

Cordusio RMBS - UCFin S.r.l. - Series 2006

INVESTOR REPORT

Securitisation of a portfolio of performing mortgage
"fondiari" loans by Banca per la Casa S.p.A.,

Euro	600,000,000.00	Class A1	Mortgage Backed Floating Rate Notes due December 2042
Euro	1,735,000,000.00	Class A2	Mortgage Backed Floating Rate Notes due December 2042
Euro	75,000,000.00	Class B	Mortgage Backed Floating Rate Notes due December 2042
Euro	25,000,000.00	Class C	Mortgage Backed Floating Rate Notes due December 2042
Euro	48,000,000.00	Class D	Mortgage Backed Floating Rate Notes due December 2042
Euro	12,969,425.00	Class E	Mortgage Backed Floating Rate Notes due December 2042

Investor Report Date		06/07/2022
Quarterly Collection Period	01/03/2022	31/05/2022
Interest Period	31/03/2022	30/06/2022
Interest Payment Date		30/06/2022

This Investors Report (the "Report") has been prepared by Capital and Funding Solutions SRL ("CFS"), 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 CFS by other third parties. Although such information has been obtained from sources believed to be reliable, neither CFS, nor its subsidiaries or affiliates, or any of their respective directors, managers, officers or employees makes any representation as to their fairness, accuracy, completeness or reliability or shall have any responsibility or liability for any loss or damage howsoever arising from or otherwise in connection with the use of this Report.

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

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

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

Issuer: Cordusio RMBS - UCFin S.r.l. (formerly Cordusio RMBS 3 - UBCasa 1 S.r.l.)
Issue Date: 20/11/2006
Sole Arranger: UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)
Joint Lead Managers: NatWest Markets Plc (formerly The Royal Bank of Scotland), Citigroup Global Markets, UniCredit Bank AG (formerly UniCredit Banca Mobiliare SPA) and Bayerische Hypo- und Vereinsbank AG)

Series	Class A1	Class A2	Class B	Class C	Class D	Class E	
Amount issued	600,000,000.00	1,735,000,000.00	75,000,000.00	25,000,000.00	48,000,000.00	12,969,425.00	
Currency	Eur	Eur	Eur	Eur	Eur	Eur	
Final Maturity Date	Dec-42	Dec-42	Dec-42	Dec-42	Dec-42	Dec-42	
Listing	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	
ISIN Code	IT0004144884	IT0004144892	IT0004144900	IT0004144934	IT0004144959	IT0004144967	
Common Code	027569005	027569064	027569196	027569226	027569277	- - -	
Clearing System	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	
Indexation	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	
Spread at Issuance	7	16	26	40	73	200	
Rating at the Issue Date	Fitch	AAA	AAA	AA	A+	BBB+	Unrated
	Moodys	Aaa	Aaa	Aa1	A1	Baa2	Unrated
	Standard & Poor's	AAA	AAA	AA	A+	BBB+	Unrated

Originator / Servicer: UniCredit S.p.A (formerly known as UniCredit Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A; or UniCredit Banca per la Casa 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: Capital and Funding Solutions Srl
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 - UCFin S.r.l. - Series 2006 - CLASS A1 NOTES

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
20/11/2006	30/03/2007	30/03/2007	3.739%	130	8,100,733.33	-	600,000,000.00	8,100,733.33	-	-	600,000,000.00
30/03/2007	29/06/2007	29/06/2007	3.984%	91	6,042,400.00	-	600,000,000.00	6,042,400.00	-	-	600,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.234%	91	6,421,566.67	-	600,000,000.00	6,421,566.67	-	-	600,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.796%	94	7,513,733.33	-	600,000,000.00	7,513,733.33	-	-	600,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.835%	91	7,333,083.33	-	600,000,000.00	7,333,083.33	-	-	600,000,000.00
31/03/2008	30/06/2008	30/06/2008	4.798%	91	7,276,966.66	-	600,000,000.00	7,276,966.66	515,602,680.00	-	84,397,320.00
30/06/2008	30/09/2008	30/09/2008	5.025%	92	1,083,802.25	-	84,397,320.00	1,083,802.25	84,215,280.00	-	182,040.00
30/09/2008	31/12/2008	31/12/2008	5.212%	92	2,424.69	-	182,040.00	2,424.69	182,040.00	-	-
31/12/2008	31/03/2009	31/03/2009	3.043%	90	-	-	-	-	-	-	-
31/03/2009	30/06/2009	30/06/2009	1.601%	91	-	-	-	-	-	-	-
30/06/2009	30/09/2009	30/09/2009	1.190%	92	-	-	-	-	-	-	-
30/09/2009	31/12/2009	31/12/2009	0.809%	92	-	-	-	-	-	-	-
31/12/2009	31/03/2010	31/03/2010	0.777%	90	-	-	-	-	-	-	-
31/03/2010	30/06/2010	30/06/2010	0.705%	91	-	-	-	-	-	-	-
30/06/2010	30/09/2010	30/09/2010	0.824%	92	-	-	-	-	-	-	-
30/09/2010	31/12/2010	31/12/2010	0.950%	92	-	-	-	-	-	-	-
31/12/2010	31/03/2011	31/03/2011	1.083%	90	-	-	-	-	-	-	-
31/03/2011	30/06/2011	30/06/2011	1.289%	91	-	-	-	-	-	-	-
30/06/2011	30/09/2011	30/09/2011	1.601%	92	-	-	-	-	-	-	-
30/09/2011	30/12/2011	30/12/2011	1.614%	91	-	-	-	-	-	-	-
30/12/2011	30/03/2012	30/03/2012	1.457%	91	-	-	-	-	-	-	-
30/03/2012	29/06/2012	29/06/2012	0.857%	91	-	-	-	-	-	-	-
29/06/2012	28/09/2012	28/09/2012	0.722%	91	-	-	-	-	-	-	-
28/09/2012	31/12/2012	31/12/2012	0.292%	94	-	-	-	-	-	-	-
31/12/2012	28/03/2013	28/03/2013	0.255%	87	-	-	-	-	-	-	-
28/03/2013	28/06/2013	28/06/2013	0.283%	92	-	-	-	-	-	-	-
28/06/2013	30/09/2013	30/09/2013	0.292%	94	-	-	-	-	-	-	-
30/09/2013	31/12/2013	31/12/2013	0.291%	92	-	-	-	-	-	-	-
31/12/2013	31/03/2014	31/03/2014	0.363%	90	-	-	-	-	-	-	-
31/03/2014	30/06/2014	30/06/2014	0.383%	91	-	-	-	-	-	-	-
30/06/2014	30/09/2014	30/09/2014	0.279%	92	-	-	-	-	-	-	-
30/09/2014	31/12/2014	31/12/2014	0.152%	92	-	-	-	-	-	-	-
31/12/2014	31/03/2015	31/03/2015	0.149%	90	-	-	-	-	-	-	-
31/03/2015	30/06/2015	30/06/2015	0.091%	91	-	-	-	-	-	-	-
30/06/2015	30/09/2015	30/09/2015	0.055%	92	-	-	-	-	-	-	-
30/09/2015	31/12/2015	31/12/2015	0.029%	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	-	-	-	-	-	-	-
29/12/2017	29/03/2018	29/03/2018	0.000%	90	-	-	-	-	-	-	-
29/03/2018	29/06/2018	29/06/2018	0.000%	92	-	-	-	-	-	-	-
29/06/2018	28/09/2018	28/09/2018	0.000%	91	-	-	-	-	-	-	-
28/09/2018	31/12/2018	31/12/2018	0.000%	94	-	-	-	-	-	-	-
31/12/2018	29/03/2019	29/03/2019	0.000%	88	-	-	-	-	-	-	-
29/03/2019	28/06/2019	28/06/2019	0.000%	91	-	-	-	-	-	-	-
28/06/2019	30/09/2019	30/09/2019	0.000%	94	-	-	-	-	-	-	-
30/09/2019	31/12/2019	31/12/2019	0.000%	92	-	-	-	-	-	-	-
31/12/2019	31/03/2020	31/03/2020	0.000%	91	-	-	-	-	-	-	-
31/03/2020	30/06/2020	30/06/2020	0.000%	91	-	-	-	-	-	-	-
30/06/2020	30/09/2020	30/09/2020	0.000%	92	-	-	-	-	-	-	-
30/09/2020	31/12/2020	31/12/2020	0.000%	92	-	-	-	-	-	-	-
31/12/2020	31/03/2021	31/03/2021	0.000%	90	-	-	-	-	-	-	-
31/03/2021	30/06/2021	30/06/2021	0.000%	91	-	-	-	-	-	-	-
30/06/2021	30/09/2021	30/09/2021	0.000%	92	-	-	-	-	-	-	-
30/09/2021	31/12/2021	31/12/2021	0.000%	92	-	-	-	-	-	-	-
31/12/2021	31/03/2022	31/03/2022	0.000%	90	-	-	-	-	-	-	-

Cordusio RMBS - UCFin S.r.l. Series 2006 - CLASS A2 NOTES

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
20/11/2006	30/03/2007	30/03/2007	3.829%	130	23,988,495.56	-	1,735,000,000.00	23,988,495.56	-	-	1,735,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.074%	91	17,867,319.17	-	1,735,000,000.00	17,867,319.17	-	-	1,735,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.324%	91	18,963,742.78	-	1,735,000,000.00	18,963,742.78	-	-	1,735,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.886%	94	22,134,937.22	-	1,735,000,000.00	22,134,937.22	-	-	1,735,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.925%	91	21,599,545.14	-	1,735,000,000.00	21,599,545.14	-	-	1,735,000,000.00
31/03/2008	30/06/2008	30/06/2008	4.888%	91	21,437,274.44	-	1,735,000,000.00	21,437,274.44	-	-	1,735,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.115%	92	22,679,341.66	-	1,735,000,000.00	22,679,341.66	-	-	1,735,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.302%	92	23,508,478.88	-	1,735,000,000.00	23,508,478.88	81,388,503.00	-	1,653,611,497.00
31/12/2008	31/03/2009	31/03/2009	3.133%	90	12,951,912.05	-	1,653,611,497.00	12,951,912.05	88,207,400.00	-	1,565,404,097.00
31/03/2009	30/06/2009	30/06/2009	1.691%	91	6,691,276.32	-	1,565,404,097.00	6,691,276.32	77,415,006.00	-	1,487,989,091.00
30/06/2009	30/09/2009	30/09/2009	1.280%	92	4,867,377.64	-	1,487,989,091.00	4,867,377.64	71,768,622.00	-	1,416,220,469.00
30/09/2009	31/12/2009	31/12/2009	0.899%	92	3,253,687.84	-	1,416,220,469.00	3,253,687.84	60,514,024.00	-	1,355,706,445.00
31/12/2009	31/03/2010	31/03/2010	0.867%	90	2,938,493.71	-	1,355,706,445.00	2,938,493.71	60,567,809.00	-	1,295,138,636.00
31/03/2010	30/06/2010	30/06/2010	0.795%	91	2,602,689.01	-	1,295,138,636.00	2,602,689.01	56,941,312.00	-	1,238,197,324.00
30/06/2010	30/09/2010	30/09/2010	0.914%	92	2,892,153.79	-	1,238,197,324.00	2,892,153.79	52,962,263.00	-	1,185,235,061.00
30/09/2010	31/12/2010	31/12/2010	1.040%	92	3,150,091.40	-	1,185,235,061.00	3,150,091.40	43,739,350.00	-	1,141,495,711.00
31/12/2010	31/03/2011	31/03/2011	1.173%	90	3,347,436.17	-	1,141,495,711.00	3,347,436.17	48,911,038.00	-	1,092,584,673.00
31/03/2011	30/06/2011	30/06/2011	1.379%	91	3,808,537.72	-	1,092,584,673.00	3,808,537.72	49,016,179.00	-	1,043,568,494.00
30/06/2011	30/09/2011	30/09/2011	1.691%	92	4,509,723.27	-	1,043,568,494.00	4,509,723.27	39,873,770.00	-	1,003,694,724.00
30/09/2011	30/12/2011	30/12/2011	1.704%	91	4,323,247.74	-	1,003,694,724.00	4,323,247.74	37,698,427.00	-	965,996,297.00
30/12/2011	30/03/2012	30/03/2012	1.547%	91	3,777,501.68	-	965,996,297.00	3,777,501.68	34,890,503.00	-	931,105,794.00
30/03/2012	29/06/2012	29/06/2012	0.947%	91	2,228,886.22	-	931,105,794.00	2,228,886.22	32,616,612.00	-	898,489,182.00
29/06/2012	28/09/2012	28/09/2012	0.812%	91	1,844,198.96	-	898,489,182.00	1,844,198.96	27,957,096.00	-	870,532,086.00
28/09/2012	31/12/2012	31/12/2012	0.382%	94	868,307.39	-	870,532,086.00	868,307.39	28,122,962.00	-	842,409,124.00
31/12/2012	28/03/2013	28/03/2013	0.345%	87	702,358.61	-	842,409,124.00	702,358.61	29,193,457.00	-	813,215,667.00
28/03/2013	28/06/2013	28/06/2013	0.373%	92	775,175.24	-	813,215,667.00	775,175.24	29,984,964.00	-	783,230,703.00
28/06/2013	30/09/2013	30/09/2013	0.382%	94	781,229.11	-	783,230,703.00	781,229.11	27,061,142.00	-	756,169,561.00
30/09/2013	31/12/2013	31/12/2013	0.381%	92	736,257.09	-	756,169,561.00	736,257.09	26,478,182.00	-	729,691,379.00
31/12/2013	31/03/2014	31/03/2014	0.453%	90	826,375.48	-	729,691,379.00	826,375.48	30,972,179.00	-	698,719,200.00
31/03/2014	30/06/2014	30/06/2014	0.473%	91	835,415.84	-	698,719,200.00	835,415.84	24,921,887.00	-	673,797,313.00
30/06/2014	30/09/2014	30/09/2014	0.369%	92	635,390.86	-	673,797,313.00	635,390.86	25,278,603.00	-	648,518,710.00
30/09/2014	31/12/2014	31/12/2014	0.242%	92	401,072.79	-	648,518,710.00	401,072.79	26,395,596.00	-	622,123,114.00
31/12/2014	31/03/2015	31/03/2015	0.239%	90	371,718.56	-	622,123,114.00	371,718.56	25,392,766.00	-	596,730,348.00
31/03/2015	30/06/2015	30/06/2015	0.181%	91	273,020.71	-	596,730,348.00	273,020.71	25,605,130.00	-	571,125,218.00
30/06/2015	30/09/2015	30/09/2015	0.145%	92	211,633.62	-	571,125,218.00	211,633.62	24,156,405.00	-	546,968,813.00
30/09/2015	31/12/2015	31/12/2015	0.119%	92	166,339.29	-	546,968,813.00	166,339.29	25,539,894.00	-	521,428,919.00
31/12/2015	31/03/2016	31/03/2016	0.028%	91	36,905.58	-	521,428,919.00	36,905.58	24,483,973.00	-	496,944,946.00
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	496,944,946.00	-	24,535,329.00	-	472,409,617.00
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	472,409,617.00	-	21,836,016.00	-	450,573,601.00
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	450,573,601.00	-	22,751,749.00	-	427,821,852.00
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	427,821,852.00	-	22,630,646.00	-	405,191,206.00
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-	-	405,191,206.00	-	20,968,516.00	-	384,222,690.00
30/06/2017	29/09/2017	29/09/2017	0.000%	91	-	-	384,222,690.00	-	19,704,048.00	-	364,518,642.00
29/09/2017	29/12/2017	29/12/2017	0.000%	91	-	-	364,518,642.00	-	20,482,716.00	-	344,035,926.00
29/12/2017	29/03/2018	29/03/2018	0.000%	90	-	-	344,035,926.00	-	18,882,352.00	-	325,153,574.00
29/03/2018	29/06/2018	29/06/2018	0.000%	92	-	-	325,153,574.00	-	18,581,156.00	-	306,572,418.00
29/06/2018	28/09/2018	28/09/2018	0.000%	91	-	-	306,572,418.00	-	18,330,969.00	-	288,241,449.00
28/09/2018	31/12/2018	31/12/2018	0.000%	94	-	-	288,241,449.00	-	16,061,936.00	-	272,179,513.00
31/12/2018	29/03/2019	29/03/2019	0.000%	88	-	-	272,179,513.00	-	17,050,539.00	-	255,128,974.00
29/03/2019	28/06/2019	28/06/2019	0.000%	91	-	-	255,128,974.00	-	16,313,511.00	-	238,815,463.00
28/06/2019	30/09/2019	30/09/2019	0.000%	94	-	-	238,815,463.00	-	16,113,986.00	-	222,701,477.00
30/09/2019	31/12/2019	31/12/2019	0.000%	92	-	-	222,701,477.00	-	35,208,355.00	-	187,493,122.00
31/12/2019	31/03/2020	31/03/2020	0.000%	91	-	-	187,493,122.00	-	15,501,531.00	-	171,991,591.00
31/03/2020	30/06/2020	30/06/2020	0.000%	91	-	-	171,991,591.00	-	14,227,000.00	-	157,764,591.00
30/06/2020	30/09/2020	30/09/2020	0.000%	92	-	-	157,764,591.00	-	13,362,970.00	-	144,401,621.00
30/09/2020	31/12/2020	31/12/2020	0.000%	92	-	-	144,401,621.00	-	13,420,225.00	-	130,981,396.00
31/12/2020	31/03/2021	31/03/2021	0.000%	90	-	-	130,981,396.00	-	20,423,726.00	-	110,557,670.00
31/03/2021	30/06/2021	30/06/2021	0.000%	91	-	-	110,557,670.00	-	16,758,365.00	-	93,799,305.00
30/06/2021	30/09/2021	30/09/2021	0.000%	92	-	-	93,799,305.00	-	12,466,322.00	-	81,332,983.00
30/09/2021	31/12/2021	31/12/2021	0.000%	92	-	-	81,332,983.00	-	11,996,831.00	-	69,336,152.00
31/12/2021	31/03/2022	31/03/2022	0.000%	90	-	-	69,336,152.00	-	11,726,518.00	-	57,609,634.00

Cordusio RMBS - UCFin S.r.l. Series 2006 - CLASS B NOTES

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
20/11/2006	30/03/2007	30/03/2007	3.929%	130	1,064,050.00	-	75,000,000.00	1,064,050.00	-	-	75,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.174%	91	791,320.83	-	75,000,000.00	791,320.83	-	-	75,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.424%	91	838,716.67	-	75,000,000.00	838,716.67	-	-	75,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.986%	94	976,425.00	-	75,000,000.00	976,425.00	-	-	75,000,000.00
31/12/2007	31/03/2008	31/03/2008	5.025%	91	952,656.25	-	75,000,000.00	952,656.25	-	-	75,000,000.00
31/03/2008	30/06/2008	30/06/2008	4.988%	91	945,641.66	-	75,000,000.00	945,641.66	-	-	75,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.215%	92	999,541.66	-	75,000,000.00	999,541.66	-	-	75,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.402%	92	1,035,383.33	-	75,000,000.00	1,035,383.33	-	-	75,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.233%	90	606,187.50	-	75,000,000.00	606,187.50	-	-	75,000,000.00
31/03/2009	30/06/2009	30/06/2009	1.791%	91	339,543.75	-	75,000,000.00	339,543.75	-	-	75,000,000.00
30/06/2009	30/09/2009	30/09/2009	1.380%	92	264,500.00	-	75,000,000.00	264,500.00	-	-	75,000,000.00
30/09/2009	31/12/2009	31/12/2009	0.999%	92	191,475.00	-	75,000,000.00	191,475.00	-	-	75,000,000.00
31/12/2009	31/03/2010	31/03/2010	0.967%	90	181,312.50	-	75,000,000.00	181,312.50	-	-	75,000,000.00
31/03/2010	30/06/2010	30/06/2010	0.895%	91	169,677.08	-	75,000,000.00	169,677.08	-	-	75,000,000.00
30/06/2010	30/09/2010	30/09/2010	1.014%	92	194,350.00	-	75,000,000.00	194,350.00	-	-	75,000,000.00
30/09/2010	31/12/2010	31/12/2010	1.140%	92	218,500.00	-	75,000,000.00	218,500.00	-	-	75,000,000.00
31/12/2010	31/03/2011	31/03/2011	1.273%	90	238,687.50	-	75,000,000.00	238,687.50	-	-	75,000,000.00
31/03/2011	30/06/2011	30/06/2011	1.479%	91	280,393.75	-	75,000,000.00	280,393.75	-	-	75,000,000.00
30/06/2011	30/09/2011	30/09/2011	1.791%	92	343,275.00	-	75,000,000.00	343,275.00	-	-	75,000,000.00
30/09/2011	30/12/2011	30/12/2011	1.804%	91	342,008.33	-	75,000,000.00	342,008.33	-	-	75,000,000.00
30/12/2011	30/03/2012	30/03/2012	1.647%	91	312,243.75	-	75,000,000.00	312,243.75	-	-	75,000,000.00
30/03/2012	29/06/2012	29/06/2012	1.047%	91	198,493.75	-	75,000,000.00	198,493.75	-	-	75,000,000.00
29/06/2012	28/09/2012	28/09/2012	0.912%	91	172,900.00	-	75,000,000.00	172,900.00	-	-	75,000,000.00
28/09/2012	31/12/2012	31/12/2012	0.482%	94	94,391.66	-	75,000,000.00	94,391.66	-	-	75,000,000.00
31/12/2012	28/03/2013	28/03/2013	0.445%	87	80,656.25	-	75,000,000.00	80,656.25	-	-	75,000,000.00
28/03/2013	28/06/2013	28/06/2013	0.473%	92	90,658.33	-	75,000,000.00	90,658.33	-	-	75,000,000.00
28/06/2013	30/09/2013	30/09/2013	0.482%	94	94,391.66	-	75,000,000.00	94,391.66	-	-	75,000,000.00
30/09/2013	31/12/2013	31/12/2013	0.481%	92	92,191.66	-	75,000,000.00	92,191.66	-	-	75,000,000.00
31/12/2013	31/03/2014	31/03/2014	0.553%	90	103,687.50	-	75,000,000.00	103,687.50	-	-	75,000,000.00
31/03/2014	30/06/2014	30/06/2014	0.573%	91	108,631.25	-	75,000,000.00	108,631.25	-	-	75,000,000.00
30/06/2014	30/09/2014	30/09/2014	0.469%	92	89,891.66	-	75,000,000.00	89,891.66	-	-	75,000,000.00
30/09/2014	31/12/2014	31/12/2014	0.342%	92	65,550.00	-	75,000,000.00	65,550.00	-	-	75,000,000.00
31/12/2014	31/03/2015	31/03/2015	0.339%	90	63,562.50	-	75,000,000.00	63,562.50	-	-	75,000,000.00
31/03/2015	30/06/2015	30/06/2015	0.281%	91	53,272.91	-	75,000,000.00	53,272.91	-	-	75,000,000.00
30/06/2015	30/09/2015	30/09/2015	0.245%	92	46,958.33	-	75,000,000.00	46,958.33	-	-	75,000,000.00
30/09/2015	31/12/2015	31/12/2015	0.219%	92	41,975.00	-	75,000,000.00	41,975.00	-	-	75,000,000.00
31/12/2015	31/03/2016	31/03/2016	0.128%	91	24,266.67	-	75,000,000.00	24,266.67	-	-	75,000,000.00
31/03/2016	30/06/2016	30/06/2016	0.018%	91	3,412.50	-	75,000,000.00	3,412.50	-	-	75,000,000.00
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	75,000,000.00	-	-	-	75,000,000.00
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
30/06/2017	29/09/2017	29/09/2017	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
29/09/2017	29/12/2017	29/12/2017	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
29/12/2017	29/03/2018	29/03/2018	0.000%	90	-	-	75,000,000.00	-	-	-	75,000,000.00
29/03/2018	29/06/2018	29/06/2018	0.000%	92	-	-	75,000,000.00	-	-	-	75,000,000.00
29/06/2018	28/09/2018	28/09/2018	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
28/09/2018	31/12/2018	31/12/2018	0.000%	94	-	-	75,000,000.00	-	-	-	75,000,000.00
31/12/2018	29/03/2019	29/03/2019	0.000%	88	-	-	75,000,000.00	-	-	-	75,000,000.00
29/03/2019	28/06/2019	28/06/2019	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
28/06/2019	30/09/2019	30/09/2019	0.000%	94	-	-	75,000,000.00	-	-	-	75,000,000.00
30/09/2019	31/12/2019	31/12/2019	0.000%	92	-	-	75,000,000.00	-	-	-	75,000,000.00
31/12/2019	31/03/2020	31/03/2020	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
31/03/2020	30/06/2020	30/06/2020	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
30/06/2020	30/09/2020	30/09/2020	0.000%	92	-	-	75,000,000.00	-	-	-	75,000,000.00
30/09/2020	31/12/2020	31/12/2020	0.000%	92	-	-	75,000,000.00	-	-	-	75,000,000.00
31/12/2020	31/03/2021	31/03/2021	0.000%	90	-	-	75,000,000.00	-	-	-	75,000,000.00
31/03/2021	30/06/2021	30/06/2021	0.000%	91	-	-	75,000,000.00	-	-	-	75,000,000.00
30/06/2021	30/09/2021	30/09/2021	0.000%	92	-	-	75,000,000.00	-	-	-	75,000,000.00
30/09/2021	31/12/2021	31/12/2021	0.000%	92	-	-	75,000,000.00	-	-	-	75,000,000.00
31/12/2021	31/03/2022	31/03/2022	0.000%	90	-	-	75,000,000.00	-	-	-	75,000,000.00

Cordusio RMBS - UCFin S.r.l. - Series 2006 - CLASS C NOTES

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
20/11/2006	30/03/2007	30/03/2007	4.069%	130	367,322.22	-	25,000,000.00	367,322.22	-	-	25,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.314%	91	272,620.83	-	25,000,000.00	272,620.83	-	-	25,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.564%	91	288,419.44	-	25,000,000.00	288,419.44	-	-	25,000,000.00
28/09/2007	31/12/2007	31/12/2007	5.126%	94	334,613.89	-	25,000,000.00	334,613.89	-	-	25,000,000.00
31/12/2007	31/03/2008	31/03/2008	5.165%	91	326,399.31	-	25,000,000.00	326,399.31	-	-	25,000,000.00
31/03/2008	30/06/2008	30/06/2008	5.128%	91	324,061.11	-	25,000,000.00	324,061.11	-	-	25,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.355%	92	342,125.00	-	25,000,000.00	342,125.00	-	-	25,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.542%	92	354,072.22	-	25,000,000.00	354,072.22	-	-	25,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.373%	90	210,812.50	-	25,000,000.00	210,812.50	-	-	25,000,000.00
31/03/2009	30/06/2009	30/06/2009	1.931%	91	122,028.47	-	25,000,000.00	122,028.47	-	-	25,000,000.00
30/06/2009	30/09/2009	30/09/2009	1.520%	92	97,111.11	-	25,000,000.00	97,111.11	-	-	25,000,000.00
30/09/2009	31/12/2009	31/12/2009	1.139%	92	72,769.44	-	25,000,000.00	72,769.44	-	-	25,000,000.00
31/12/2009	31/03/2010	31/03/2010	1.107%	90	69,187.50	-	25,000,000.00	69,187.50	-	-	25,000,000.00
31/03/2010	30/06/2010	30/06/2010	1.035%	91	65,406.25	-	25,000,000.00	65,406.25	-	-	25,000,000.00
30/06/2010	30/09/2010	30/09/2010	1.154%	92	73,727.77	-	25,000,000.00	73,727.77	-	-	25,000,000.00
30/09/2010	31/12/2010	31/12/2010	1.280%	92	81,777.77	-	25,000,000.00	81,777.77	-	-	25,000,000.00
31/12/2010	31/03/2011	31/03/2011	1.413%	90	88,312.50	-	25,000,000.00	88,312.50	-	-	25,000,000.00
31/03/2011	30/06/2011	30/06/2011	1.619%	91	102,311.80	-	25,000,000.00	102,311.80	-	-	25,000,000.00
30/06/2011	30/09/2011	30/09/2011	1.931%	92	123,369.44	-	25,000,000.00	123,369.44	-	-	25,000,000.00
30/09/2011	30/12/2011	30/12/2011	1.944%	91	122,850.00	-	25,000,000.00	122,850.00	-	-	25,000,000.00
30/12/2011	30/03/2012	30/03/2012	1.787%	91	112,928.47	-	25,000,000.00	112,928.47	-	-	25,000,000.00
30/03/2012	29/06/2012	29/06/2012	1.187%	91	75,011.80	-	25,000,000.00	75,011.80	-	-	25,000,000.00
29/06/2012	28/09/2012	28/09/2012	1.052%	91	66,480.55	-	25,000,000.00	66,480.55	-	-	25,000,000.00
28/09/2012	31/12/2012	31/12/2012	0.622%	94	40,602.77	-	25,000,000.00	40,602.77	-	-	25,000,000.00
31/12/2012	28/03/2013	28/03/2013	0.585%	87	35,343.75	-	25,000,000.00	35,343.75	-	-	25,000,000.00
28/03/2013	28/06/2013	28/06/2013	0.613%	92	39,163.88	-	25,000,000.00	39,163.88	-	-	25,000,000.00
28/06/2013	30/09/2013	30/09/2013	0.622%	94	40,602.77	-	25,000,000.00	40,602.77	-	-	25,000,000.00
30/09/2013	31/12/2013	31/12/2013	0.621%	92	39,675.00	-	25,000,000.00	39,675.00	-	-	25,000,000.00
31/12/2013	31/03/2014	31/03/2014	0.693%	90	43,312.50	-	25,000,000.00	43,312.50	-	-	25,000,000.00
31/03/2014	30/06/2014	30/06/2014	0.713%	91	45,057.63	-	25,000,000.00	45,057.63	-	-	25,000,000.00
30/06/2014	30/09/2014	30/09/2014	0.609%	92	38,908.33	-	25,000,000.00	38,908.33	-	-	25,000,000.00
30/09/2014	31/12/2014	31/12/2014	0.482%	92	30,794.44	-	25,000,000.00	30,794.44	-	-	25,000,000.00
31/12/2014	31/03/2015	31/03/2015	0.479%	90	29,937.50	-	25,000,000.00	29,937.50	-	-	25,000,000.00
31/03/2015	30/06/2015	30/06/2015	0.421%	91	26,604.86	-	25,000,000.00	26,604.86	-	-	25,000,000.00
30/06/2015	30/09/2015	30/09/2015	0.385%	92	24,597.22	-	25,000,000.00	24,597.22	-	-	25,000,000.00
30/09/2015	31/12/2015	31/12/2015	0.359%	92	22,936.11	-	25,000,000.00	22,936.11	-	-	25,000,000.00
31/12/2015	31/03/2016	31/03/2016	0.268%	91	16,936.11	-	25,000,000.00	16,936.11	-	-	25,000,000.00
31/03/2016	30/06/2016	30/06/2016	0.158%	91	9,984.72	-	25,000,000.00	9,984.72	-	-	25,000,000.00
30/06/2016	30/09/2016	30/09/2016	0.119%	92	7,602.78	-	25,000,000.00	7,602.78	-	-	25,000,000.00
30/09/2016	30/12/2016	30/12/2016	0.098%	91	6,193.06	-	25,000,000.00	6,193.06	-	-	25,000,000.00
30/12/2016	31/03/2017	31/03/2017	0.081%	91	5,118.75	-	25,000,000.00	5,118.75	-	-	25,000,000.00
31/03/2017	30/06/2017	30/06/2017	0.070%	91	4,423.61	-	25,000,000.00	4,423.61	-	-	25,000,000.00
30/06/2017	29/09/2017	29/09/2017	0.069%	91	4,360.42	-	25,000,000.00	4,360.42	-	-	25,000,000.00
29/09/2017	29/12/2017	29/12/2017	0.071%	91	4,486.81	-	25,000,000.00	4,486.81	-	-	25,000,000.00
29/12/2017	29/03/2018	29/03/2018	0.071%	90	4,437.50	-	25,000,000.00	4,437.50	-	-	25,000,000.00
29/03/2018	29/06/2018	29/06/2018	0.071%	92	4,536.11	-	25,000,000.00	4,536.11	-	-	25,000,000.00
29/06/2018	28/09/2018	28/09/2018	0.076%	91	4,802.78	-	25,000,000.00	4,802.78	-	-	25,000,000.00
28/09/2018	31/12/2018	31/12/2018	0.081%	94	5,287.50	-	25,000,000.00	5,287.50	-	-	25,000,000.00
31/12/2018	29/03/2019	29/03/2019	0.091%	88	5,561.11	-	25,000,000.00	5,561.11	-	-	25,000,000.00
29/03/2019	28/06/2019	28/06/2019	0.091%	91	5,750.69	-	25,000,000.00	5,750.69	-	-	25,000,000.00
28/06/2019	30/09/2019	30/09/2019	0.057%	94	3,720.83	-	25,000,000.00	3,720.83	-	-	25,000,000.00
30/09/2019	31/12/2019	31/12/2019	0.000%	92	-	-	25,000,000.00	-	-	-	25,000,000.00
31/12/2019	31/03/2020	31/03/2020	0.010%	91	631.94	-	25,000,000.00	631.94	-	-	25,000,000.00
31/03/2020	30/06/2020	30/06/2020	0.047%	91	2,970.14	-	25,000,000.00	2,970.14	-	-	25,000,000.00
30/06/2020	30/09/2020	30/09/2020	0.000%	92	-	-	25,000,000.00	-	-	-	25,000,000.00
30/09/2020	31/12/2020	31/12/2020	0.000%	92	-	-	25,000,000.00	-	-	-	25,000,000.00
31/12/2020	31/03/2021	31/03/2021	0.000%	90	-	-	25,000,000.00	-	-	-	25,000,000.00
31/03/2021	30/06/2021	30/06/2021	0.000%	91	-	-	25,000,000.00	-	-	-	25,000,000.00
30/06/2021	30/09/2021	30/09/2021	0.000%	92	-	-	25,000,000.00	-	-	-	25,000,000.00
30/09/2021	31/12/2021	31/12/2021	0.000%	92	-	-	25,000,000.00	-	-	-	25,000,000.00
31/12/2021	31/03/2022	31/03/2022	0.000%	90	-	-	25,000,000.00	-	-	-	25,000,000.00

Cordusio RMBS - UCFin S.r.l. - Series 2006 - CLASS D NOTES

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
20/11/2006	30/03/2007	30/03/2007	4.399%	130	762,458.67	-	48,000,000.00	762,458.67	-	-	48,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.644%	91	563,472.00	-	48,000,000.00	563,472.00	-	-	48,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.894%	91	593,805.33	-	48,000,000.00	593,805.33	-	-	48,000,000.00
28/09/2007	31/12/2007	31/12/2007	5.456%	94	683,818.67	-	48,000,000.00	683,818.67	-	-	48,000,000.00
31/12/2007	31/03/2008	31/03/2008	5.495%	91	666,726.67	-	48,000,000.00	666,726.67	-	-	48,000,000.00
31/03/2008	30/06/2008	30/06/2008	5.458%	91	662,237.33	-	48,000,000.00	662,237.33	-	-	48,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.685%	92	697,360.00	-	48,000,000.00	697,360.00	-	-	48,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.872%	92	720,298.66	-	48,000,000.00	720,298.66	-	-	48,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.703%	90	444,360.00	-	48,000,000.00	444,360.00	-	-	48,000,000.00
31/03/2009	30/06/2009	30/06/2009	2.261%	91	274,334.66	-	48,000,000.00	274,334.66	-	-	48,000,000.00
30/06/2009	30/09/2009	30/09/2009	1.850%	92	226,933.33	-	48,000,000.00	226,933.33	-	-	48,000,000.00
30/09/2009	31/12/2009	31/12/2009	1.469%	92	180,197.33	-	48,000,000.00	180,197.33	-	-	48,000,000.00
31/12/2009	31/03/2010	31/03/2010	1.437%	90	172,440.00	-	48,000,000.00	172,440.00	-	-	48,000,000.00
31/03/2010	30/06/2010	30/06/2010	1.365%	91	165,620.00	-	48,000,000.00	165,620.00	-	-	48,000,000.00
30/06/2010	30/09/2010	30/09/2010	1.484%	92	182,037.33	-	48,000,000.00	182,037.33	-	-	48,000,000.00
30/09/2010	31/12/2010	31/12/2010	1.610%	92	197,493.33	-	48,000,000.00	197,493.33	-	-	48,000,000.00
31/12/2010	31/03/2011	31/03/2011	1.743%	90	209,160.00	-	48,000,000.00	209,160.00	-	-	48,000,000.00
31/03/2011	30/06/2011	30/06/2011	1.949%	91	236,478.66	-	48,000,000.00	236,478.66	-	-	48,000,000.00
30/06/2011	30/09/2011	30/09/2011	2.261%	92	277,349.33	-	48,000,000.00	277,349.33	-	-	48,000,000.00
30/09/2011	30/12/2011	30/12/2011	2.274%	91	275,912.00	-	48,000,000.00	275,912.00	-	-	48,000,000.00
30/12/2011	30/03/2012	30/03/2012	2.117%	91	256,862.66	-	48,000,000.00	256,862.66	-	-	48,000,000.00
30/03/2012	29/06/2012	29/06/2012	1.517%	91	184,062.66	-	48,000,000.00	184,062.66	-	-	48,000,000.00
29/06/2012	28/09/2012	28/09/2012	1.382%	91	167,682.66	-	48,000,000.00	167,682.66	-	-	48,000,000.00
28/09/2012	31/12/2012	31/12/2012	0.952%	94	119,317.33	-	48,000,000.00	119,317.33	-	-	48,000,000.00
31/12/2012	28/03/2013	28/03/2013	0.915%	87	106,140.00	-	48,000,000.00	106,140.00	-	-	48,000,000.00
28/03/2013	28/06/2013	28/06/2013	0.943%	92	115,674.66	-	48,000,000.00	115,674.66	-	-	48,000,000.00
28/06/2013	30/09/2013	30/09/2013	0.952%	94	119,317.33	-	48,000,000.00	119,317.33	-	-	48,000,000.00
30/09/2013	31/12/2013	31/12/2013	0.951%	92	116,656.00	-	48,000,000.00	116,656.00	-	-	48,000,000.00
31/12/2013	31/03/2014	31/03/2014	1.023%	90	122,760.00	-	48,000,000.00	122,760.00	-	-	48,000,000.00
31/03/2014	30/06/2014	30/06/2014	1.043%	91	126,550.66	-	48,000,000.00	126,550.66	-	-	48,000,000.00
30/06/2014	30/09/2014	30/09/2014	0.939%	92	115,184.00	-	48,000,000.00	115,184.00	-	-	48,000,000.00
30/09/2014	31/12/2014	31/12/2014	0.812%	92	99,605.33	-	48,000,000.00	99,605.33	-	-	48,000,000.00
31/12/2014	31/03/2015	31/03/2015	0.809%	90	97,080.00	-	48,000,000.00	97,080.00	-	-	48,000,000.00
31/03/2015	30/06/2015	30/06/2015	0.751%	91	91,121.33	-	48,000,000.00	91,121.33	-	-	48,000,000.00
30/06/2015	30/09/2015	30/09/2015	0.715%	92	87,706.66	-	48,000,000.00	87,706.66	-	-	48,000,000.00
30/09/2015	31/12/2015	31/12/2015	0.689%	92	84,517.33	-	48,000,000.00	84,517.33	-	-	48,000,000.00
31/12/2015	31/03/2016	31/03/2016	0.598%	91	72,557.33	-	48,000,000.00	72,557.33	-	-	48,000,000.00
31/03/2016	30/06/2016	30/06/2016	0.488%	91	59,210.67	-	48,000,000.00	59,210.67	-	-	48,000,000.00
30/06/2016	30/09/2016	30/09/2016	0.449%	92	55,077.33	-	48,000,000.00	55,077.33	-	-	48,000,000.00
30/09/2016	30/12/2016	30/12/2016	0.428%	91	51,930.67	-	48,000,000.00	51,930.67	-	-	48,000,000.00
30/12/2016	31/03/2017	31/03/2017	0.411%	91	49,868.00	-	48,000,000.00	49,868.00	-	-	48,000,000.00
31/03/2017	30/06/2017	30/06/2017	0.400%	91	48,533.33	-	48,000,000.00	48,533.33	-	-	48,000,000.00
30/06/2017	29/09/2017	29/09/2017	0.399%	91	48,412.00	-	48,000,000.00	48,412.00	-	-	48,000,000.00
29/09/2017	29/12/2017	29/12/2017	0.401%	91	48,654.67	-	48,000,000.00	48,654.67	-	-	48,000,000.00
29/12/2017	29/03/2018	29/03/2018	0.401%	90	48,120.00	-	48,000,000.00	48,120.00	-	-	48,000,000.00
29/03/2018	29/06/2018	29/06/2018	0.401%	92	49,189.33	-	48,000,000.00	49,189.33	-	-	48,000,000.00
29/06/2018	28/09/2018	28/09/2018	0.406%	91	49,261.33	-	48,000,000.00	49,261.33	-	-	48,000,000.00
28/09/2018	31/12/2018	31/12/2018	0.411%	94	51,512.00	-	48,000,000.00	51,512.00	-	-	48,000,000.00
31/12/2018	29/03/2019	29/03/2019	0.421%	88	49,397.33	-	48,000,000.00	49,397.33	-	-	48,000,000.00
29/03/2019	28/06/2019	28/06/2019	0.421%	91	51,081.33	-	48,000,000.00	51,081.33	-	-	48,000,000.00
28/06/2019	30/09/2019	30/09/2019	0.387%	94	48,504.00	-	48,000,000.00	48,504.00	-	-	48,000,000.00
30/09/2019	31/12/2019	31/12/2019	0.317%	92	38,885.33	-	48,000,000.00	38,885.33	-	-	48,000,000.00
31/12/2019	31/03/2020	31/03/2020	0.340%	91	41,253.33	-	48,000,000.00	41,253.33	-	-	48,000,000.00
31/03/2020	30/06/2020	30/06/2020	0.377%	91	45,742.67	-	48,000,000.00	45,742.67	-	-	48,000,000.00
30/06/2020	30/09/2020	30/09/2020	0.327%	92	40,112.00	-	48,000,000.00	40,112.00	-	-	48,000,000.00
30/09/2020	31/12/2020	31/12/2020	0.237%	92	29,072.00	-	48,000,000.00	29,072.00	-	-	48,000,000.00
31/12/2020	31/03/2021	31/03/2021	0.192%	90	23,040.00	-	48,000,000.00	23,040.00	-	-	48,000,000.00
31/03/2021	30/06/2021	30/06/2021	0.194%	91	23,538.67	-	48,000,000.00	23,538.67	-	-	48,000,000.00
30/06/2021	30/09/2021	30/09/2021	0.187%	92	22,938.67	-	48,000,000.00	22,938.67	-	-	48,000,000.00
30/09/2021	31/12/2021	31/12/2021	0.187%	92	22,938.67	-	48,000,000.00	22,938.67	-	-	48,000,000.00
31/12/2021	31/03/2022	31/03/2022	0.159%	90	19,080.00	-	48,000,000.00	19,080.00	-	-	48,000,000.00

Cordusio RMBS - UCFin S.r.l. - Issuer Available Funds

	<i>Euro</i>		<i>Euro</i>
TOTAL ISSUER INTEREST AVAILABLE FUNDS	2,407,231.51	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	12,958,170.72
(a) Interest Components related to the Mortgage Loans received by the Issuer	2,252,560.81	(a) All Principal Components related to the Mortgage Loans received by the Issuer	11,093,393.03
(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	-	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	113,105.62
(d) All amounts received from the Swap Counterparty by the Issuer	154,670.70	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	127.40
(e) All amounts from any party to the Transaction Documents received by the Issuer	-	(e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims)	-
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	(f) Any amount credited and/or retained on each IPD under items (xvi) and (xvii) of the Pre-Enforcement Interest Priority of Payment	-
(g) All other amounts standing to credit of the Collection Account and the Payments Account (excluding any Principal Available Funds)	-	(g) Any other amount received from the Originator under the Warranty and Indeminty Agreement	-
(h) Cash Reserve Excess available after repayment of the Subordinated Loan	-	(h) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption Date, any amounts standing to the credit of the Expenses Account	-
(i) Amount withdrawn from the Cash Reserve if items (i) to (xiv) of the Pre-Enforcement Interest Priority of Payments are not paid	-	(i) Disposal Claims Proceeds, net of the portion thereof (if any) which has been used to increase the Issuer Interest Available Funds	1,751,544.67
(j) On the Calculation Date immediately preceding the Maturity Date, the amount standing to the credit of the Cash Reserve Account at such date	-		
(k) Portion of Disposal Claims Proceeds to cover any shortfall under items First to Fifteenth (inclusive)	-		
	<i>Euro</i>		
TOTAL ISSUER AVAILABLE FUNDS	15,252,296.61		

Cordusio RMBS - UCFin S.r.l. - PRIORITY OF PAYMENTS

PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

	Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	2,407,231.51
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	6,494.54
b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes	1,003.50
c) Fees, expenses to be paid to the RoN	2,571.53
d) Amount necessary to replenish the Expenses Account up to Retention Amount	69.86
Third Third Party Fees and Expenses:	
a) Paying Agent fees and expenses, and Listing Agent fees	-
b) Agent Bank and Principal Paying Agent fees and expenses	41,783.34
c) Computation Agent fees and expenses	2,531.50
d) Services fees and expenses	613,258.38
e) Corporate Servicer fees and expenses	8,451.80
f) Stichting Corporate Services Provider fees and expenses	-
g) Account Bank fees and expenses	1,750.00
h) Custodian fees and expenses	-
Fourth Amounts due to the Swap Counterparty	387,804.40
Fifth Instalment Premiums payable to the Originator	814.83
Sixth Interest on Class A Notes	-
Interest on Class A1 Notes	-
Interest on Class A2 Notes	-
Seventh Class A PDL reduction to zero	-
Eighth Interest on Class B Notes if Class B Trigger Event has not occurred	-
Ninth Class B PDL reduction to zero	-
Tenth Interest on Class C Notes if Class C Trigger Event has not occurred	-
Eleventh Reduction of Class C PDL to zero	-
Twelfth Interest on Class D Notes if Class D Trigger Event has not occurred	31,182.67
Thirteenth Reduction of Class D PDL to zero	-
Fourteenth Reduction of Junior Notes PDL to zero	113,105.62
Fifteenth Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)	-
Sixteenth Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes Trigger Event has occurred (if any Rated Notes o/s)	-
Seventeenth Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments	-
Eighteenth Any Swap termination payments	-
Nineteenth 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	-
Twentieth Interest on the Subordinated Loan	-
Twenty-first Principal on the Subordinated Loan	-
Twenty-second Any amounts due to UC:	
a) in connection with a limited recourse loan under the terms of the Letter of Undertaking	-
b) under the terms of the Warranty and Indemnity Agreement	-
Twenty-third Other Issuer Creditor amounts	-
Twenty-fourth Interest on the Junior Notes (other than in (xiv) below)	50,060.90
Twenty-fifth Junior Notes Additional Interest Amount	1,146,348.64
Interest amount available after the payment of interest on the Class D Notes	1,309,515.16

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

	Euro
TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	12,958,170.72
First All amounts under items (i) to (xii) (excluding items (vii) and (ix) and (xi)) of the Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPoP	-
Second Class A1 Principal:	
(a) Up to the First Amortisation Interest Payment Date to credit the Principal Account	-
(b) Thereafter to pay Class A1 Principal	-
Third Class A2 Principal	12,958,021.00
Fourth To pay interest on Class B Notes should a Class B trigger event occurred and the related payment has not been fully done under item (viii) of the IPoP	-
Fifth Class B Principal	-
Sixth To pay interest on Class C Notes should a Class C trigger event occurred and the related payment has not been fully done under item (x) of the IPoP	-
Seventh Class C Principal	-
Eighth To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under item (xii) of the IPoP	-
Ninth Class D Principal	-
Tenth Principal on the Subordinated Loan	-
Eleventh To pay interest on the Junior Notes should a Junior Notes trigger event and the related payment has not been fully done under item (xii) of the IPoP	-
Twelfth Junior Notes Principal until the balance of the Junior Notes is € 30,000.00	-
Thirteenth Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
Fourteenth Junior Notes Additional Remuneration	-

Cordusio RMBS - UCFin S.r.l. - CASH FLOW ALLOCATIONS

POST-ENFORCEMENT PRIORITY OF PAYMENT

		<i>Euro</i>
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	<i>not applicable</i>
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UBCasa)	<i>not applicable</i>
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	<i>not applicable</i> <i>not applicable</i> <i>not applicable</i>
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	<i>not applicable</i> <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> <i>not applicable</i> <i>not applicable</i>
Fourth	Amount due to the Swap Counterparty	<i>not applicable</i>
Fifth	Instalment Premiums payable to the Originator	<i>not applicable</i>
Sixth	Interest on Class A Notes: Interest on Class A1 Notes Interest on Class A2 Notes	<i>not applicable</i> <i>not applicable</i>
Seventh	Class A Principal Class A1 Principal Class A12Principal	<i>not applicable</i> <i>not applicable</i>
Eighth	Interest on Class B Notes	<i>not applicable</i>
Ninth	Class B Principal	<i>not applicable</i>
Tenth	Interest on Class C Notes	<i>not applicable</i>
Eleventh	Class C Principal	<i>not applicable</i>
Twelfth	Interest on Class D Notes	<i>not applicable</i>
Thirteenth	Class D Principal	<i>not applicable</i>
Fourteenth	Any Swap termination payments	<i>not applicable</i>
Fifteenth	Any amounts due to the UBCasa 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	<i>not applicable</i> <i>not applicable</i>
Sixteenth	Interest on the Subordinated Loan	<i>not applicable</i>
Seventeenth	Principal on the Subordinated Loan	<i>not applicable</i>
Eighteenth	Any amounts due to UBCasa: a) in connection with a limited recourse loan under the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement	<i>not applicable</i> <i>not applicable</i>
Nineteenth	Interest on the Junior Notes	<i>not applicable</i>
Twentieth	Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00	<i>not applicable</i>
Twenty-first	Junior Notes Additional Interest	<i>not applicable</i>

Cordusio RMBS - UCFin S.r.l. - 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 D Notes	-	-	-	-
Class Junior Notes	-	113,105.62	113,105.62	-

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	61	2,131,763.61	0.88%
from 30 days to 59 days	33	937,768.99	0.39%
from 60 days to 89 days	19	718,360.27	0.30%
from 90 days to 119 days	13	541,822.18	0.22%
from 120 days to 149 days	7	238,838.71	0.10%
from 150 days to 179 days	7	231,913.31	0.10%
from 180 days to 209 days	2	63,107.41	0.03%
from 210 days to 239 days	5	223,886.09	0.09%
from 240 days to 269 days	-	-	0.00%
from 270 days to 299 days	1	24,581.67	0.01%
from 300 days to 329 days	1	61,671.00	0.03%
from 330 days to 359 days	2	67,825.71	0.03%
above 360 days	-	-	0.00%
Total	151	5,241,538.95	2.17%

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)
1,453,646.08	2,495,969,427.59	0.06%

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a) *	Initial Portfolio Outstanding Amount (b) **	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
157,859,012.91	2,495,969,427.59	6.32%
Junior Notes Trigger Event if (c) >=6.5%		
NOT OCCURRED		
Class D Notes Trigger Event if (c) >=8%		
NOT OCCURRED		
Class C Notes Trigger Event if (c) >=10%		
NOT OCCURRED		
Class B Notes Trigger Event if (c) >=11.3%		
NOT OCCURRED		

* In the Servicing Report distributed by UniCredit S.p.A. (the "Servicer") for the Collection Period 1 March 2013 - 31 May 2013 the gross cumulative default figures decreased by an amount equal to Euro 102,683.49. In respect to the last Collection Period, the Servicer has verified that a limited number of positions had been erroneously classified as Defaulted Mortgage Loans in the preceding Collection Periods.

PRE-PAYMENT

Total Prepayments during previous Collection Period	Portfolio Outstanding Amount at start of previous Collection Period	3 Month CPR
2,488,470.03	249,139,129.88	2.92%
Life CPR		
6.39%		

CASH RESERVE

Balance at Start of Collection Period	Amounts paid in accordance with the Priority of Payments	Amounts received in accordance with the Priority of Payments	Balance at end of Interest Payment Date
14,975,816.57	-	-	14,975,816.57
Target Amount			
14,975,816.57			
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 < 2.8%	No		
> 90 Days Arrear Claims ratio < 5.7%	Yes		

** The information refers to the outstanding balance of the portfolio as of the 30/09/2006

Cordusio RMBS - UCFin S.r.l. - PORTFOLIO DESCRIPTION

General Information about the Portfolio (a)	At the end of the current Collection Period	At the end of the previous Collection Period
a.1 Number of Loans:	6,906	7,172
a.2 Outstanding Portfolio Amount:	236,180,771.58	249,139,129.88
a.3 Average Outstanding Portfolio Amount (1):	34,199	34,738
a.4 Weighted Average Seasoning (months) (2):	220.58	217.69
a.5 Weighted Average Current LTV (2):	30.95%	31.45%
a.6 Weighted Average Remaining Term (months) (2):	109	111

b. Outstanding amount	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
b.1 from 0 (included) to 10.000 (excluded) Euro	1,242	17.98%	6,016,352.89	2.55%	1,258	17.54%	6,268,884.61	2.52%
b.2 from 10.000 (included) to 25.000 (excluded) Euro	1,460	21.14%	25,741,225.41	10.90%	1,517	21.15%	26,526,225.07	10.65%
b.3 from 25.000 (included) to 50.000 (excluded) Euro	2,541	36.79%	93,796,636.48	39.71%	2,592	36.14%	95,861,159.08	38.48%
b.4 from 50.000 (included) to 75.000 (excluded) Euro	1,283	18.58%	77,318,372.77	32.74%	1,378	19.21%	82,957,207.91	33.30%
b.5 from 75.000 (included) to 100.000 (excluded) Euro	323	4.68%	26,950,529.77	11.41%	364	5.08%	30,440,170.17	12.22%
b.6 from 100.000 (included) to 150.000 (excluded) Euro	56	0.81%	6,202,402.69	2.63%	62	0.86%	6,927,561.49	2.78%
b.7 from 150.000 (included) to 200.000 (excluded) Euro	1	0.02%	155,251.57	0.06%	1	0.02%	157,921.55	0.05%
b.8 from 200.000 (included) to 300.000 (excluded) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
b.9 over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
b.10 Total	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%

c. Portfolio Seasoning (3)	At the end of the current Collection Period				At the end of the previous Collection Period			
	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	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c.9 over 180 (included) months	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%
c.10 Total	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%

d. Current LTV Ratio (4)	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
d.1 from 0% (included) to 10% (excluded)	1,603	23.21%	12,348,218.35	5.23%	1,575	21.96%	11,939,634.73	4.79%
d.2 from 10% (included) to 20% (excluded)	1,099	15.91%	23,884,115.40	10.11%	1,236	17.23%	26,556,161.14	10.66%
d.3 from 20% (included) to 30% (excluded)	1,932	27.98%	70,782,815.98	29.97%	1,912	26.66%	70,778,022.93	28.41%
d.4 from 30% (included) to 40% (excluded)	1,439	20.84%	77,243,968.48	32.71%	1,314	18.32%	68,972,492.94	27.68%
d.5 from 40% (included) to 50% (excluded)	814	11.79%	50,510,661.90	21.39%	1,111	15.49%	69,241,535.39	27.79%
d.6 from 50% (included) to 60% (excluded)	19	0.27%	1,410,991.47	0.59%	22	0.31%	1,484,298.81	0.60%
d.7 from 60% (included) to 70% (excluded)	-	0.00%	-	0.00%	2	0.03%	166,983.94	0.07%
d.8 from 70% (included) to 80% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
d.9 Total	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%

e.	Remaining Term ⁽³⁾	At the end of the current Collection Period				At the end of the previous Collection Period			
		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)	668	9.67%	1,989,638.70	0.84%	662	9.23%	2,081,329.05	0.84%
e.2	from 12 (included) to 24 months (excluded)	544	7.88%	4,828,714.98	2.04%	554	7.72%	4,824,843.02	1.94%
e.3	from 24 (included) to 48 months (excluded)	623	9.02%	8,995,723.38	3.81%	729	10.16%	10,673,786.80	4.28%
e.4	from 48 (included) to 72 months (excluded)	1,257	18.20%	33,201,831.70	14.06%	1,124	15.67%	29,589,509.52	11.88%
e.5	from 72 (included) to 96 months (excluded)	1,481	21.45%	55,399,146.05	23.46%	1,623	22.63%	60,866,353.91	24.43%
e.6	from 96 (included) to 120 months (excluded)	238	3.45%	10,601,227.62	4.49%	322	4.49%	14,420,620.12	5.79%
e.7	from 120 (included) to 160 months (excluded)	1,992	28.84%	114,330,163.36	48.41%	2,017	28.12%	117,356,020.86	47.10%
e.8	from 160 (included) to 200 months (excluded)	89	1.29%	5,656,428.12	2.39%	127	1.77%	8,138,148.19	3.27%
e.9	over 200 (included) months	14	0.20%	1,177,897.67	0.50%	14	0.21%	1,188,518.41	0.47%
e.10	Total	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%

f.	By Region of Originating Branch ⁽³⁾	At the end of the current Collection Period				At the end of the previous Collection Period			
		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	118	1.71%	3,741,041.88	1.58%	122	1.70%	3,914,369.81	1.57%
f.2	Basilicata	22	0.32%	479,357.14	0.20%	24	0.33%	536,388.63	0.22%
f.3	Calabria	82	1.19%	1,742,985.26	0.74%	84	1.17%	1,833,152.05	0.74%
f.4	Campania	459	6.65%	10,906,998.12	4.62%	485	6.76%	11,733,608.07	4.71%
f.5	Emilia - Romagna	409	5.92%	18,792,163.21	7.96%	429	5.98%	19,736,497.21	7.92%
f.6	Friuli-Venezia Giulia	58	0.84%	1,838,848.11	0.78%	62	0.86%	1,989,527.84	0.80%
f.7	Lazio	1,050	15.20%	40,582,222.17	17.18%	1,082	15.09%	42,717,130.05	17.15%
f.8	Liguria	101	1.46%	2,770,201.88	1.17%	107	1.49%	2,971,551.16	1.19%
f.9	Lombardia	2,153	31.18%	80,718,309.34	34.18%	2,239	31.22%	85,212,789.73	34.20%
f.10	Marche	36	0.52%	1,572,300.55	0.67%	37	0.52%	1,661,373.50	0.67%
f.11	Molise	26	0.38%	761,024.12	0.32%	27	0.38%	791,133.96	0.32%
f.12	Piemonte	1,172	16.97%	34,873,707.28	14.77%	1,213	16.91%	36,718,779.82	14.74%
f.13	Puglia	285	4.13%	7,566,802.02	3.20%	296	4.13%	7,976,497.64	3.20%
f.14	Sardegna	86	1.25%	2,437,590.49	1.03%	89	1.24%	2,582,821.22	1.04%
f.15	Sicilia	378	5.47%	9,930,184.90	4.20%	396	5.52%	10,480,758.38	4.21%
f.16	Toscana	43	0.62%	1,764,065.98	0.75%	44	0.61%	1,876,238.46	0.75%
f.17	Trentino - Alto Adige	12	0.17%	461,777.15	0.20%	14	0.20%	522,071.64	0.21%
f.18	Umbria	121	1.75%	3,881,357.27	1.64%	125	1.74%	4,124,876.03	1.66%
f.19	Valle d'Aosta	24	0.35%	527,524.38	0.22%	24	0.33%	549,463.72	0.22%
f.20	Veneto	271	3.92%	10,832,310.33	4.59%	273	3.82%	11,210,100.96	4.48%
f.4	Total	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%

g.	Payment Frequency	At the end of the current Collection Period				At the end of the previous Collection Period			
		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	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%
	g.2 Quarterly	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	g.3 Total	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%

h.	Payment Methodology	At the end of the current Collection Period				At the end of the previous Collection Period			
		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	4,800	69.50%	168,065,132.38	71.16%	4,997	69.67%	176,874,434.43	70.99%
	h.2 R.I.D.	1,879	27.21%	59,805,309.98	25.32%	1,923	26.81%	62,858,313.89	25.23%
	h.3 Cash	227	3.29%	8,310,329.22	3.52%	252	3.52%	9,406,381.56	3.78%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	h.5 Total	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%

i.	Type of Interest	At the end of the current Collection Period				At the end of the previous Collection Period			
		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	882	12.77%	22,035,132.99	9.33%	941	13.12%	23,409,388.11	9.40%
	i.2 Floating	4,417	63.96%	154,408,150.26	65.38%	4,579	63.85%	163,126,454.03	65.48%
	i.3 Optional currently Fixed ^(a)	862	12.48%	31,749,498.69	13.44%	886	12.35%	33,338,226.40	13.38%
	i.4 Optional currently Floating ^(a)	745	10.79%	27,987,989.64	11.85%	766	10.68%	29,265,061.34	11.74%
	i.5 Total	6,906	100.00%	236,180,771.58	100.00%	7,172	100.00%	249,139,129.88	100.00%

l.	Interest Rate (Fixed and Optional currently Fixed) ^(a)	At the end of the current Collection Period				At the end of the previous Collection Period			
		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
	l.1 0% (included) - 3% (excluded)	921	13.34%	34,416,347.27	14.57%	943	13.15%	35,905,806.09	14.41%
	l.2 3% (included) - 4% (excluded)	15	0.22%	401,298.92	0.17%	16	0.22%	472,840.35	0.19%
	l.3 4% (included) - 5% (excluded)	13	0.19%	400,906.77	0.17%	13	0.18%	415,205.77	0.17%
	l.4 5% (included) - 6% (excluded)	314	4.55%	8,594,301.56	3.64%	323	4.50%	9,122,869.83	3.66%
	l.5 >=6%	481	6.95%	9,971,777.16	4.22%	532	7.42%	10,830,892.47	4.35%
	l.6 Total	1,744	25.25%	53,784,631.68	22.77%	1,827	25.47%	56,747,614.51	22.78%

m.	Spread (Floating and Optional currently Floating) ^(a)	At the end of the current Collection Period				At the end of the previous Collection Period			
		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)	925	13.39%	15,222,339.37	6.45%	966	13.47%	16,784,869.32	6.74%
	m.3 1.25% (included) - 1.5% (excluded)	2,295	33.23%	69,329,295.47	29.35%	2,392	33.35%	74,017,956.46	29.71%
	m.4 1.5% (included) - 1.75% (excluded)	1,809	26.19%	92,139,790.10	39.01%	1,852	25.82%	95,667,312.66	38.40%
	m.5 1.75% (included) - 2% (excluded)	95	1.38%	4,464,048.49	1.89%	97	1.35%	4,641,581.23	1.86%
	m.6 >=2%	38	0.56%	1,240,666.47	0.53%	38	0.54%	1,279,795.70	0.51%
	m.7 Total	5,162	74.75%	182,396,139.90	77.23%	5,345	74.53%	192,391,515.37	77.22%

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

(b) The information refers to the Region where the property is located should the loan been originated by UBCasa, or the location of the branch originating the loan otherwise

(1) Arithmetic average

(2) Weighted by the outstanding principal amount

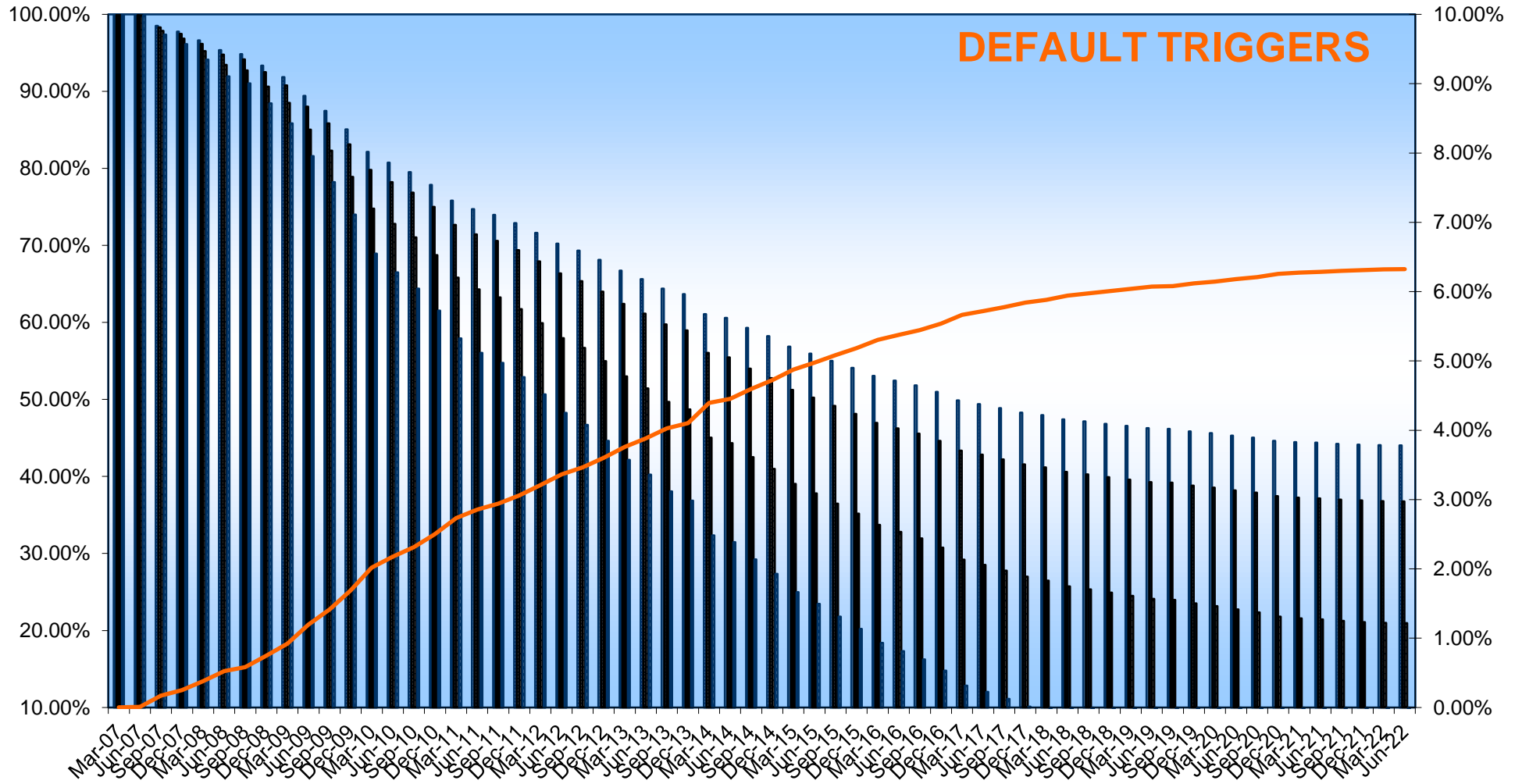
(3) Calculated as the difference between the maturity date and the date representing the end of the collection period

(4) Calculated as ratio between the outstanding principal amount and the most recent appraisal/evaluation available

(5) Calculated as difference between the maturity and the servicing report date

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

DEFAULT TRIGGERS



- Distance from Class B Notes Trigger Event (Left scale)
- Distance from Class C Notes Trigger Event (Left scale)
- Distance from Class D Notes Trigger Event (Left scale)
- Distance from Junior Notes Trigger Event (Left scale)
- Cumulative Outstanding Amount of Defaulted Claims / Pft Initial Amount (Right scale)

WEIGHTED AVERAGE CPR

