438.12	39,271.60	49,238,274.71	789,167.85	111,660,968.41
01/06/2008	31/08/2008	32,214,706.79	28,906,675.73	193,272.45	46,332,407.48	679,847.59	108,326,910.04
01/09/2008	30/11/2008	30,980,119.72	27,600,057.42	316,181.21	54,241,197.83	709,761.94	113,847,318.12
01/12/2008	28/02/2009	32,339,017.18	22,745,579.84	163,094.91	37,014,536.31	425,596.93	92,687,825.17
01/03/2009	31/05/2009	34,154,470.59	15,461,556.65	207,593.73	36,196,244.22	174,047.49	86,193,912.68
01/06/2009	31/08/2009	35,310,088.12	12,844,776.01	322,805.77	30,533,689.24	262,293.03	79,273,652.17
01/09/2009	30/11/2009	34,507,222.52	10,841,055.04	511,455.34	26,962,827.18	150,423.78	72,972,983.86
01/12/2009	28/02/2010	34,322,829.03	9,965,153.12	620,132.98	23,033,082.20	177,001.02	68,118,198.35
01/03/2010	31/05/2010	34,460,152.16	9,362,993.22	433,710.75	26,596,749.72	139,094.75	70,992,700.60
01/06/2010	31/08/2010	33,701,097.05	9,101,335.86	489,810.97	18,813,949.42	245,830.47	62,352,023.77
01/09/2010 01/12/2010	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
01/03/2010	28/02/2011	32,370,659.58	8,872,881.26	817,721.12	19,814,799.69 19,665,250,75	150,080.70	62,026,142.35
	31/05/2011 31/08/2011	31,869,703.15	8,766,734.98	1,054,761.94		111,763.71 228,060.37	61,468,214.53 57,442,208.39
01/06/2011 01/09/2011	30/11/2011	<u>31,122,147.46</u> 30,511,049.38	8,995,000.82 8,882,430.07	790,242.76 768.102.40	16,306,756.98 14,238,657,52	108.903.78	54,509,143,15
01/09/2011	29/02/2012	30,341,577,37	8,230,830,78	890.471.91	14,238,057.52	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	43,223,924.37
01/09/2012	30/11/2012	28,998,606.39	5,161,647.25	915,866.28	6,103,300.24	59,479.34	42,028,327.27 41,238,899.50
01/12/2012	28/02/2013	29,034,932.03	4.771.442.36	452,300.88	5,573,160.00	101,601.23	39,933,436.50
01/03/2013	31/05/2013	28,864,632.02	4,614,075.35	574,157.73	6,049,702.63	61,064.37	40,163,632.10
01/06/2013	31/08/2013	28,442,234,20	4.358.141.64	655,276,04	4.522.988.24	55,168,49	38.033.808.61
01/09/2013	30/11/2013	27,773,341.84	4,144,444.40	872,165.59	5,169,145.54	61,329.06	38,020,426.43
01/12/2013	28/02/2014	26,281,843.84	3,983,987.06	767,021.91	4,614,509.50	71,753.18	35,719,115.49
01/03/2014	31/05/2014	24,706,224.27	3.867.730.62	435,799,36	5,174,678,78	53,183.84	34.237.616.87
01/06/2014	31/08/2014	23,014,333.61	3,676,780.58	837,985.96	4,848,022.94	86,810.26	32,463,933.35
01/09/2014	30/11/2014	21,862,372.04	3,338,716.65	743,001.42	3,973,053.36	50,452.12	29,967,595.59
01/12/2014	28/02/2015	21,290,443.35	3,084,851.35	796,977.80	5,354,813.77	63,354.53	30,590,440.80
01/03/2015	31/05/2015	21,157,265.37	2,885,786.47	1,293,528.48	5,438,332.25	77,058.19	30,851,970.76
01/06/2015	31/08/2015	20,958,657.56	2,677,779.36	631,550.63	4,628,439.54	42,337.75	28,938,764.84
01/09/2015	30/11/2015	20,675,364.67	2,509,180.95	643,415.54	6,029,261.38	46,200.47	29,903,423.01
01/12/2015	29/02/2016	20,565,844.26	2,381,996.86	613,668.46	5,228,357.76	62,768.70	28,852,636.04
01/03/2016	31/05/2016	20,280,242.23	2,245,592.87	1,127,761.94	5,942,445.15	40,168.35	29,636,210.54
01/06/2016	31/08/2016	19,925,785.23	2,081,281.93	1,316,382.89	5,256,716.82	41,900.58	28,622,067.45
01/09/2016	30/11/2016	19,555,689.26	1,923,305.90	883,485.89	5,045,083.17	42,156.02	27,449,720.24
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
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\* The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 666,398.15 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

# 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
<ul> <li>(a) Interest Components related to the Mortgage Loans received by the Issuer *</li> <li>(b) Without duplication of (a) above Interest Components invested in Eligible Investments</li> <li>(c) All net interest amounts on the Accounts received by the Issuer</li> <li>(d) All amounts received from the Swap Counterparty by the Issuer</li> <li>(e) All amounts from any party to the Transaction Documents received by the Issuer</li> <li>(f) All the Revenue Eligible Investments Amounts received by the Issuer</li> <li>(g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds)</li> <li>(h) Cash Reserve Excess available after repayment of the Subordinated Loan</li> <li>(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</li> <li>(j) On the Calculation Date immediately preceding the Maturity Date, the amount standing to the credit of the Cash Reserve Account at such date</li> </ul>	2,034,656.39 2,034,656.39 0.05 69,100.60 	<ul> <li>(a) All Principal Components related to the Mortgage Loans received by the Issuer</li> <li>(b) Without duplication of (a) above Principal Components invested in Eligible Investments</li> <li>(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date</li> <li>(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)</li> <li>(e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims)</li> <li>(f) Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the Pre-Enforcement Interest Priority of Payment</li> <li>(g) Any other amount received from the Originator under the Warranty and Indemnity Agreement</li> <li>(i) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption Date, any amounts standing to the credit of the Expenses Account</li> </ul>	21,309,823.66 
TOTAL ISSUER AVAILABLE FUNDS	Euro 23,413,650.86		

\* The amounts include a reduction of EUR 666,398.15 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

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

First

Third

Fourth

Fifth Sixth

Seventh

Eighth Ninth

Tenth Eleventh

Twelfth

Fourteenth

Fifteenth

Sixteenth

Seventeeth

Eighteenth

Nineteenth Twentieth

Twenty-first

Twenty-third

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

a) UCI under the terms of the Transfer Agreement

b) under the terms of the Warranty and Indemnity Agreement

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

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

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

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

Reduction of Junior Notes PDL to zero

Principal Priority of Payments

Any amounts due to:

Any amounts due to UCI:

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

Junior Notes Additional Interest Amount

Any Swap termination payments

Interest on the Subordinated Loan Principal on the Subordinated Loan

Second

### PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT Furo TOTAL ISSUER INTEREST AVAILABLE FUNDS 2,103,756.94 TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCI) First All amounts under items (i) to (x) (excluding items (vii) and (ix)) of the Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPP Issuer/RoN expenses a) Corporate fees, expenses of Issuer 174,470.72 Second Class A1 Principal: b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes 350.00 (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account c) Fees, expenses to be paid to the RoN (b) Thereafter to pay Class A1 Principal 2.456.69 d) Amount necessary to replenish the Expenses Account up to Retention Amount 60.30 Class A2 Principal Third Third Party Fees and Expenses: a) Paving Agent and Listing Agent fees and expenses Fourth Class B Principal 65,702,70 b) Agent Bank and Principal Paving Agent fees and expenses c) Computation Agent fees and expenses Fifth Class C Principal 8.750.00 d) Services fees and expenses 539.028.97 e) Corporate Servicer fees and expenses Principal on the Subordinated Loan Sixth 28,215.75 f) Stichting Corporate Services Provider fees and expenses g) Account Bank fees and expenses Junior Notes Principal until the balance of the Junior Notes is € 30.000.00 Seventh h) Custodian fees and expenses Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero Eighth 505.372.03 Amounts due to the Swap Counterparty Nineth Junior Notes Additional Remuneration Instalment Premiums payable to the Originator 5.190.41 Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes Class A PDL reduction to zero Interest on Class B Notes (if Class B Trigger Event has not occurred) Class B PDL reduction to zero Interest on Class C Notes if Class C Trigger Event has not occurred 90,029.33 Cash Reserve Account replenishment till target amount (if any Rated Notes o/s) 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

554,557.87

45,146.70

84,425.47

684,130.04

Furo

21,864,451.79

21.864.330.40

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

## POST-ENFORCEMENT PRIORITY OF PAYMENT

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

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

## PRINCIPAL DEFICIENCY LEDGER

	PDL at start	Amount debited to the PDL	Amount credited to the PDL	PDL at end
Class A Notes		-	-	-
Class B Notes	-	-	-	-
Class C Notes	-	-	-	-
Class Junior Notes	-	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
 Initial Portfolio Outstanding Amount (b)\*
 > 90 Day Arrear Claims ratio (c) = (a)/(b)

 than 90 days (a)
 3,284,878.90
 2,544,388,351.13
 0.13%

EFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	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 previous Collection Period	3 Month CPR	
	3,647,748.53	325,728,317.46	4.49%	
	Life CPR 6.25%			
ESERVE				
		Amounts paid in accordance with the Priority of Payments	Amounts received in accordance with the Priority of Payments	Balance at end of Interest Payment Date
				Balance at end of Interest Payment Date 2,544,38
	2,544,388.00	of Payments	Priority of Payments	
	2,544,388.00 Cash Reserve Release if:	of Payments	Priority of Payments	
	2,544,388.00 Cash Reserve Release if: < 50% of Initial Outstanding Balance of Notes	of Payments	Priority of Payments	
	2,544,388.00 Cash Reserve Release if:	of Payments	Priority of Payments	
	2,544,388.00 Cash Reserve Release if: < 50% of Initial Outstanding Balance of Notes	of Payments - Check Yes Yes	Priority of Payments	

Yes

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

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

a.	Gene	eral Information about the Portfolio ${\mathfrak w}$	At the end of the current Collection Period	At the end of the previous Collection Period
	a.1	Number of Loans:	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 current Collection Period			At the end of the previous Collection Period				
Ou	utstanding amount	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
b.	1 from 0 (included) to 10.000 (excluded) Euro	3,577	29.83%	20,583,003.31	6.77%	3,812	29.68%	20,190,880.72	6.20%
b.:	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%
b.3	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%
b.4	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%
b.(	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%
b.6	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%
b.1	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%
b.8	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%
b.9	9 over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
b.	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 previous Collection Period			
c. F	ortfolio Seasoning ∞	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
c	.1 from 18 (included) to 24 (excluded) months		0.00%	-	0.00%		0.00%	-	0.00%
c	.2 from 24 (included) to 48 (excluded) months	-	0.00%	-	0.00%		0.00%	-	0.00%
c	.3 from 48 (included) to 72 (excluded) months		0.00%	-	0.00%		0.00%	-	0.00%
c	.4 from 72 (included) to 96 (excluded) months	-	0.00%	-	0.00%		0.00%	-	0.00%
c	.5 from 96 (included) to 108 (excluded) months	-	0.00%	-	0.00%		0.00%	-	0.00%
c	.6 from 108 (included) to 120 (excluded) months		0.00%	-	0.00%		0.00%	-	0.00%
c	.7 from 120 (included) to 150 (excluded) months	-	0.00%	-	0.00%		0.00%	-	0.00%
c	.8 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	.9 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	.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 previous Collection Period			
d. 0	Current LTV Ratio	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
C	I.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%
C	I.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%
c	I.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%
C	I.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%
c	I.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%
C	I.6 from 50% (included) to 60% (excluded)		0.00%	-	0.00%	-	0.00%	-	0.00%
c	I.7 from 60% (included) to 70% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
C	I.8 from 70% (included) to 80% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c	I.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	
Remaining Term 👳	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
e.1 from 0 (included) to 12 months (excluded)	1,055	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	ous Collection Period	
f.	By Region of Originating Branch 🖣	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	f.1 Abruzzo	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 current Collection Period				At the end of the previous Collection Period			
g.	Payment Frequency	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	g.1 Monthly	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 Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	h.1 Direct Debit	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 current Collection Period				At the end of the previous Collection Period			
i.	Type of Interest	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	i.1 Fixed	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	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 current Collection Period				At the end of the previous Collection Period			
L.	Interest Rate (Fixed and Optional currently Fixed) 👳	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	.1 0% (included) - 3% (excluded)	337	2.81%	8,853,612.40	2.91%	304	2.37%	8,065,392.52	2.48%
	.2 3% (included) - 4% (excluded)	19	0.16%	618,205.18	0.20%	26	0.20%	568,276.30	0.17%
	.3 4% (included) - 5% (excluded)	59	0.49%	1,387,114.85	0.46%	26	0.20%	546,278.57	0.17%
	.4 5% (included) - 6% (excluded)	844	7.04%	15,166,866.30	4.99%	819	6.38%	10,987,857.62	3.37%
	.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 current Collection Period				At the end of the previous Collection Period			
m.	Spread (Floating and Optional currently Floating) $_{\scriptscriptstyle (0)}$	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	m.1 0% (included) - 1% (excluded)	-	0.00%	-	0.00%		0.00%		0.00%
	m.2 1% (included) - 1.25% (excluded)	4,132	34.46%	101,125,779.47	33.28%	4,448	34.63%	112,766,943.23	34.62%
	m.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.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.6 >=2%	82	0.69%	1,687,111.27	0.55%	98	0.77%	1,922,158.03	0.59%
	m.7 Total	10,128	84.47%	260,407,567.95	85.70%	11,025	85.84%	290,825,109.24	89.28%

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

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

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

(4) The information refers to the Region where the branch originating the loan is located

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





