CORDUSIO RMBS S.r.I.

INVESTOR REPORT

Securitisation of a portfolio of performing mortgage "fondiari" loans by UniCredit Banca S.p.A.

Euro	750,000,000.00	Class A1
Euro	2,060,000,000.00	Class A2
Euro	52,000,000.00	Class B
Euro	119,200,000.00	Class C
Euro	8,889,150.00	Class D

Mortgage Backed Floating Rate Notes due June 2033 Mortgage Backed Floating Rate Notes due June 2033

Investor Report Date
Quarterly Collection Period
Interest Period
Interest Payment Date

07/07/2015	
01/03/2015	31/05/2015
31/03/2015	30/06/2015
30/06/2015	

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

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CORDUSIO RMBS S.r.I. - DESCRIPTION OF THE NOTES

Issuer: Issue Date: Sole Arranger: Joint Lead Managers: CORDUSIO RMBS S.r.I.

06/05/2005 UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)

Morgan Stanley & Co. Ltd. and UniCredit Bank AG

Series	CI	ass A1	Class A2	Class B	Class C	Class D
Amount issued	750,0	00,000.00	2,060,000,000.00	52,000,000.00	119,200,000.00	8,889,150.00
Currency		Eur	Eur	Eur	Eur	Eur
Final Maturity Date	J	un-33	Jun-33	Jun-33	Jun-33	Jun-33
Listing		h Stock change	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange
ISIN Code	IT00	03844930	IT0003844948	IT0003844955	IT0003844963	IT0003844971
Common Code	02	1863343	021863360	021866032	021866075	
Clearing System		arstream Iroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear
Indexation	Eur	ibor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M
Spread at Issuance		6	12	18	48	200
Fitch		AAA	AAA	AA	BBB	Unrated
Rating at the Moodys		Aaa	Aaa	Aa1	Baa1	Unrated
Standard & P	or'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 UniCredit Banca S.p.A.)

Actual/360

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

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

UniCredit S.p.A (formerly known as UniCredit Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A;UniCredit Banca per la Casa S.p.A; Banca per la Casa S.p.A.) BNP Paribas Securities Services, Milan branch

Securitisation Services S.p.A.

Credit Suisse International

CORDUSIO RMBS S.r.I. - CLASS A1 NOTES (ISIN code IT0003844930)

Interes	t Period	Interest		mount Accrued		Bof	ore Payments	Pay	Payments		r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
06/05/2005		30/06/2005	2.172%	55	2,488,750,00		750.000.000.00	2,488,750.00			750.000.000.00
30/06/2005		30/09/2005	2.163%	92	4.145.750.00	-	750.000.000.00	4.145.750.00	-		750.000.000.00
30/09/2005		30/12/2005	2.206%	91	4,182,208,33	-	750.000.000.00	4,182,208,33	-		750,000,000.00
30/12/2005		31/03/2006	2.552%	91	4.838.166.67	-	750.000.000.00	4.838.166.67			750.000.000.00
31/03/2006		30/06/2006	2.857%	91	5,416,395.83		750.000.000.00	5.416.395.83	-		750.000.000.00
30/06/2006		29/09/2006	3.121%	91	5,916,895.83	-	750,000,000.00	5,916,895.83			750,000,000.00
29/09/2006		29/12/2006	3.436%	91	6.514.083.33		750.000.000.00	6.514.083.33	650.661.600.00		99,338,400.00
29/12/2006		30/03/2007	3.782%	91	949,680.62	-	99,338,400.00	949,680.62	90,953,550.00	-	8,384,850.00
30/03/2007	29/06/2007	29/06/2007	3.974%	91	84,229.08	-	8,384,850.00	84,229.08	8,384,850.00		-
29/06/2007	28/09/2007	28/09/2007	4.224%	91	-	-	-	-	-		-
28/09/2007	31/12/2007	31/12/2007	4.786%	94			-	-	-		-
31/12/2007	31/03/2008	31/03/2008	4.825%	91	-	-	-	-		-	-
31/03/2008	30/06/2008	30/06/2008	4,788%	91	-	-	-	-	-		-
30/06/2008		30/09/2008	5.015%	92		-	-	-	-		-
30/09/2008		31/12/2008	5.202%	92			-		-		-
31/12/2008	31/03/2009	31/03/2009	3.033%	90			-	-	-		-
31/03/2009		30/06/2009	1.591%	91		-					
30/06/2009		30/09/2009	1.180%	92	-		-	-	-		-
30/09/2009		31/12/2009	0.799%	92	-	-	-	-	-		-
31/12/2009		31/03/2010	0.767%	90							-
31/03/2010		30/06/2010	0.695%	91							
30/06/2010		30/09/2010	0.814%	92							
30/09/2010		31/12/2010	0.940%	92							
31/12/2010		31/03/2011	1.073%	90							
31/03/2011	30/06/2011	30/06/2011	1.279%	91		-					
30/06/2011	30/09/2011	30/09/2011	1.591%	92							
30/09/2011	30/12/2011	30/12/2011	1.604%	91							
30/12/2011	30/03/2012	30/03/2012	1.447%	91			-	-	-		-
30/03/2012		29/06/2012	0.847%	91		-					
29/06/2012		28/09/2012	0.712%	91	-		-		-		-
28/09/2012		31/12/2012	0.282%	94	-	-	-	-	-		
31/12/2012		28/03/2013	0.245%	87				-			-
28/03/2013		28/06/2013	0.243%	92							
28/06/2013		30/09/2013	0.282%	94			-	-	-		-
30/09/2013		31/12/2013	0.281%	92		-		-	-		
31/12/2013		31/03/2014	0.353%	90					-		
31/03/2014		30/06/2014	0.373%	91							
30/06/2014		30/09/2014	0.269%	92							
30/09/2014		31/12/2014	0.142%	92	-	-	-	-	-		-
31/12/2014		31/03/2015	0.139%	90				-			-
31/03/2015		30/06/2015	0.081%	91		-					
01/00/2010	00/00/2010	00/00/2010	0.00170	51							

CORDUSIO RMBS S.r.I. - CLASS A2 NOTES (ISIN code IT0003844948)

Start (included) End (exclude) Paymen Date Coupon Days Interest Up Outpaid Interest Outpaid Interest Outpaid Interest Principal Utpaid Interest Outpaid Interest	Interest	Deried	Interect		Amount Apprund		Paía	ro Dournonto	Down	anto.	Afte	r Dourmonto
e0002005 300002005 30002005 22223 65 7.024.600.01 7.024.600.02 7.024.600.01 . 2.000.00 30002005 300122006 300122006 300122006 300122006 300122006 300122006 300122006 300122006 300122006 300122006 300122006 300122006 300122006 20175 91 13.61244.44 - 2.060.000.0000 15.189.467.22 - 2.2600.00 30002006 201922006 201922006 3.04654 91 15.614.47.28 - 2.060.00 15.189.467.22 - 2.2600.00 20002006 201922006 3.04654 91 15.604.47.88 - 2.060.000.0000 15.694.47.28 - 2.2600.00 20002007 30002007 3.04254 91 2.061.000.0000 16.004.448.89 - - 2.060.00 20002007 310032008 3.042648 91 2.0105.000.0000 1.0005.414.78 - 2.060.000.000 1.0005.414.78 - 2.060.000.0000 1.0005.417.78 -			Interest Payment Date			Interest Due						
B0062005 30082006 2223% 92 11.702.860.00 - 2.660.000.0000 11.702.660.00 - - 2.660.000 30192005 31032006 217% 01 15.801.264.4 - 2.660.000.000 15.804.42 - 2.660.000.000 15.804.72 - 2.660.000.000 15.804.72 - 2.660.000.000 15.804.72 - 2.660.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72 - 2.600.000.000 15.804.72												
S009/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 20/02/2007 20/02/200 20/02/200												2,060,000,000.00
901/22/005 31/03/2006 31/03/2006 2412% 91 15.84/72 - 2.060.000.0000 15.80/7224.44 - 2.060.000 30/05/2006 29/09/2006 29/09/2006 31.81% 91 15.84/47.22 - 2.060.000.000 15.80/47.22 - 2.060.000 29/09/2006 29/09/2006 29/09/2006 31.81% 91 15.56/47.73 - 2.060.000 29/09/2007 20/05/2007 20/05/2007 20/05/2007 20/05/2007 20/05/2007 2.060.000 21.006/14.778 - - 2.060.000 20/05/2007 20/05/2007 20/05/2007 2.005/14.778 - 2.060.000 21.006/14.78 - 2.060.000 - 1.079.553.44 - 2.060.000 21.059.544.48 0.01.010.553.47 1.08.22 - 1.08.22 - 1.08.22 1.079.553.47 1.08.21.22 - 1.059.541.44 0.01.553.57 1.059.541.44 0.01.553.57 1.059.541.44 - 1.059.541.44 0.01.553.57 1.059.541.453.553.599.400 - 1.161.573.599 <td></td> <td>2,060,000,000.00</td>												2,060,000,000.00
31002206 30062206 20062206 200782206 29178 91 15189.477.28 - 2.080.000.00.0 15189.477.28 - 2.080.000.00.0 29092006 29122006 3486% 91 15.064.177.89 - 2.080.000.00.0 30012207 29062007 29062007 29062007 29062007 29062007 29062007 29062007 29062007 29062007 4.034% 91 21.065.344.48 9.243.548.00 - 1.979.53 29062007 31022007 31022007 31022008 3106208 4.865% 91 22.187.744.93 - 1.979.53.144.46 9.253.814.00 - 1.686.77 31002008 30062008 30062008 4.865% 91 22.187.744.93 - 1.927.92.866.00 22.187.745.93 - 1.686.172.80 - 1.681.77 31002008 30062008 30062008 4.845% 91 22.187.746.93 - 1.686.172.80 22.917.746.93 - 1.686.172.80 - 1.686.172.80 - 1.686.172.80												2,060,000,000.00
3008/2006 2909/2006 2909/2006 3181% 91 16.641/72.89 - 2.000.000.00 15.204.448.89 - 2.2000 3003/2007 2901/2006 3003/2007 3003/2007 3.842% 91 2.2006.000.00.00 15.204.448.89 - 2.2006.0000.00.00 2901/2006 2909/2007 2809/2007 2409/200 2409/200 2409/200												2,060,000,000.00
29/09/2006 29/12/2006 23/12/2006 33.482% 91 1.8.204.448.89 . 2.060.000.000 18.204.448.89 . 2.060.000.000 30/03/2007 28/06/2007 28/06/2007 28/06/2007 28/06/2007 28/06/2007 28/06/2007 28/06/2007 28/06/2007 28/06/2007 28/06/2007 28/06/2007 28/06/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2008 30/06/2008 30/0												2,060,000,000.00
29/12/2006 30/03/2007 30/03/2007 30/03/2007 20/06/2008 30/06/2008 30/06/2008 30/06/2008 30/06/2008 30/06/2008 50/075% 92 20/00/16/06 6 11/15/27/16/20 20/01/16/06 85/35/86/00 - 11/5/37/20 31/02/2008 31/02/2008 30/09/2008 50/075% 92 20/00/16/06 6 11/5/37/20 0 - 11/5/37/20 11/5/37/2000 - 11/5/37/20 0 - 11/5/37/20 0 - 11/5/37/20 0 - 11/5/37/20 0 - 11/5/37/20 0 - 11/5/37/20 0 <td></td> <td>2,060,000,000.00</td>												2,060,000,000.00
9003/2007 2906/2007 40.94% 91 21.006.934.44 90.44.80 91 21.006.934.44 90.44.80 91 21.006.934.44 90.44.80 91 21.006.934.44 90.44.80 91 21.006.934.44 90.44.80 91 21.006.934.44 90.44.85.94.48 91 21.006.934.44 90.44.85.94.40 91 21.006.934.44 90.44.85.94.40 91 21.006.934.44 90.44.85.94.40 91 21.006.934.44 90.44.85.94.40 91 21.006.934.44 91.80.82.85.81.80 93.006.20.83 93.006.20.83 93.006.20.83 93.006.20.83 93.006.20.83 93.006.20.83 93.006.20.83.93.20 93.006.20.83.93.20 93.006.20.83.93.20 93.006.20.93.93.20.20.20.20.20.20.20.20.20.20.20.20.20.												2,060,000,000.00
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$												2,060,000,000.00
28/09/2007 31/12/2007 31/12/2007 31/12/2007 31/12/2007 31/10/2008 31/10/2009 31/10/2												1,979,531,044.00
31/122007 31/032008 31/032008 31/032008 30/06208 30/06208 30/06208 30/06208 30/06208 30/06208 30/06208 30/06208 30/06208 50/07% 52 20,01196.06 - 1.6817.75.196.00 20,810.538.37 66,003.000 - 1.585.21.312.00 30/062008 31/02208 31/032009 30.092008 5.626.3% 52 20,523.497.79 - 1.565.21.321.20 20,523.497.79 0.315.87.61 - 1.435.893.36.00 - 1.435.893.36.00 - 1.435.893.36.00 - 1.435.893.36.00 - 1.435.893.36.00 - 1.435.893.36.00 - 1.435.893.36.00 - 1.435.893.36.00 - 1.435.893.36.00 - 1.435.893.36.00 - 1.435.893.36.00 - 1.426.393.492.00 - 1.128.26.393.492.00 - 1.128.26.393.492.00 - 1.128.26.393.492.00 - 1.128.26.393.492.00 - 1.128.26.393.492.00 - 1.128.393.492.00 - 1.128.393.492.00 - 1.128.393.492.00 - 1.128.393.492.00 - 1.128.393.492.00 - 1.128.393.492.00 - 1.988.393.60.0 -												1,886,295,856.00
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$												1,792,792,868.00
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$						1 2 1 2 22				1. 1		1,698,172,536.00
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$												1,611,572,196.00
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$												1,526,213,212.00
31032009 3006/2009 1.651% 91 5.666.654.93 81.007.44.00 - 1.276.800 3006/2009 3009/2009 31/12/2009 0.859% 92 2.630.457.78 - 1.1367.815.628.00 2.630.457.78 73.869.952.00 - 1.124.39 31/12/2009 31/03/2010 0.827% 90 2.246.86.59 - 1.142.434.968.00 2.24.686.59 67.002.84.00 - 1.187.815.628.00 - 1.124.39 31/03/2010 3006/2010 3.07576 90 2.246.86.59 - 1.127.630.818.00 2.24.866.59 67.002.84.00 - 1.857.39 31/03/2010 3006/2010 3.07576 90 2.220.875.84 - 988.861.388.00 2.208.678.84 62.423.786.00 - 884.60 30/06/2010 31/1/2/2010 1.0076 92 2.375.628.0 - 926.437.620.00 2.208.678.84 62.423.786.00 - 883.129.100 2.208.678.84 62.423.786.00 - 884.600 2.208.678.84 62.423.786.00 - 884.600.128.00 2.208.678.84 62.423.786.00 - 863.523.7482.00 - 786.400 <td></td> <td>1,435,893,336.00</td>												1,435,893,336.00
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$												1,357,815,628.00
3009/2009 31/12/2005 31/12/2005 0.859% 92 2.630.457.78 - 1.198.264.920.00 2.630.457.78 73.669.952.00 - 1.124.394 31/12/2009 31/03/2010 30/06/2010 0.827% 90 2.324.686.59 - 1.124.394.986.00 2.324.686.59 - 1.957.394 31/03/2010 30/06/2010 0.0755% 91 2.016.064.42 - 1.057.394.704.00 2.208.676.84 6.853.33.60.0 - 988.86 30/06/2010 30/09/2010 31/12/2010 0.075% 92 2.208.676.84 - 988.861.388.00 - 0.687.978.00 2.208.676.84 6.827.980.00 - 926.437 31/03/2011 31/03/2011 1.103% 90 2.448.979.86 - 864.600.128.00 2.488.978.86 6.18.37.492.00 - 646.633 30/06/2011 30/06/2011 1.651% 92 3.149.240.52 - 746.40.3096.00 3.149.240.52 51.246.208.00 - 6695.155 30/06/2011 30/09/2011 1.651% 9												1,276,808,188.00
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$												1,198,264,920.00
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$											-	1,124,394,968.00
30/06/2010 30/09/2010 30/09/2010 30/09/2010 31/12/2010 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/06/2011 30/01/2011 1.664% 91 2.923,984.35 - 6695,156,88.00 2.923,984.35 48,517,120.00 - 666,633,768.00 2.923,984.35 48,517,120.00 - 666,633,768.00 2.923,984.35 48,517,120.00 - 666,633,768.00 2.923,984.35 44,1257,268.00 - 6519,741,280.00 - 6519,741,280.00 - 6519,741,280.00 - 6519,741,												1,057,394,704.00
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$												988,861,388.00
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$											-	926,437,620.00
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$							-				-	864,600,128.00
30/06/2011 30/09/2011 30/09/2011 30/09/2011 30/09/2011 30/09/2011 30/09/2011 30/02/2011 30/02/2011 30/02/2011 30/02/2011 30/02/2011 30/02/2011 30/02/2011 30/02/2012 1.664% 91 2.923,984.35 - 695,156,888.00 2.923,984.35 48,517,120.00 - 646,633 30/03/2012 29/06/2012 29/06/2012 29/06/2012 0.907% 91 1.378,179.64 - 661,117,888.00 1.378,179.64 41,257,268.00 - 659,868.00.0 - 646,633 29/06/2012 28/09/2012 0.907% 91 1.092,536.89 - 559,860,620.00 1.082,548.89 40,119,324.00 - 6481,289 31/12/2012 28/03/2013 0.305% 87 354,747.31 - 481,289.70 - 442,739,732.00 364,747.31 88,545,480.00 - 442,739 28/06/2013 28/06/2013 0.333% 92 376,771.51 - 442,739,732.00 366,747.151 36,979,472.00 - 4457,769											-	803,129,316.00
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$							-				-	746,403,096.00
30/12/2011 30/03/2012 30/03/2012 30/03/2012 20/06/2012 29/06/2012 28/09/2012 28/09/2012 31/12/2012 31/12/2012 31/12/2012 31/12/2012 31/12/2013 28/06/2013 28/06/2013 28/06/2013 28/06/2013 28/06/2013 33/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2							-				-	695,156,888.00
30/03/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 29/06/2012 28/09/2012 0.97% 91 1.378,179.64 - 601,117,888.00 1.378,179.64 41,257,268.00 - 559,860,620.00 29/06/2012 28/09/2012 0.31/12/2012 0.342% 94 464,128.97 - 559,860,620.00 1.092,538.99 41,195,741,290.00 464,128.97 38,456,080.00 - 481,283 31/12/2012 28/03/2013 0.305% 87 354,747.31 - 481,285,216.00 384,477.131 38,545,080.00 - 442,733 28/06/2013 30/09/2013 0.333% 92 376,771.51 - 442,739,732.00 356,343.01 - 442,739,732.00 356,343.01 - 442,739,732.00 356,343.01 - 372,196,680.00 - 372,196 30/09/2013 31/12/2013 31/10/2014 31/03/2014 0.413% 92 324,348.72 - 372,196,680.00 324,348.72 2,178,848.00 - <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>-</td><td></td><td></td><td></td><td>-</td><td>646,639,768.00</td></td<>							-				-	646,639,768.00
29/06/2012 28/09/2012 28/09/2012 28/09/2012 0.772% 91 1,092,536.89 - 559,860,620.00 1,092,536.89 40,119,324.00 - 519,74 28/09/2012 31/12/2012 31/12/2012 0.342% 94 464,128.97 - 519,741,296.00 464,128.97 38,456,080.00 - 481,285 31/12/2012 28/03/2013 28/03/2013 0.305% 87 354,747.31 - 481,285,216.00 354,747.31 38,456,484.00 - 442,733 28/03/2013 28/06/2013 30/09/2013 0.333% 92 376,771.51 - 442,739,70.00 356,71.51 36,979,472.00 - 405,760 30/09/2013 30/09/2013 30/09/2013 0.342% 94 362,343.91 - 405,760,260.00 362,343.91 3,563,580.00 - 372,196 30/09/2013 31/12/2013 31/12/2013 0.341% 90 351,068.41 - 340,017,832.00 351,068.41 2,947,640.00 - 307,070,792.00 361,068.45 30,596							-				-	601,117,888.00
28/09/2012 31/12/2012 31/12/2012 0.342% 94 464,128.97 519,741,296.00 464,128.97 38,456,080.00 - 481,285 31/12/2012 28/03/2013 28/06/2013 0.305% 87 354,747.31 - 481,285,216.00 354,747.31 38,456,080.00 - 481,285 28/03/2013 28/06/2013 0.3033% 92 376,771.51 - 442,739,732.00 376,771.51 36,979,472.00 - 405,760 28/06/2013 30/09/2013 30/09/2013 0.342% 94 362,343.91 - 405,760,260.00 362,343.91 33,563,580.00 - 372,196 30/09/2013 31/12/2013 31/10/2014 0.341% 92 324,348.72 - 372,196,680.00 324,348.72 32,478,480.00 - 3470,07 31/12/2013 31/03/2014 31/03/2014 0.413% 90 351,068.41 - 340,017,032.00 351,068.41 - 300,017,0192.00 351,068.41 - 300,017,0192.00 361,068.41 - 274,019,04											-	559,860,620.00
31/12/2012 28/03/2013 28/03/2013 28/03/2013 0.305% 87 354,747.31 - 481,285,216.00 354,747.31 38,545,484.00 - 442,733 28/03/2013 28/06/2013 28/06/2013 0.335% 92 376,771.51 - 442,739,732.00 376,771.51 36,979,472.00 - 445,760 28/06/2013 30/09/2013 30/09/2013 0.3042% 94 362,343.91 - 405,760,260.00 324,348.72 - 372,196,680.00 324,348.72 - 370,070,198.00 324,348.72 - 340,017,832.00 336,97,47.31 38,954,580.00 - 372,196,680.00 324,348.72 - 372,196,680.00 324,348.72 - 370,070,192.00 336,97,474.00 - 307,070,192.00 336,966,81 32,947,640.00 - 307,070,192.00 336,966,85 - 307,070,192.00 336,966,85 - 307,070,192.00 336,966,85 - 276,473,424.00 - 232,452.71 276,473,424.00 232,452.71 276,473,424.00 232,452.71 276,473,424.00											-	519,741,296.00
28/03/2013 28/06/2013 28/06/2013 28/06/2013 0.333% 92 376,771.51 - 442,739,732.00 376,771.51 36,979,472.00 - 405,760 28/08/2013 30/09/2013 30/09/2013 0.342% 94 382,343.91 - 405,760,260.00 382,343.91 33,563,580.00 - 372,196 30/09/2013 31/12/2013 31/12/2013 0.341% 92 324,348.72 - 372,196,680.00 322,348.72 324,348.72							-				-	481,285,216.00
28/06/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/09/2014 31/03/2014 31/03/2014 31/03/2014 31/03/2014 31/03/2014 31/03/2014 31/03/2014 31/03/2014 31/03/2014 31/03/2014 336,068,51 - 30/00/2014 336,068,51 22,947,640,00 - 30/07/07 31/03/2014 30/06/2014 30/06/2014 0.433% 91 336,068,55 - 307,070,192.00 336,068,55 30,596,768.00 - 276,473 30/06/2014 30/09/2014 30/09/2014 0.202% 92 232,452.71 - 276,473,424.00 232,452.71 2947,640,00 - 247,017 30/06/2014 30/09/2014 30/09/2014 0.202% 92 127,517.19 - 276,473,424.00 232,452.71 2,433,680,00 - 247,017 30/09/2014 31/12/2014 0.202% 92 127,517.19 - 247,019,956,000							-				-	442,739,732.00
30/09/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2013 31/12/2014 336/09/2014 336/09/2014 324,348.72 32,178,848.00 - 340,017, 307,077 30/09/2014 30/09/2014 30/09/2014 0.413% 91 336,096.65 - 307,077,192.00 336,096.65 3.59,65,680.00 - 276,473,424.00 - 276,473,424.00 - 232,452.71 276,473,424.00 232,452.71 29,453,468.00 - 247,019,956.00 217,517.19 - 247,019,956.00 127,517.19 275,517.19 - 247,019,956.00 127,517.19 219,656,564.00 109,279.14 26,381,184.00 - 193,275 31/12/2014 31/03/2015 31/03/2015 0.199% 90							-				-	405,760,260.00
31/12/2013 31/03/2014 31/03/2014 0.413% 90 351,068.41 - 340,017,832.00 351,068.41 32,947,640.00 - 307,070 31/03/2014 30/06/2014 30/06/2014 0.433% 91 336,096.85 - 307,070,192.00 336,096,85 30,596,768.00 - 276,473 30/06/2014 30/09/2014 30/09/2014 0.329% 92 232,452.71 - 276,473,424.00 232,452.71 29,458,00 - 247,013 30/09/2014 31/12/2014 0.202% 92 127,517.19 - 247,019,956.00 127,517.19 247,019,956.00 127,517.19 247,019,956.00 127,917.4 26,381,184.00 - 193,275 31/12/2014 31/03/2015 31/03/2015 0.199% 90 109,279.14 - 219,656,664.00 109,279.14 26,381,184.00 - 193,275							-				-	372,196,680.00
31/03/2014 30/06/2014 30/06/2014 0.433% 91 336,096.85 307,070,192.00 336,096.85 30,596,768.00 276,473 30/06/2014 30/09/2014 30/09/2014 0.329% 92 232,452.71 - 276,473,424.00 232,452.71 2,453,71 - 276,473,424.00 232,452.71 2,453,71 - 247,019,956.00 127,517.19 - 247,019,956.00 127,517.19 - 247,019,956.00 127,97.19 - 247,019,956.00 129,279.14 - 219,656,64.00 109,279.14 2,6381,184.00 - 193,279		31/12/2013	31/12/2013	0.341%	92	324,348.72	-	372,196,680.00	324,348.72	32,178,848.00	-	340,017,832.00
30/06/2014 30/09/2014 30/09/2014 0.329% 92 232,452.71 - 276,473,424.00 232,452.71 29,453,468.00 - 247,019 30/09/2014 31/12/2014 31/12/2014 0.202% 92 127,517.19 - 247,019,956.00 127,517.19 27,363,392.00 - 219,656 31/12/2014 31/03/2015 31/03/2015 0.199% 90 109,279.14 - 219,656,564.00 109,279.14 26,381,184.00 - 193,275							-				-	307,070,192.00
30/09/2014 31/12/2014 31/12/2014 0.202% 92 127,517.19 247,019,956.00 127,517.19 27,363,392.00 219,656 31/12/2014 31/03/2015 31/03/2015 0.199% 90 109,279.14 219,656,564.00 109,279.14 26,381,184.00 193,275							-				-	276,473,424.00
<u>31/12/2014</u> <u>31/03/2015</u> <u>31/03/2015</u> <u>0.199%</u> <u>90</u> <u>109,279.14</u> <u>219,656,564.00</u> <u>109,279.14</u> <u>26,381,184.00</u> <u>193,279</u>							-				-	247,019,956.00
												219,656,564.00
31/03/2015 30/06/2015 30/06/2015 0.141% 91 68,886.56 - 193,275,380.00 68,886.56 25,613,628.00 - 167,66 Image: Strain Str							-				-	193,275,380.00
Image: space of the system o	31/03/2015	30/06/2015	30/06/2015	0.141%	91	68,886.56	-	193,275,380.00	68,886.56	25,613,628.00	-	167,661,752.00
Image: series of the series												
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CORDUSIO RMBS S.r.I. - CLASS B NOTES (ISIN code IT0003844955)

Interest	t Period	Interest		Amount Accrued		Befo	re Payments	Pavm	Payments		r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	
											- · ·
06/05/2005	30/06/2005	30/06/2005	2.292%	55	182,086.67	-	52,000,000.00	182,086.67	-	-	52,000,000.00
30/06/2005	30/09/2005	30/09/2005	2.283%	92	303,385.33	-	52,000,000.00	303,385.33		-	52,000,000.00
30/09/2005	30/12/2005	30/12/2005	2.326%	91	305,739.78		52,000,000.00	305,739.78		-	52,000,000.00
30/12/2005	31/03/2006	31/03/2006	2.672%	91	351,219.56	-	52,000,000.00	351,219.56	-	-	52,000,000.00
31/03/2006	30/06/2006	30/06/2006	2.977%	91	391,310.11	-	52,000,000.00	391,310.11	-	-	52,000,000.00
30/06/2006	29/09/2006	29/09/2006	3.241%	91	426,011.44		52,000,000.00	426,011.44	-	-	52,000,000.00
29/09/2006	29/12/2006	29/12/2006	3.556%	91	467,416.44	-	52,000,000.00	467,416.44	-	-	52,000,000.00
29/12/2006	30/03/2007	30/03/2007	3.902%	91	512,896.22	-	52,000,000.00	512,896.22	-	-	52,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.094%	91	538,133.56	-	52,000,000.00	538,133.56	-	-	52,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.344%	91	570,994.67	-	52,000,000.00	570,994.67	-	-	52,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.906%	94	666,125.78	-	52,000,000.00	666,125.78	-	-	52,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.945%	91	649,992.78	-	52,000,000.00	649,992.78		-	52,000,000.00
31/03/2008	30/06/2008	30/06/2008	4.908%	91	645,129.33	-	52,000,000.00	645,129.33		-	52,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.135%	92	682,384.44	-	52,000,000.00	682,384.44		-	52,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.322%	92	707,234.66	-	52,000,000.00	707,234.66	-	-	52,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.153%	90	409,890.00	-	52,000,000.00	409,890.00	-	-	52,000,000.00
31/03/2009	30/06/2009	30/06/2009	1.711%	91	224,901.44	-	52,000,000.00	224,901.44	-	-	52,000,000.00
30/06/2009	30/09/2009	30/09/2009	1.300%	92	172,755,55	-	52,000,000,00	172,755.55	-	-	52,000,000.00
30/09/2009	31/12/2009	31/12/2009	0.919%	92	122,124,88	-	52,000,000,00	122,124,88	-	-	52,000,000,00
31/12/2009	31/03/2010	31/03/2010	0.887%	90	115,310.00	-	52,000,000,00	115,310.00	-	-	52,000,000,00
31/03/2010	30/06/2010	30/06/2010	0.815%	91	107,127.22	-	52,000,000.00	107,127.22	-	-	52,000,000.00
30/06/2010	30/09/2010	30/09/2010	0.934%	92	124,118.22	-	52,000,000,00	124,118,22	-	-	52,000,000.00
30/09/2010	31/12/2010	31/12/2010	1.060%	92	140,862.22	-	52,000,000.00	140,862.22	-	-	52,000,000.00
31/12/2010	31/03/2011	31/03/2011	1.193%	90	155,090.00	-	52,000,000.00	155,090.00	-	-	52,000,000.00
31/03/2011	30/06/2011	30/06/2011	1.399%	90	183,890.77		52,000,000.00	183,890.77			52,000,000.00
30/06/2011	30/09/2011	30/09/2011	1.711%	92	227,372.88		52,000,000.00	227,372.88			52,000,000.00
30/09/2011	30/12/2011	30/12/2011	1.724%	92	226,610.22		52,000,000.00	226,610.22			52,000,000.00
30/12/2011	30/03/2012	30/03/2012	1.567%	91	205.973.44		52,000,000.00	205.973.44			52,000,000.00
				91							
30/03/2012	29/06/2012	29/06/2012	0.967%		127,106.77	-	52,000,000.00	127,106.77		-	52,000,000.00
29/06/2012	28/09/2012	28/09/2012	0.832%	91	109,361.77	-	52,000,000.00	109,361.77	-	-	52,000,000.00
28/09/2012	31/12/2012	31/12/2012	0.402%	94	54,582.66	-	52,000,000.00	54,582.66	-	-	52,000,000.00
31/12/2012	28/03/2013	28/03/2013	0.365%	87	45,868.33	-	52,000,000.00	45,868.33	-	-	52,000,000.00
28/03/2013	28/06/2013	28/06/2013	0.393%	92	52,225.33		52,000,000.00	52,225.33		-	52,000,000.00
28/06/2013	30/09/2013	30/09/2013	0.402%	94	54,582.66		52,000,000.00	54,582.66	-	-	52,000,000.00
30/09/2013	31/12/2013	31/12/2013	0.401%	92	53,288.44		52,000,000.00	53,288.44	-	-	52,000,000.00
31/12/2013	31/03/2014	31/03/2014	0.473%	90	61,490.00		52,000,000.00	61,490.00		-	52,000,000.00
31/03/2014	30/06/2014	30/06/2014	0.493%	91	64,802.11		52,000,000.00	64,802.11		-	52,000,000.00
30/06/2014	30/09/2014	30/09/2014	0.389%	92	51,693.77	-	52,000,000.00	51,693.77		-	52,000,000.00
30/09/2014	31/12/2014	31/12/2014	0.262%	92	34,816.88	-	52,000,000.00	34,816.88		-	52,000,000.00
31/12/2014	31/03/2015	31/03/2015	0.259%	90	33,670.00	-	52,000,000.00	33,670.00	-	-	52,000,000.00
31/03/2015	30/06/2015	30/06/2015	0.201%	91	26,420.33	-	52,000,000.00	26,420.33		-	52,000,000.00
										I	

CORDUSIO RMBS S.r.I. - CLASS C NOTES (ISIN code IT0003844963)

Interest	Period	Interest		Amount Accrued		Befo	Before Payments After Payments After Payments			r Payments	
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	
				-							
06/05/2005	30/06/2005	30/06/2005	2.592%	55	472,032.00	-	119,200,000.00	472,032.00	-	-	119,200,000.00
30/06/2005	30/09/2005	30/09/2005	2.583%	92	786,839.20	-	119,200,000.00	786,839.20		-	119,200,000.00
30/09/2005	30/12/2005	30/12/2005	2.626%	91	791,242.98	-	119,200,000.00	791,242.98		-	119,200,000.00
30/12/2005	31/03/2006	31/03/2006	2.972%	91	895,496.62	-	119,200,000.00	895,496.62	-	-	119,200,000.00
31/03/2006	30/06/2006	30/06/2006	3.277%	91	987,396.51	-	119,200,000.00	987,396.51	-	-	119,200,000.00
30/06/2006	29/09/2006	29/09/2006	3.541%	91	1,066,942.64	-	119,200,000.00	1,066,942.64		-	119,200,000.00
29/09/2006	29/12/2006	29/12/2006	3.856%	91	1,161,855.64	-	119,200,000.00	1,161,855.64	-	-	119,200,000.00
29/12/2006	30/03/2007	30/03/2007	4.202%	91	1,266,109.29	-	119,200,000.00	1,266,109.29	-	-	119,200,000.00
30/03/2007	29/06/2007	29/06/2007	4.394%	91	1,323,961.02	-	119,200,000.00	1,323,961.02	-	-	119,200,000.00
29/06/2007	28/09/2007	28/09/2007	4.644%	91	1,399,288.80	-	119,200,000.00	1,399,288.80	-	-	119,200,000.00
28/09/2007	31/12/2007	31/12/2007	5.206%	94	1,620,338.58	-	119,200,000.00	1,620,338.58	-	-	119,200,000.00
31/12/2007	31/03/2008	31/03/2008	5.245%	91	1,580,376.78	-	119,200,000.00	1,580,376.78		-	119,200,000.00
31/03/2008	30/06/2008	30/06/2008	5.208%	91	1,569,228.26	-	119,200,000.00	1,569,228.26	-	-	119,200,000.00
30/06/2008	30/09/2008	30/09/2008	5.435%	92	1,655,621.77	-	119,200,000.00	1,655,621.77	-	-	119,200,000.00
30/09/2008	31/12/2008	31/12/2008	5.622%	92	1,712,586.13	-	119,200,000.00	1,712,586.13		-	119,200,000.00
31/12/2008	31/03/2009	31/03/2009	3.453%	90	1,028,994.00	-	119,200,000.00	1,028,994.00	-	-	119,200,000.00
31/03/2009	30/06/2009	30/06/2009	2.011%	91	605,936.64	-	119,200,000.00	605,936.64		-	119,200,000.00
30/06/2009	30/09/2009	30/09/2009	1.600%	92	487,395.55		119,200,000.00	487,395.55			119,200,000.00
30/09/2009	31/12/2009	31/12/2009	1.219%	92	371,334.48	-	119,200,000.00	371,334.48		-	119,200,000.00
31/12/2009	31/03/2010	31/03/2010	1.187%	90	353,726.00	-	119,200,000.00	353,726.00	-	-	119,200,000.00
31/03/2010	30/06/2010	30/06/2010	1.115%	91	335,961.88		119,200,000.00	335,961.88	-	-	119,200,000.00
30/06/2010	30/09/2010	30/09/2010	1.234%	92	375,903.82		119,200,000.00	375,903.82	-	-	119,200,000.00
30/09/2010	31/12/2010	31/12/2010	1.360%	92	414,286.22		119,200,000.00	414,286.22	-	-	119,200,000.00
31/12/2010	31/03/2011	31/03/2011	1.493%	90	444,914.00		119,200,000.00	444,914.00	-	-	119,200,000.00
31/03/2011	30/06/2011	30/06/2011	1.699%	91	511,927.57		119,200,000.00	511,927.57		-	119,200,000.00
30/06/2011	30/09/2011	30/09/2011	2.011%	92	612,595.28		119,200,000.00	612,595.28		-	119,200,000.00
30/09/2011	30/12/2011	30/12/2011	2.024%	91	609,853.68		119,200,000.00	609,853.68		-	119,200,000.00
30/12/2011	30/03/2012	30/03/2012	1.867%	91	562,547.84	-	119,200,000.00	562,547.84	-	-	119,200,000.00
30/03/2012	29/06/2012	29/06/2012	1.267%	91	381,761.17	-	119,200,000.00	381,761.17	-	-	119,200,000.00
29/06/2012	28/09/2012	28/09/2012	1.132%	91	341,084.17	-	119,200,000.00	341,084.17	-	-	119,200,000.00
28/09/2012	31/12/2012	31/12/2012	0.702%	94	218,493.60	-	119,200,000.00	218,493.60	-	-	119,200,000.00
31/12/2012	28/03/2013	28/03/2013	0.665%	87	191,564.33	-	119,200,000.00	191,564.33	-	-	119,200,000.00
28/03/2013	28/06/2013	28/06/2013	0.693%	92	211,103.20	-	119,200,000.00	211,103.20	-	-	119,200,000.00
28/06/2013	30/09/2013	30/09/2013	0.702%	94	218,493.60	-	119,200,000.00	218,493.60	-	-	119,200,000.00
30/09/2013	31/12/2013	31/12/2013	0.701%	92	213,540.17	-	119,200,000.00	213,540.17	-	-	119,200,000.00
31/12/2013	31/03/2014	31/03/2014	0.773%	90	230,354.00	-	119,200,000.00	230,354.00		-	119,200,000.00
31/03/2014	30/06/2014	30/06/2014	0.793%	91	238,939.71		119,200,000.00	238,939.71		-	119,200,000.00
30/06/2014	30/09/2014	30/09/2014	0.689%	92	209,884.71		119,200,000.00	209,884.71		-	119,200,000.00
30/09/2014	31/12/2014	31/12/2014	0.562%	92	171,197.68		119,200,000.00	171,197.68		-	119,200,000.00
31/12/2014	31/03/2015	31/03/2015	0.559%	90	166,582.00		119,200,000.00	166,582.00		-	119,200,000.00
31/03/2015	30/06/2015	30/06/2015	0.501%	91	150,956.86	-	119,200,000.00	150,956.86		-	119,200,000.00

CORDUSIO RMBS S.r.I. - COLLECTIONS

Collection		Principal Collected on Claims not	Interest Collected on Claims not Classified	Recoveries on Defaulted Claims	Pre-payments on Claims not	Other	Total Collections
(both dates) Start	End	Classified as Defaulted Claims (excluding prepayments)	as Defaulted Claims		Classified as Defaulted Claims (principal)		
01/03/2005	31/05/2005	53,925,928.24	33,283,475.74	-	43,362,282.83	431,804.69	131,003,491.50
01/06/2005	31/08/2005	54,180,585.67	32,442,748.76		37,563,208.06		125,325,853.01
01/09/2005	30/11/2005	54,125,421,49	31.612.710.95	2.175.59	37,303,203.00		124,161,739.09
01/12/2005	28/02/2006	53,627,495.87	31,396,684.54	2,110.00	40,653,252.92		126,396,860.59
01/03/2006	31/05/2006	52,953,569,59	31,402,807,69	66.534.47	41.160.460.23		126,423,712,19
01/06/2006	31/08/2006	51,834,427.09	31,195,969.47	144,619.52	39,615,766.95		123,443,424.04
01/09/2006	30/11/2006	51,263,286.44	31,230,980.71	391.713.62	35,794,297.93		119,303,374.54
01/12/2006	28/02/2007	50,980,705.05	31,255,117.62	349,208.71	38,106,662.21	731,397.48	121,423,091.07
01/03/2007	31/05/2007	49,564,438.72	30,721,303.35	83,767.86	38,497,917.90	924,482.15	119,791,909.98
01/06/2007	31/08/2007	49,361,879.73	30,429,844.00	157,597.55	43,096,463.98	701,214.07	123,746,999.33
01/09/2007	30/11/2007	48,768,510.76	30,346,412.86	238,116.74			123,463,413.23
01/12/2007	29/02/2008	47,668,112.34	29,032,635.81	302,771.47	46,093,660.84		123,832,786.74
01/03/2008	31/05/2008	46,929,150.08	27,333,817.34	119,346.71	39,153,535.52		114,353,369.49
01/06/2008	31/08/2008	46,513,675.18	27,241,806.85	336,066.05	37,828,462.65		112,558,870.63
01/09/2008	30/11/2008	45,368,559.10	25,695,256.71	69,571.46	43,153,781.08		115,042,410.25
01/12/2008	28/02/2009	45,958,042.23	22,369,023.99	353,648.52	31,945,111.15		101,070,765.02
01/03/2009	31/05/2009	45,829,713.71	17,078,107.54	397,843.33	32,059,312.37	176,857.91	95,541,834.86
01/06/2009	31/08/2009 30/11/2009	45,849,478.26	15,166,857.70	434,573.50	30,274,328.86		92,068,038.92
01/09/2009 01/12/2009	28/02/2010	43,552,182.74 42,094,709.54	13,265,682.48 12,282,833.92	505,066.10 574,581.07	29,170,300.39 23,348,275.15		86,654,328.24 78,473,230.75
01/03/2010	31/05/2010	42,094,709.54	12,202,033.92	790.803.68	25,546,275.15		79,608,040,56
01/06/2010	31/08/2010	40,054,591.52	11,033,828.80	580,181.76	21,001,423.76		79,808,040.30
01/09/2010	30/11/2010	38,452,853.94	10,577,371.54	637,413.84	22,370,112.16		72,160,075.53
01/12/2010	28/02/2011	37,520,717.53	10,095,436.51	580,291.03	22,575,183.73		70,927,250.9
01/03/2011	31/05/2011	36,698,281.91	9,656,614.68	664,334.17	19,568,446.45		66,708,272.02
01/06/2011	31/08/2011	35,496,780.17	9,437,509.05	682,674.36	14,656,782.37	226,035.79	60,499,781.74
01/09/2011	30/11/2011	34,488,310.36	9,087,650.81	554,065.31	12,982,385.96		57,226,695.30
01/12/2011	29/02/2012	33,590,088.29	8,416,216.86	552,267.64	10,841,715.02	100,574.87	53,500,862.68
01/03/2012	31/05/2012	32,850,622.24	7,484,927.72	787,289.45	7,067,365.94	186,316.91	48,376,522.26
01/06/2012	31/08/2012	31,919,755.60	6,651,943.68	677,171.69	7,110,532.62		46,440,208.74
01/09/2012	30/11/2012	31,616,482.85	5,964,143.23	836,856.16	5,887,122.56		44,359,591.97
01/12/2012	28/02/2013	31,355,791.65	5,575,737.83	503,071.34	5,754,944.76		43,291,193.12
01/03/2013	31/05/2013	30,192,748.94	5,300,989.01	710,980.90	5,794,511.72		42,056,777.59
01/06/2013	31/08/2013	28,218,133.34	4,881,515.35	514,314.37	4,398,941.56		38,066,815.72
01/09/2013	30/11/2013	27,308,807.71	4,615,627.63	539,617.67	4,205,476.00		36,716,164.50
01/12/2013 01/03/2014	28/02/2014 31/05/2014	27,216,393.50 25,959,282.46	4,352,948.08 4,091,899,26	1,017,351.45 1,049.863.01		65,195.77 46,754.97	37,134,604.7 35,139,069.5
01/06/2014	31/08/2014	25,959,262.46	3,799,688.07	664,266.86		82,686.01	32,485,872.70
01/09/2014	30/11/2014	23,226,399.53	3,466,858.60	826,559.38		40,328.03	30,889,892.8
01/12/2014	28/02/2015	22,045,931.48	3,179,376.78	905,007.67			29,971,335.3
01/03/2015	31/05/2015	20,989,952.83	2,920,620.46	509,296.90		70,018.93	28,422,670.74
01/00/2010	01/00/2010	20,000,002.00	2,020,020,10	000,200,000	0,002,101,02	10,010,00	20, 122,07017
					l		
					+	+	

CORDUSIO RMBS S.r.I. - ISSUER AVAILABLE FUNDS

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	3,519,743.10	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	25,614,005.60
(a) Interest Components related to the Mortgage Loans received by the Issuer	3,490,727.31	(a) All Principal Components related to the Mortgage Loans received by the Issuer	24,922,734.45
(b) Without duplication of (a) above Interest Components invested in Eligible Investments	-	(b) Without duplication of (a) above Principal Components invested in Eligible Investments	-
(c) All net interest amounts on the Accounts received by the Issuer	10,513.12	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	691,050.11
(d) All amounts received from the Swap Counterparty by the Issuer	18,502.67	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	221.04
(e) All amounts from any party to the Transaction Documents received by the Issuer	-	(e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims)	
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	,	
(g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds)	-	(f) Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the Pre-Enforcement Interest Priority of Payment	-
(h) Cash Reserve Excess available after repayment of the Subordinated Loan	-	 (g) Any other amount received from the Originator under the Warranty and Indeminty Agreement (i) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption 	-
 Amount withdrawn from the Cash Reserve if items (i) to (x) of the Pre-Enforcement Interest Priority of Payments (excluding items (vii) and (ix)) are not paid 	-	Date, any amounts standing to the credit of the Expenses Account	-
(j) On the Calculation Date immediately preceding the Maturity Date, the amount standing to the credit of the Cash Reserve Account at such date	-		

TOTAL ISSUER AVAILABLE FUNDS

Euro

28,442,698.59

CORDUSIO RMBS S.r.I. - Priority of Payments

PRE-ENFOR	CEMENT INTEREST PRIORITY OF PAYMENT	Euro	Р	RE-ENFO	DRCEMENT PRINCIPAL PRIORITY OF PAYMENT	Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	<i>Euro</i> 3,519,743.10			TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	25,614,005.60
First						25,614,005.60
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCI)		- FI	irst	All amounts under items (i) to (x) (excluding items (vii) and (ix)) of the Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPP	-
Second	Issuer/RoN expenses a) Corporate fees, expenses of Issuer	110,289.82	S	econd	Class A1 Principal:	
	 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 	10,200.00 2,874.24			 (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account (b) Thereafter to pay Class A1 Principal 	
	d) Amount necessary to replenish the Expenses Account up to Retention Amount	1,529.09			Class A2 Principal	25,613,628.00
Third	Third Party Fees and Expenses:			hird		
	 a) Paying Agent and Listing Agent fees and expenses b) Agent Bank and Principal Paying Agent fees and expenses 	- 48,919.81		ourth	Class B Principal	-
	c) Computation Agent fees and expenses d) Services fees and expenses	28,575.00 448,573.25	Fi	ïfth	Class C Principal	-
	corporate Servicer fees and expenses f) Stichting Corporate Services Provider fees and expenses	24,071.16 3,494.00	Si	lixth	Principal on the Subordinated Loan	-
	g) Account Bank fees and expenses	-	S	eventh	Junior Notes Principal until the balance of the Junior Notes is € 30,000.00	-
	h) Custodian fees and expenses	-	Ei	ighth	Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
Fourth	Amounts due to the Swap Counterparty	1,186,395.63	N	lineth	Junior Notes Additional Remuneration	- 1
Fifth	Instalment Premiums payable to the Originator	6,158.47				
Sixth	Interest on Class A Notes					
	Interest on Class A1 Notes Interest on Class A2 Notes	68,886.56				
Seventh	Class A PDL reduction to zero	-				
Eighth	Interest on Class B Notes	26,420.33				
Ninth	Class B PDL reduction to zero	-				
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	150,956.86				
Eleventh	Cash Reserve Account replenishment till target amount (if any Senior Notes o/s)	-				
Twelfth	Reduction of Class C PDL to zero	-				
Thirteenth	Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes Trigger Event has occurred (if any Class A and/or Class B o/s)					
Fourteenth	Reduction of Junior Notes PDL to zero	691,050.11				
Fifteenth	Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforceme Principal Priority of Payments	ent				
Sixteenth	Any Swap termination payments	-				
Seventeeth	Any amounts due to:					
	a) UCI under the terms of the Transfer Agreementb) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement					
Eighteenth	Interest on the Subordinated Loan	-				
Nineteenth	Principal on the Subordinated Loan	-				
Twentieth	Any amounts due to UCI: a) in connection with a limited recourse loan under the terms of the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement					
Twenty-first	Other Issuer Creditor amounts	-				
Twenty-second	Interest on the Junior Notes (other than in (xxiii) below)	45,411.45				
Twenty-third	Junior Notes Additional Interest Amount	665,937.32				

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

1,402,398.88

CORDUSIO RMBS S.r.I. - 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 b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN	not applicable not applicable not applicable
Third	Third Party Fees and Expenses: a) Paying Agent fees and expenses b) Agent Bank fees and expenses c) Computation Agent fees and expenses d) Services fees and expenses e) Corporate Servicer fees and expenses f) Corporate Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses	not applicable not applicable not applicable not applicable not applicable not applicable not applicable
Fourth	Amount due to the Swap Counterparty	not applicable
Fifth	Instalment Premiums payable to the Originator	not applicable
Sixth	Interest on Class A Notes: Interest on Class A1 Notes Interest on Class A2 Notes	not applicable not applicable
Seventh	Class A Principal	not applicable
Eighth	Interest on Class B Notes	not applicable
Ninth	Class B Principal	not applicable
Tenth	Interest on Class C Notes	not applicable
Eleventh	Class C Principal	not applicable
Twelfth	Any Swap termination payments	not applicable
Thirteenth	Any amounts due to the UCB a) in respect of the Originator's Claims under the Transfer Agreement b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement	not applicable not applicable
Fourteenth	Interest on the Subordinated Loan	not applicable
Fifteenth	Principal on the Subordinated Loan	not applicable
Sixteenth	Any amounts due to UCB: a) in connection with a limited recourse loan under the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement	not applicable not applicable
Seventeeth	Interest on the Junior Notes	not applicable
Eighteenth	Principal on the Junior Notes	not applicable
N De sta suite	Lucia Mater Additional Internet	

Nineteenth Junior Notes Additional Interest

CORDUSIO RMBS S.r.I. - PORTFOLIO PERFORMANCE

PRINCIPAL DEFICIENCY LEDGER

	PDL at start	PDL at start Amount debited to the PDL		PDL at end	
Class A Notes		-	-	-	
Class B Notes		-	-	-	
Class C Notes	-	-	-	-	
Class Junior Notes	-	691,050.11	691,050.11	-	

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	148	3,585,864.50	0.97%
from 30 days to 59 days	88	2,115,287.16	0.57%
from 60 days to 89 days	65	1,608,143.26	0.43%
from 90 days to 119 days	39	1,210,533.60	0.33%
from 120 days to 149 days	40	1,029,774.89	0.28%
from 150 days to 179 days	29	890,222.81	0.24%
from 180 days to 209 days	34	1,071,463.14	0.29%
from 210 days to 239 days	24	489,415.87	0.13%
from 240 days to 269 days	25	563,813.15	0.15%
from 270 days to 299 days	14	379,042.92	0.10%
from 300 days to 329 days	3	20,502.74	0.01%
from 330 days to 359 days	8	197,633.13	0.05%
above 360 days		-	0.00%
Total	517	13,161,697.17	3.55%

 Outstanding Amount of Claims in Arrears for more than 90
 Initial Portfolio Outstanding Amount (b) *
 > 90 Day Arrear Claims ratio (c) = (a)/(b)

 days (a)
 5,852,402.25
 2,990,089,151.13
 0.20%

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
41,055,840.55	2,990,089,151.13	1.37%
Junior Notes Trigger Event if (c) >=7%	l i i i i i i i i i i i i i i i i i i i	
NOT OCCURRED		
Class C Notes Trigger Event if (c) >=9.4%		

PRE-PAYMENT

Total Prepayments during previous Collection Period	Portfolio Outstanding Amount at start of previous Collection Period	3 Month CPR
3,932,781.62	373,468,969.89	4.18%
Life CPR 6.66%		

CASH RESERVE

Balance at Start of Collection Period	Amounts paid in accordance with the Priority	Amounts received in accordance with the	Balance at end of Interest Payment Date
	of Payments	Priority of Payments	
2,990,089.00			2,990,089.00
Target Amount			
2,990,089.00	1		

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 <2.91%	Yes
> 90 Days Arrear Claims ratio < 5.85%	Yes

* The information refers to the outstanding balance of the portfolio as of the 28/02/2005

CORDUSIO RMBS S.r.I. - PORTFOLIO DESCRIPTION

a.	Gene	aral Information about the Portfolio ${\mathfrak m}$	At the end of the current Collection Period	At the end of the previous Collection Period
	a.1 Number of Loans:		15,050	15,959
	a.2	Oustanding Portfolio Amount:	347,855,185.33	373,468,969.89
	a.3	Average Outstanding Potfolio Amount:	23,113.30	23,401.78
	a.4	Weighted Average Seasoning (months):	155.22	152.42
	a.5	Weighted Average Current LTV:	23.74%	24.29%
	a.6	Weighted Average Remaining Term (months):	69.29	70.88

			At the end of the current (Collection Period			At the end of the previo	ous Collection Period	
b.	Outstanding 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	4,194	27.87%	21,213,960.61	6.10%	4,460	27.94%	21,646,548.98	5.80%
	b.2 from 10.000 (included) to 25.000 (excluded) Euro	5,244	34.83%	88,460,687.09	25.43%	5,454	34.18%	92,442,142.25	24.75%
	b.3 from 25.000 (included) to 50.000 (excluded) Euro	4,361	28.98%	156,250,509.62	44.92%	4,592	28.77%	164,387,877.69	44.02%
	b.4 from 50.000 (included) to 75.000 (excluded) Euro	1,020	6.78%	59,866,233.13	17.21%	1,172	7.34%	68,422,764.41	18.32%
	b.5 from 75.000 (included) to 100.000 (excluded) Euro	163	1.08%	13,680,007.57	3.93%	202	1.27%	16,816,160.53	4.50%
	b.6 from 100.000 (included) to 150.000 (excluded) Euro	60	0.40%	6,941,076.74	2.00%	69	0.43%	7,973,016.84	2.13%
	b.7 from 150.000 (included) to 200.000 (excluded) Euro	6	0.05%	1,035,239.64	0.30%	8	0.06%	1,365,629.02	0.37%
	b.8 from 200.000 (included) to 300.000 (excluded) Euro	2	0.01%	407,470.93	0.11%	2	0.01%	414,830.17	0.11%
	b.9 over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	b.10 Total	15,050	100.00%	347,855,185.33	100.00%	15,959	100.00%	373,468,969.89	100.00%

_		At the end of the current Collection Period				At the end of the previous Collection Period			
c.	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
0	.1 from 18 (included) to 24 (excluded) months	-	-		-	-	0.00%	-	0.00%
0	.2 from 24 (included) to 48 (excluded) months	-	-	-	-	-	0.00%	-	0.00%
0	.3 from 48 (included) to 72 (excluded) months	-	-		-		0.00%	-	0.00%
0	.4 from 72 (included) to 96 (excluded) months	-	-		-		0.00%	-	0.00%
0	.5 from 96 (included) to 108 (excluded) months	-	-	-	-	-	0.00%	-	0.00%
0	.6 from 108 (included) to 120 (excluded) months	-	-		-		0.00%	-	0.00%
0	.7 from 120 (included) to 150 (excluded) months	6,121	0.41	185,628,473.44	0.53	6,778	42.47%	213,739,195.00	57.23%
0	.8 from 150 (included) to 180 (excluded) months	7,763	0.52	137,177,958.11	0.39	8,260	51.76%	140,937,671.16	37.74%
0	.9 over 180 (included) months	1,166	0.08	25,048,753.78	0.07	921	5.77%	18,792,103.73	5.03%
0	.10 Total	15,050	100.00%	347,855,185.33	100.00%	15,959	100.00%	373,468,969.89	100.00%

_			At the end of the current	Collection Period		At the end of the previous Collection Period			
d.	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
0	I.1 from 0% (included) to 10% (excluded)	5,370	35.68%	43,028,985.71	12.37%	5,563	34.86%	42,720,945.72	11.44%
0	I.2 from 10% (included) to 20% (excluded)	4,153	27.59%	87,039,789.04	25.02%	4,340	27.19%	90,907,244.72	24.34%
0	I.3 from 20% (included) to 30% (excluded)	2,851	18.94%	98,815,208.72	28.41%	3,116	19.53%	106,318,961.80	28.47%
	I.4 from 30% (included) to 40% (excluded)	2,519	16.74%	111,348,327.51	32.01%	2,666	16.71%	119,941,468.92	32.12%
0	I.5 from 40% (included) to 50% (excluded)	157	1.05%	7,622,874.35	2.19%	274	1.71%	13,580,348.73	3.63%
	I.6 from 50% (included) to 60% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	I.7 from 60% (included) to 70% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
0	I.8 from 70% (included) to 80% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
•	I.9 Total	15,050	100.00%	347,855,185.33	100.00%	15,959	100.00%	373,468,969.89	100.00%

		At the end of the current (Collection Period		At the end of the previous 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)	1,848	12.28%	5,220,775.54	1.50%	2,144	13.43%	5,655,496.16	1.51%
e.2 from 12 (included) to 24 months (excluded)	2,442	16.23%	22,036,701.94	6.34%	2,305	14.44%	21,200,126.42	5.68%
e.3 from 24 (included) to 48 months (excluded)	4,095	27.21%	72,102,086.15	20.73%	4,720	29.58%	85,714,117.96	22.95%
e.4 from 48 (included) to 72 months (excluded)	1,890	12.56%	51,242,233.67	14.73%	1,687	10.57%	46,272,162.06	12.39%
e.5 from 72 (included) to 96 months (excluded)	3,239	21.52%	127,297,763.13	36.60%	2,738	17.16%	105,047,156.00	28.13%
e.6 from 96 (included) to 120 months (excluded) 1,394	9.26%	63,357,859.99	18.21%	2,220	13.91%	102,819,324.35	27.53%
e.7 from 120 (included) to 160 months (exclude	d) 142	0.94%	6,597,764.91	1.89%	145	0.91%	6,760,586.94	1.81%
e.8 from 160 (included) to 200 months (exclude	d) -	0.00%	-	0.00%	-	0.00%	-	0.00%
e.9 over 200 (included) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
e.10 Total	15,050	100.00%	347,855,185.33	100.00%	15,959	100.00%	373,468,969.89	100.00%

		At the end of the current	Collection Period			At the end of the previo	ous Collection Period	
By Region of Originating Branch ĸ	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	321	2.13%	6,666,363.59	1.92%	346	2.17%	7,206,812.52	1.93%
f.2 Basilicata	63	0.42%	877,456.91	0.25%	70	0.44%	996,102.34	0.27%
f.3 Calabria	235	1.56%	3,345,395.40	0.96%	254	1.59%	3,689,199.41	0.99%
f.4 Campania	1,096	7.28%	21,295,403.98	6.12%	1,206	7.56%	23,174,630.02	6.21%
f.5 Emilia - Romagna	1,128	7.50%	32,395,650.26	9.31%	1,176	7.37%	34,459,210.95	9.23%
f.6 Friuli-Venezia Giulia	473	3.14%	10,641,072.38	3.06%	489	3.06%	11,317,257.96	3.03%
f.7 Lazio	2,073	13.77%	51,098,589.51	14.69%	2,188	13.71%	54,742,713.16	14.66%
f.8 Liguria	472	3.14%	8,732,083.22	2.51%	512	3.21%	9,521,025.25	2.55%
f.9 Lombardia	3,108	20.65%	79,644,048.00	22.90%	3,271	20.50%	85,063,926.68	22.78%
f.10 Marche	173	1.15%	4,634,195.99	1.33%	183	1.15%	5,004,127.46	1.34%
f.11 Molise	34	0.23%	757,785.70	0.22%	34	0.21%	809,568.20	0.22%
f.12 Piemonte	1,552	10.31%	36,081,650.86	10.37%	1,658	10.39%	38,888,233.14	10.41%
f.13 Puglia	866	5.75%	14,899,313.10	4.28%	910	5.70%	16,201,404.40	4.34%
f.14 Sardegna	239	1.59%	3,900,980.61	1.12%	254	1.59%	4,236,872.23	1.13%
f.15 Sicilia	980	6.51%	17,332,782.80	4.98%	1,067	6.69%	18,682,369.16	5.00%
f.16 Toscana	887	5.89%	20,769,201.13	5.97%	937	5.87%	22,306,469.32	5.97%
f.17 Trentino - Alto Adige	77	0.51%	2,496,487.46	0.72%	79	0.50%	2,668,627.33	0.71%
f.18 Umbria	113	0.75%	2,120,980.24	0.61%	120	0.75%	2,274,443.16	0.61%
f.19 Valle d'Aosta	11	0.07%	242,563.07	0.07%	14	0.09%	272,384.29	0.07%
f.20 Veneto	1,149	7.65%	29,923,181.12	8.61%	1,191	7.45%	31,953,592.91	8.55%
f.4 Total	15,050	100.00%	347,855,185.33	100.00%	15,959	100.00%	373,468,969.89	100.00%

			At the end of the current (At the end of the previous Collection Period					
g.	Payment Frequency	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	g.1 Monthly	14,648	97.33%	339,864,535.11	97.70%	15,486	97.04%	364,606,457.98	97.63%
	g.2 Quarterly	402	2.67%	7,990,650.22	2.30%	473	2.96%	8,862,511.91	2.37%
	g.3 Total	15,050	100.00%	347,855,185	100.00%	15,959	100.00%	373,468,970	100.00%

			At the end of the current (At the end of the previous Collection Period					
h.	Payment Methodology	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	h.1 Direct Debit	13,295	88.34%	311,840,090.90	89.65%	14,115	88.45%	335,538,603.06	89.84%
	h.2 R.I.D.	1,227	8.15%	24,516,575.03	7.05%	1,297	8.13%	26,165,632.67	7.01%
	h.3 Cash	528	3.51%	11,498,519.40	3.30%	547	3.42%	11,764,734.16	3.15%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	h.5 Total	15,050	100.00%	347,855,185.33	100.00%	15,959	100.00%	373,468,969.89	100.00%

				At the end of the current (At the end of the previous Collection Period					
i.	Туре	e 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	6,452	42.87%	125,581,457.26	36.10%	6,746	42.27%	136,614,460.96	36.58%
	i.2	Floating	7,882	52.37%	199,625,800.76	57.39%	8,484	53.16%	212,860,074.10	57.00%
	i.3	Optional currently Fixed (5)	226	1.50%	6,745,766.15	1.94%	230	1.44%	7,167,151.67	1.92%
	i.4	Optional currently Floating (5)	490	3.26%	15,902,161.16	4.57%	499	3.13%	16,827,283.16	4.50%
	i.5	Total	15,050	100.00%	347,855,185.33	100.00%	15,959	100.00%	373,468,969.89	100.00%

			At the end of the previous Collection Period						
I.	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
	I.1 0% (included) - 3% (excluded)	155	1.03%	4,313,141.01	1.24%	157	0.98%	4,498,836.96	1.20%
	I.2 3% (included) - 4% (excluded)	81	0.54%	2,294,608.20	0.66%	84	0.53%	2,522,794.83	0.68%
	1.3 4% (included) - 5% (excluded)	39	0.26%	1,095,780.82	0.32%	39	0.24%	1,160,917.63	0.31%
	I.4 5% (included) - 6% (excluded)	2,168	14.41%	50,036,541.70	14.38%	2,207	13.83%	53,836,724.71	14.42%
	1.5 >=6%	4,235	28.13%	74,587,151.68	21.44%	4,489	28.13%	81,762,338.50	21.89%
	I.6 Total	6,678	44.37%	132,327,223.41	38.04%	6,976	43.71%	143,781,612.63	38.50%

_			At the end of the current	At the end of the previous Collection Period					
m. 8	Spread (Floating and Optional currently Floating) $_{\scriptscriptstyle (\!$	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
1	n.1 0% (included) - 1% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
1	n.2 1% (included) - 1.25% (excluded)	2,896	19.24%	64,732,125.46	18.61%	3,184	19.95%	69,795,051.75	18.69%
	n.3 1.25% (included) - 1.5% (excluded)	3,416	22.70%	92,358,088.23	26.55%	3,629	22.74%	97,828,120.27	26.19%
1	n.4 1.5% (included) - 1.75% (excluded)	1,429	9.50%	38,396,943.94	11.04%	1,500	9.40%	40,820,811.59	10.93%
	n.5 1.75% (included) - 2% (excluded)	444	2.95%	16,268,937.09	4.68%	457	2.86%	17,134,431.52	4.59%
	n.6 >=2%	187	1.24%	3,771,867.20	1.08%	213	1.34%	4,108,942.13	1.10%
	n.7 Total	8,372	55.63%	215,527,961.92	61.96%	8,983	56.29%	229,687,357.26	61.50%

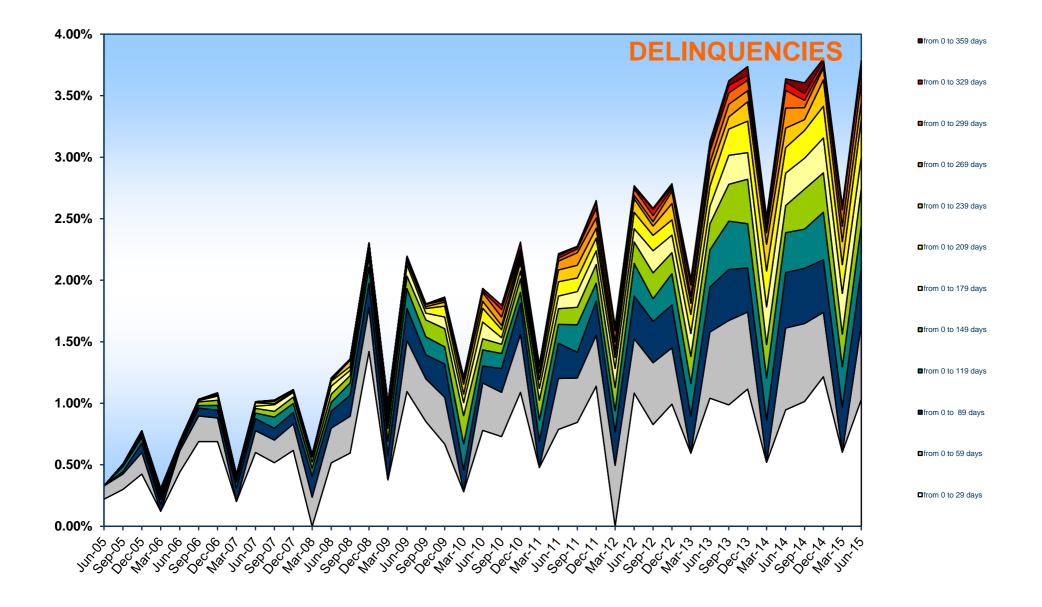
(1) The information refers to the mortgages not classified as default as at the end of the collection period

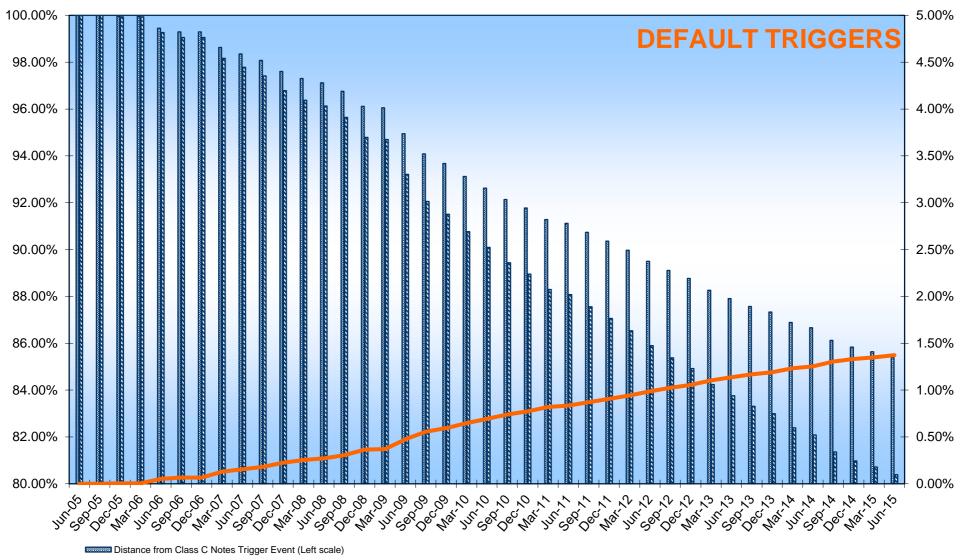
(2) The seasoning is calculated taking into consideration the difference between the date representing the end of the collection period and the origination date ("data di stipula")

(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





Distance from Junior Notes Trigger Event (Left scale)

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

