# 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        |
|-----------------------------|
| Quarterly Collection Period |
| Interest Period             |
| Interest Payment Date       |

| 07/10/2016 |            |
|------------|------------|
| 01/06/2016 | 31/08/2016 |
| 30/06/2016 | 30/09/2016 |
| 30/09/2016 |            |

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

20/11/2006

Issuer:

Issue Date:

Sole Arranger:

Joint Lead Managers:

Cordusio RMBS - UCFin S.r.l. (formerly Cordusio RMBS 3 - UBCasa 1 S.r.l.)

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

The Royal Bank of Scotland plc, Citigroup Global Markets Ltd

| 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 Dat          | te             | Dec-42                   | Dec-42                                      | Dec-42                  | Dec-42                   | Dec-42                   | Dec-42                   |
| Listing                     |                | Irish Stock<br>Exchange  | Irish Stock<br>Exchange                     | Irish Stock<br>Exchange | Irish Stock<br>Exchange  | Irish Stock<br>Exchange  | Irish Stock<br>Exchange  |
| ISIN Code                   |                | IT0004144884             | IT0004144892                                | IT0004144900            | IT0004144934             | IT0004144959             | IT0004144967             |
| Common Code                 |                | 027569005                | 027569064                                   | 027569196               | 027569226                | 027569277                |                          |
| Clearing System             |                | Clearstream<br>Euroclear | Clearstream Clearstream Euroclear Euroclear |                         | Clearstream<br>Euroclear | Clearstream<br>Euroclear | Clearstream<br>Euroclear |
| Indexation                  |                | Euribor 3 M              | Euribor 3 M                                 | Euribor 3 M             | Euribor 3 M              | Euribor 3 M              | Euribor 3 M              |
| Spread at Issuand           | ce             | 7                        | 16  | 26                      | 40                       | 73                       | 200                      |
| Fitc                        | h              | AAA                      | AAA   | AA                      | A+                       | BBB+                     | Unrated                  |
| Rating at the<br>Issue Date | odys           | Aaa                      | Aaa   | Aa1                     | A1                       | Baa2                     | Unrated                  |
|                             | ndard & Poor's | AAA                      | AAA   | AA                      | A+                       | 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 Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A; or UniCredit Banca per la Casa S.p.A)

Actual/360

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

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

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

Securitisation Services S.p.A.

Credit Suisse International

## Cordusio RMBS - UCFin S.r.l. - Series 2006 - CLASS A1 NOTES

|                  |            |              |        |                |              | D (             | 2                     |              |                   |                 | <b>D</b>              |
|------------------|------------|--------------|--------|----------------|--------------|-----------------|-----------------------|--------------|-------------------|-----------------|-----------------------|
| Interest         |            | Interest     |        | Amount Accrued | Interact Due |                 | re Payments           |              | nents<br>Dringing |                 | r Payments            |
| Start (included) |            | Payment Date | 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             | -            | -               | -                     | -            | -                 | -               | -                     |
|                  |            |              |        |                |              |                 |                       |              |                   |                 |                       |
|                  |            |              |        |                |              |                 |                       |              |                   |                 |                       |
|                  |            |              |        |                |              |                 |                       |              |                   |                 |                       |
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|                  |            |              |        |                |              |                 |                       |              |                   | L               |                       |

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

| Interest         | Poriod                   | Interest                 | Δ.     | mount Accrued |               | Pofo            | re Pavments                      | Boyr                    | nents                          | ٨#٥             | r Payments            |
|------------------|--------------------------|--------------------------|--------|---------------|---------------|-----------------|----------------------------------|-------------------------|--------------------------------|-----------------|-----------------------|
| Start (included) |                          | Payment Date             | Coupon | Days          | Interest Due  | Unpaid Interest | Outstanding Principal            | Interest                | Principal                      | Unpaid Interest | Outstanding Principal |
|                  | · · ·                    |                          |        |               |               | Unpaid interest |                                  |                         | гппыраг                        | Unpaid Interest |                       |
| 20/11/2006       | 30/03/2007               | 30/03/2007               | 3.829% | 130           |               | -               | 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            |               | -               | 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               | 0.433% | 90            | 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               | 0.239% | 90            | 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% | 91            | 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               | 0.145% | 92            | 166,339.29    |                 | 546,968,813.00                   | 166,339.29              |                                |                 |                       |
|                  |                          |                          |        | 92<br>91      |               |                 |                                  | 166,339.29<br>36.905.58 | 25,539,894.00                  |                 | 521,428,919.00        |
| 31/12/2015       | 31/03/2016               | 31/03/2016               | 0.028% | 91<br>91      | 36,905.58     |                 | 521,428,919.00                   |                         | 24,483,973.00                  |                 | 496,944,946.00        |
| 31/03/2016       | 30/06/2016<br>30/09/2016 | 30/06/2016<br>30/09/2016 | 0.000% | 91<br>92      | -             | -               | 496,944,946.00<br>472,409,617.00 |                         | 24,535,329.00<br>21,836,016.00 | -               | 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        |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          |        |               |               |                 |                                  |                         |                                |                 |                       |
|                  |                          |                          | B      |               |               |                 |                                  | D.                      |                                | P               |                       |

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

| Interest         | Dariad     | Interest     |         | mount Accrued |              | Bafa            | re Pavments           | Paym          | ionto.    | ٨٢٠             | r Payments            |
|------------------|------------|--------------|---------|---------------|--------------|-----------------|-----------------------|---------------|-----------|-----------------|-----------------------|
| Start (included) |            | Payment Date | Coupon  | Days          | Interest Due | Unpaid Interest | Outstanding Principal | Interest      | Principal | Unpaid Interest | Outstanding Principal |
|                  |            |              |         |               |              | Unpaid Interest | <u> </u>              |               | Filicipai | onpaid interest | · · ·                 |
| 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         |
| 00/00/2010       | 00/00/2010 | 00/03/2010   | 0.00070 | 52            |              |                 | 70,000,000.00         |               |           |                 | 10,000,000.00         |
|                  |            |              |         |               |              |                 |                       |               |           |                 |                       |
|                  |            |              |         |               |              |                 |                       |               |           |                 |                       |
|                  |            |              |         |               |              |                 |                       |               |           |                 |                       |
|                  |            |              |         |               |              |                 |                       |               |           |                 |                       |
|                  |            |              |         |               |              |                 |                       |               |           |                 |                       |
|                  |            |              |         |               |              |                 |                       |               |           |                 |                       |
|                  |            |              |         |               |              |                 |                       | <b>├</b> ───┤ |           |                 |                       |
|                  |            |              |         |               |              |                 |                       | <b>├</b> ───┤ |           |                 |                       |
|                  |            |              |         |               |              |                 |                       | <b>├</b> ───┤ |           |                 |                       |
|                  |            |              |         |               |              |                 |                       | <b>├</b> ───┤ |           |                 |                       |
|                  |            |              |         |               |              |                 |                       |               |           |                 |                       |
|                  |            |              |         |               |              |                 |                       |               |           |                 |                       |
|                  |            |              |         |               |              |                 |                       |               |           |                 |                       |

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

| Interest         | Devied         | Interest     |        | Amount Accrued |              | Bafa            | re Payments           | Pavm       | anto      | After           | vr. Doumonto                         |
|------------------|----------------|--------------|--------|----------------|--------------|-----------------|-----------------------|------------|-----------|-----------------|--------------------------------------|
| Start (included) |                | Payment Date | Coupon | Days           | Interest Due | Unpaid Interest | Outstanding Principal | Interest   | Principal | Unpaid Interest | er Payments<br>Outstanding Principal |
| Start (included) | Ena (excludea) | Payment Date |        |                | 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                        |
|                  |                |              | 1.944% | 91             |              |                 |                       |            |           |                 |                                      |
| 30/09/2011       | 30/12/2011     | 30/12/2011   |        |                | 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                        |
|                  |                |              |        |                | 1            |                 |                       | 111 110    |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                                      |

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

| Interest         |                | Interest     |        | Amount Accrued | latered Due  |                 | re Payments           | Paym       |           |                 | er Payments           |
|------------------|----------------|--------------|--------|----------------|--------------|-----------------|-----------------------|------------|-----------|-----------------|-----------------------|
| Start (included) | Ena (excluded) | Payment Date | 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         |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
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|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |
|                  |                |              |        |                |              |                 |                       |            |           |                 |                       |

#### Cordusio RMBS - UCFin S.r.l. - COLLECTIONS

|      | Collection Po | cluded)                  | Principal Collected on Claims not<br>Classified as Defaulted Claims (excluding | Interest Collected on Claims not Classified<br>as Defaulted Claims | Recoveries on Defaulted Claims | Pre-payments on Claims not<br>Classified as Defaulted Claims | Other                    | Total Collections              |
|------|---------------|--------------------------|--|--|--------------------------------|--|--------------------------|--------------------------------|
| Star | rt            | End                      | prepayments)   |  |                                | (principal)  |                          |                                |
| 01/  | 10/2006       | 28/02/2007               | 42,877,807.95  | 51,881,382.78  | 709.47                         | 60,970,580.93  | 2,667,499.31             | 158,397,980.44                 |
| 01/  | 03/2007       | 31/05/2007               | 26,019,651.66  | 31,878,658.52  | 2,857.04                       | 41,754,921.07  | 1,032,613.34             | 100,688,701.63                 |
| 01/  | 06/2007       | 31/08/2007               | 24,817,302.42  | 31,887,182.06  | 287,814.69                     | 54,521,911.52  | 1,411,536.75             | 112,925,747.44                 |
| 01/  | 09/2007       | 30/11/2007               | 24,225,428.18  | 32,440,044.37  | 130,017.55                     | 56,427,015.99  | 890,699.89               | 114,113,205.98                 |
| 01/  | 12/2007       | 29/02/2008               | 23,740,303.21  | 31,993,581.75  | 315,709.66                     | 62,823,801.02  | 445,432.09               | 119,318,827.73                 |
|      | 03/2008       | 31/05/2008               | 23,500,716.98  | 30,180,903.25  | 708,327.26                     | 56,656,688.89  | 473,679.31               | 111,520,315.69                 |
|      | 06/2008       | 31/08/2008               | 22,912,032.94  | 30,042,844.86  | 485,428.85                     | 60,030,729.52  | 121,365.35               | 113,592,401.52                 |
|      | 09/2008       | 30/11/2008               | 22,271,163.43  | 28,779,778.79  | 632,948.45                     | 55,114,010.26  | 768,186.91               | 107,566,087.84                 |
|      | 12/2008       | 28/02/2009               | 23,091,854.07  | 25,192,523.42  | 715,470.44                     | 60,866,508.84  | 423,562.79               | 110,289,919.56                 |
|      | 03/2009       | 31/05/2009               | 24,035,766.87  | 17,600,029.02  | 311,472.65                     | 46,463,959.71  | 200,031.68               | 88,611,259.93                  |
|      | 06/2009       | 31/08/2009               | 24,182,545.90  | 14,835,004.06  | 359,735.37                     | 42,159,191.12  | 147,273.07               | 81,683,749.52                  |
|      | 09/2009       | 30/11/2009               | 23,801,416.70  | 12,935,003.89  | 347,711.07                     | 29,868,040.21  | 146,727.99               | 67,098,899.86                  |
|      | 12/2009       | 28/02/2010               | 23,401,377.61  | 11,962,492.14  | 1,005,545.05                   | 28,943,038.64  | 160,678.14               | 65,473,131.58                  |
|      | 03/2010       | 31/05/2010<br>31/08/2010 | 24,099,919.04<br>23,028,029.42   | 11,248,559.74<br>10,680,591.29                                     | 944,331.77<br>1,067,329.38     | 28,860,420.66<br>26,462,574.81                               | 159,840.45<br>150,797.89 | 65,313,071.66<br>61,389,322.79 |
|      | 09/2010       | 30/11/2010               | 23,028,029.42  | 10,660,591.29  | 1,067,329.38                   | 16,800,116.38  | 130,174.89               | 50,743,858.76                  |
|      | 12/2010       | 28/02/2011               | 21.914.075.46  | 10,248,244.51  | 1,040,079.02                   | 21,195,539,57  | 126,426,93               | 54,724,678,70                  |
|      | 03/2011       | 31/05/2011               | 21,514,073.40  | 10,246,244.31  | 970.243.75                     | 21,195,559.57  | 585.589.35               | 57,594,455,48                  |
|      | 06/2011       | 31/08/2011               | 20,893,674.64  | 10,304,290.65  | 1,558,051.26                   | 16,883,749.73  | - 180,231.98             | 49,459,534.30                  |
|      | 09/2011       | 30/11/2011               | 20,556,551.96  | 10,324,813.79  | 720,828.13                     | 14,105,626.05  | 582,226.28               | 46,290,046.21                  |
|      | 12/2011       | 29/02/2012               | 20,173,722.69  | 9,718,773.82   | 827,757.13                     | 11,095,876.52  | - 155,994.42             | 41,660,135.74                  |
|      | 03/2012       | 31/05/2012               | 20,205,133.88  | 8,577,450.31   | 1,003,375.23                   | 8,517,917.54   | 133,876.78               | 38,437,753.74                  |
|      | 06/2012       | 31/08/2012               | 20,038,482.74  | 7,555,105.83   | 756,821.33                     | 5,382,052.84   | - 62,828.76              | 33,669,633.98                  |
|      | 09/2012       | 30/11/2012               | 19,994,782.43  | 6,723,394.20   | 768,203.58                     | 4,734,771,77   | 64,964.51                | 32,286,116.49                  |
|      | 12/2012       | 28/02/2013               | 20,222,516.55  | 6,281,517.56   | 739,604.36                     | 5,011,264.58   | 97,246.10                | 32,352,149.15                  |
| 01/  | 03/2013       | 31/05/2013               | 20,040,170.78  | 6,042,394.42   | 569,130.69                     | 6,716,097.62   | 68,063.78                | 33,435,857.29                  |
| 01/  | 06/2013       | 31/08/2013               | 19,551,733.07  | 5,733,582.65   | 1,264,224.99                   | 3,986,721.88   | 75,725.54                | 30,611,988.13                  |
| 01/  | 09/2013       | 30/11/2013               | 19,680,710.68  | 5,642,576.71   | 891,432.64                     | 4,838,453.18   | 62,596.75                | 31,115,769.96                  |
|      | 12/2013       | 28/02/2014               | 19,377,477.91  | 5,402,397.70   | 1,263,043.31                   | 4,304,103.15   | 73,705.01                | 30,420,727.08                  |
|      | 03/2014       | 31/05/2014               | 18,797,458.94  | 5,239,322.62   | 955,599.11                     | 4,664,788.21   | 61,014.67                | 29,718,183.55                  |
|      | 06/2014       | 31/08/2014               | 18,204,401.75  | 5,039,945.77   | 1,269,410.32                   | 3,476,136.98   | 62,160.93                | 28,052,055.75                  |
|      | 09/2014       | 30/11/2014               | 17,785,932.48  | 4,674,395.47   | 1,078,622.43                   | 5,527,576.60   | 62,978.99                | 29,129,505.97                  |
|      | 12/2014       | 28/02/2015               | 17,347,707.27  | 4,394,275.83   | 873,021.69                     | 4,194,847.98   | 66,085.72                | 26,875,938.49                  |
|      | 03/2015       | 31/05/2015               | 17,012,276.79  | 4,141,735.52   | 1,566,307.83                   | 6,113,313.01   | 68,889.93                | 28,902,523.08                  |
|      | 06/2015       | 31/08/2015               | 16,503,655.17  | 3,900,827.07   | 790,766.86                     | 4,989,403.57   | 53,428.83                | 26,238,081.50                  |
|      | 09/2015       | 30/11/2015               | 16,204,969.09  | 3,742,107.72   | 1,033,224.64                   | 6,736,213.88   | 55,327.14                | 27,771,842.47                  |
|      | 12/2015       | 29/02/2016               | 15,841,473.39  | 3,608,049.80   | 1,277,212.13                   | 5,720,495.53   | 66,564.60                | 26,513,795.45                  |
|      | 03/2016       | 31/05/2016<br>31/08/2016 | <u> </u>   | <u>3,450,510.68</u><br>3,244,041.28                                | 1,384,772.01<br>1,376,159.90   | 7,319,490.45<br>5,186,388.60                                 | 56,664.30<br>50,998.56   | 27,655,620.53<br>24,796,782.87 |
| 01/  | 06/2016       | 31/06/2016               | 14,939,194.53  | 3,244,041.20   | 1,376,159.90                   | 5,100,300.00   | 50,996.56                | 24,790,762.87                  |
|      |               |                          |  |  |                                |  |                          |                                |
|      |               |                          |  |  |                                |  |                          |                                |
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|      |               |                          |  |  |                                |  |                          |                                |
|      |               |                          |  |  |                                |  |                          |                                |
|      |               |                          |  |  |                                |  |                          |                                |
|      |               |                          |  |  |                                |  |                          |                                |

#### Cordusio RMBS - UCFin S.r.I. - Issuer Available Funds

|  | Euro         |   | Euro          |
|--|--------------|---|---------------|
| TOTAL ISSUER INTEREST AVAILABLE FUNDS  | 4,675,457.40 | TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS  | 21,836,283.74 |
| (a) Interest Components related to the Mortgage Loans received by the Issuer   | 4,661,801.31 | (a) All Principal Components related to the Mortgage Loans received by the Issuer   | 20,125,583.13 |
| (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  | 13,656.09    | (c) Any principal Deficiency Ledger Amount calculated at the Calculation Date   | 1,710,530.00  |
| (d) All amounts received from the Swap Counterparty by the Issuer  | -            | (d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)   | 170.61        |
| (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  |               |
| (f) All the Revenue Eligible Investments Amounts received by the Issuer  | -            | than Defaulted Claims)  |               |
| (g) All other amounts standing to credit of the Collection Account and the Payments Account<br>(excuding any Principal Available Funds)                | - 1          | (f) Any amount credited and/or retained on each IPD under items (xvi) and (xvii) of the<br>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  | -             |
| <ul> <li>Amount withdrawn from the Cash Reserve if items (i) to (xiv) of the Pre-Enforcement<br/>Interest Priority of Payments are not paid</li> </ul> |              | (h) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption<br>Date, any amounts standing to the credit of the Expenses Account | -             |
| (j) On the Calculation Date immediately preceding the Maturity Date, the amount standing<br>to the credit of the Cash Reserve Account at such date     | -            |   |               |
|  |              |   |               |

TOTAL ISSUER AVAILABLE FUNDS

Euro

24,801,211.14

#### Cordusio RMBS - UCFin S.r.I. - PRIORITY OF PAYMENTS

| PRE-ENFC   | DRCEMENT INTEREST PRIORITY OF PAYMENT  | Euro                                 | PRE-ENFORCE | EMENT PRINCIPAL PRIORITY OF PAYMENT   | Euro          |
|------------|--|--------------------------------------|-------------|---|---------------|
|            | TOTAL ISSUER INTEREST AVAILABLE FUNDS  | 4,675,457.40                         |             | TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS  | 21,836,283.74 |
| First      | Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCI)  |                                      | First       | All amounts under items (i) to (xii) (excluding items (vii) and (ix) and (xi)) of the<br>Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPoP | - 1           |
| Second     | Issuer/RoN expenses a) Corporate fees, expenses of Issuer  | 330,562.64                           | Second      | Class A1 Principal:   |               |
|            | <ul> <li>b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes</li> <li>c) Fees, expenses to be paid to the RoN</li> <li>d) Amount necessary to replenish the Expenses Account up to Retention Amount</li> </ul> | 2,456.69                             |             | <ul> <li>(a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account</li> <li>(b) Thereafter to pay Class A1 Principal</li> </ul>                                 |               |
| Third      | <ul> <li>a) Amount necessary to replenish the Expenses Account up to Retention Amount<br/>Third Party Fees and Expenses:</li> </ul>  | 2,467.02                             | Third       | Class A2 Principal  | 21,836,016.00 |
| mild       | <ul> <li>a) Paying Agent fees and expenses, and Listing Agent fees</li> <li>b) Agent Bank and Principal Paying Agent fees and expenses</li> </ul>  | 150,424.19                           | Fourth      | To pay interest on Class B Notes should a Class B trigger event occurred and the related payment has not been<br>fully done under iterm (viii) of the IPoP                                    |               |
|            | c) Computation Agent fees and expenses<br>d) Services fees and expenses<br>e) Corporate Servicer fees and expenses   | 28,575.00<br>541,519.00<br>44,235.83 | Fifth       | Class B Principal   | -             |
|            | <ul> <li>f) Stichting Corporate Services Provider fees and expenses</li> <li>g) Account Bank fees and expenses</li> </ul>  | - 2,500.00                           | Sixth       | To pay interest on Class C Notes should a Class C trigger event occurred and the related payment has not been<br>fully done under iterm (x) of the IPoP                                       | -             |
| Fruit      | h) Custodian fees and expenses   | -                                    | Seventh     | Class C Principal   | -             |
| Fourth     | Amounts due to the Swap Counterparty Instalment Premiums payable to the Originator   | 1,300,927.90<br>2,247.00             | Eighth      | To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been<br>fully done under iterm (xii) of the IPoP                                     |               |
| Sixth      | Interest on Class A Notes  |                                      | Nineth      | Class D Principal   | -             |
|            | Interest on Class A1 Notes<br>Interest on Class A2 Notes   |                                      | Tenth       | Principal on the Subordinated Loan  | -             |
| Seventh    | Class A PDL reduction to zero  |                                      | Eleventh    | To pay interest on the Junior Notes should a Junior Notes trigger event and the related payment has not been<br>fully done under iterm (xii) of the IPoP                                      |               |
| Eighth     | Interest on Class B Notes if Class B Trigger Event has not occurred  |                                      | Twelfth     | Junior Notes Principal until the balance of the Junior Notes is € 30,000.00   |               |
| Ninth      | Class B PDL reduction to zero  |                                      | Thirteenth  | Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero  |               |
| Tenth      | Interest on Class C Notes if Class C Trigger Event has not occurred  | 7,602.78                             | Fourteenth  | Junior Notes Additional Remuneration  |               |
| Eleventh   | Reduction of Class C PDL to zero   |                                      | rouncentin  | Sunor Holds Additional Formation  |               |
| Twelfth    | Interest on Class D Notes if Class D Trigger Event has not occurred  | 55,077.33                            |             |   |               |
| Thirteenth | Reduction of Class D PDL to zero   | · ·                                  |             |   |               |
| Fourteenth | Reduction of Junior Notes PDL to zero  | 1,710,530.00                         |             |   |               |
| Fifteenth  | Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)   | 496,332.02                           |             |   |               |
| Sixteenth  | Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes<br>Trigger Event has occurred (if any Rated Notes o/s)   |                                      |             |   |               |
| Seventeeth | Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement<br>Principal Priority of Payments   |                                      |             |   |               |
| Eighteenth | Any Swap termination payments  | -                                    |             |   |               |
| Nineteenth | Any amounts due to:<br>a) UCI under the terms of the Transfer Agreement<br>b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement   |                                      |             |   |               |
| Twentieth  | Interest on the Subordinated Loan  |                                      |             |   |               |
|            |  |                                      |             |   |               |

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2,206,862.02

Twenty-first Principal on the Subordinated Loan

| Twenty-second | Any amounts due to UCI:<br>a) in connection with a limited recourse loan under the terms of the Letter of Undertaking<br>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 (xxiv) below)   |
| Twenty-fifth  | Junior Notes Additional Interest Amount   |

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

#### Cordusio RMBS - UCFin S.r.I. - PORTFOLIO PERFORMANCE

| PRINCIPAL DEFICIENCY LEDG |              |                           |                            |            |
|---------------------------|--------------|---------------------------|----------------------------|------------|
|                           | 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        |              | 1.710.530.00              | 1.710.530.00               |            |

ARREAR CLAIMS

| Description               | Number of Loans | Outstanding Amount | % over the Outstanding Portfolio Amount |
|---------------------------|-----------------|--------------------|---|
| from 0 to 29 days         | 127             | 6,571,681.46       | 0.92%                                   |
| from 30 days to 59 days   | 110             | 6,066,087.50       | 0.85%                                   |
| from 60 days to 89 days   | 54              | 2,858,967.52       | 0.40%                                   |
| from 90 days to 119 days  | 49              | 2,657,677.21       | 0.37%                                   |
| from 120 days to 149 days | 41              | 2,212,199.99       | 0.31%                                   |
| from 150 days to 179 days | 45              | 2,580,190.85       | 0.36%                                   |
| from 180 days to 209 days | 34              | 1,861,756.74       | 0.26%                                   |
| from 210 days to 239 days | 20              | 1,252,562.09       | 0.18%                                   |
| from 240 days to 269 days | 17              | 712,756.21         | 0.10%                                   |
| from 270 days to 299 days | 18              | 982,029.19         | 0.14%                                   |
| from 300 days to 329 days | 8               | 513,301.68         | 0.07%                                   |
| from 330 days to 359 days | 11              | 568,747.52         | 0.08%                                   |
| above 360 days            |                 | -                  | 0.00%                                   |
| Total                     | 534             | 28,837,957.96      | 4.04%                                   |

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

13,341,221.48 2,495,969,427.59

DEFAULTED CLAIMS

| Cumulative Outstanding Amount of Defaulted Claims (a) *    | Initial Portfolio Outstanding Amount (b) ** | Cumulative Defaulted Claims Ratio (c) =<br>(a)/(b) |
|--|---|--|
| 135,862,986.47   | 2,495,969,427.59                            | 5.44%  |
| Junior Notes Trigger Event if (c) >=6.5%<br>NOT OCCURRED   |   |  |
| Class D Notes Trigger Event if (c) >=8%<br>NOT OCCURRED    |   |  |
| Class C Notes Trigger Event if (c) >=10%<br>NOT OCCURRED   |   |  |
| Class B Notes Trigger Event if (c) >=11.3%<br>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.

0.53%

| PRE-PAYMENT  |  |  |   |   |
|--------------|--|--|---|---|
|              |  | Postfolia Outstanding Amount at start of                               |   | 1                                       |
|              | Total Prepayments during previous Collection Period  | Portfolio Outstanding Amount at start of<br>previous Collection Period | 3 Month CPR   |   |
|              | 5,186,388.60   | 633,577,461.28   | 3.25%   |   |
|              | Life CPR   |  |   |   |
|              | 6.90%  |  |   |   |
| CASH RESERVE |  |  |   |   |
|              |  |  |   |   |
|              |  |  |   |   |
|              | Balance at Start of Collection Period  | Amounts paid in accordance with the Priority<br>of Payments            |   | Balance at end of Interest Payment Date |
|              |  | Amounts paid in accordance with the Priority<br>of Payments            | Amounts received in accordance with the<br>Priority of Payments<br>496,332.02 |   |
|              |  | of Payments  | Priority of Payments  |   |
|              | 10,058,984.69  | of Payments  | Priority of Payments  |   |
|              | 10,058,984.69<br>Target Amount<br>14,975,816.57  | of Payments  | Priority of Payments  |   |
|              | 10,058,984.69<br>Target Amount<br>14,975,816.57<br>Cash Reserve Release if:  | of Payments  | Priority of Payments  |   |
|              | 10,058,984.69<br>Target Amount<br>14,975,816.57<br>Cash Reserve Release if:<br>< 50% of Initial Outstanding Balance of Notes   | of Payments  | Priority of Payments  |   |
|              | 10,058,984.69<br>Target Amount<br>14,975,816.57<br>Cash Reserve Release if:<br>< 50% of Initial Outstanding Balance of Notes<br>PDLs are equal to 0  | of Payments  | Priority of Payments  |   |
|              | 10,058,984.69 Target Amount 14,975,816.57 Cash Reserve Rolease if: < 50% of Initial Outstanding Balance of Notes PDLs are equal to 0 Cash Reserve not less than Target Cash Reserve Amount | of Payments  | Priority of Payments  |   |
|              | 10,058,984.69<br>Target Amount<br>14,975,816.57<br>Cash Reserve Release if:<br>< 50% of Initial Outstanding Balance of Notes<br>PDLs are equal to 0  | of Payments  | Priority of Payments  |   |

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

#### Cordusio RMBS - UCFin S.r.I. - CASH FLOW ALLOCATIONS

|              |  | 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 UBCasa) | not applicable                   |
| Second       | Issuer/RoN expenses:   |                                  |
|              | a) Corporate fees, expenses of Issuer  | not applicable                   |
|              | b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes            | not applicable                   |
|              | c) Fees, expenses to be paid to the RoN  | not applicable                   |
| Third        | Third Party Fees and Expenses:   |                                  |
|              | a) Paying Agent fees and expenses  | not applicable                   |
|              | b) Agent Bank fees and expenses  | not applicable<br>not applicable |
|              | c) Computation Agent fees and expenses<br>d) Services fees and expenses                            | not applicable                   |
|              | e) Corporate Servicer fees and expenses  | not applicable                   |
|              | f) Corporate Services Provider fees and expenses   | not applicable                   |
|              | g) Account Bank fees and expenses  | not applicable                   |
|              | h) Custodian fees and expenses   |                                  |
| Fourth       | Amount due to the Swap Counterparty  | not applicable                   |
| Fifth        | Instalment Premiums payable to the Originator  | not applicable                   |
| Sixth        | Interest on Class A Notes:   |                                  |
|              | Interest on Class A1 Notes   | not applicable                   |
|              | Interest on Class A2 Notes   | not applicable                   |
| Seventh      | Class A Principal  |                                  |
|              | Class A1 Principal   | not applicable                   |
|              | Class A12Principal   | 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      | Interest on Class D Notes  | not applicable                   |
| Thirteenth   | Class D Principal  | not applicable                   |
| ourteenth    | Any Swap termination payments  | not applicable                   |
| Fifteenth    | Any amounts due to the UBCasa  |                                  |
|              | a) in respect of the Originator's Claims under the Transfer Agreement                              | not applicable                   |
|              | b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement                  | not applicable                   |
| Sixteenth    | Interest on the Subordinated Loan  | not applicable                   |
| Seventeeth   | Principal on the Subordinated Loan   | not applicable                   |
| Eighteenth   | Any amounts due to UBCasa:   |                                  |
|              | a) in connection with a limited recourse loan under the Letter of Undertaking                      | not applicable                   |
|              | b) under the terms of the Warranty and Indemnity Agreement   | not applicable                   |
| Vineteenth   | Interest on the Junior Notes   | not applicable                   |
| Fwentieth    | Principal on the Junior Notes until the balance of the Junior Notes is ${\bf \in 30,000.00}$       | not applicable                   |
| Fwenty-first | Junior Notes Additional Interest   | not applicable                   |

#### Cordusio RMBS - UCFin S.r.I. - PORTFOLIO DESCRIPTION

| a. | Gene | eral Information about the Portfolio (a)      | At the end of the<br>current Collection<br>Period | At the end of the previous<br>Collection Period |
|----|------|---|---|---|
|    | a.1  | Number of Loans:                              | 13,110  | 13,448  |
|    | a.2  | Oustanding Portfolio Amount:                  | 611,741,165.59                                    | 633,577,461.28                                  |
|    | a.3  | Average Outstanding Potfolio Amount (1):      | 46,662  | 47,113  |
|    | a.4  | Weighted Average Seasoning (months) (2):      | 155.37  | 152.50  |
|    | a.5  | Weighted Average Current LTV (2):             | 42.64%  | 43.14%  |
|    | a.6  | Weighted Average Remaining Term (months) (2): | 149   | 151   |

|      |  | At the end of the current Collection Period At the end of the previous Collection Period |   |                    |                                  |                 |   |                    |                                  |
|------|--|--|---|--------------------|----------------------------------|-----------------|---|--------------------|----------------------------------|
| o. O | utstanding amount                                    | Number of Loans  | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding |
| b.   | 1 from 0 (included) to 10.000 (excluded) Euro        | 1,479  | 11.28%                                    | 7,027,972.34       | 1.15%                            | 1,537           | 11.43%                                    | 7,401,559.42       | 1.17%                            |
| b.   | 2 from 10.000 (included) to 25.000 (excluded) Euro   | 2,368  | 18.06%                                    | 41,936,199.13      | 6.86%                            | 2,361           | 17.56%                                    | 41,859,798.97      | 6.61%                            |
| b.   | from 25.000 (included) to 50.000 (excluded) Euro     | 3,786  | 28.88%                                    | 141,607,964.98     | 23.15%                           | 3,825           | 28.44%                                    | 142,506,442.03     | 22.49%                           |
| b.   | from 50.000 (included) to 75.000 (excluded) Euro     | 3,012  | 22.97%                                    | 185,389,599.60     | 30.31%                           | 3,137           | 23.33%                                    | 192,965,171.08     | 30.46%                           |
| b.   | 5 from 75.000 (included) to 100.000 (excluded) Euro  | 1,710  | 13.04%                                    | 146,390,351.56     | 23.93%                           | 1,780           | 13.24%                                    | 152,859,549.19     | 24.13%                           |
| b.   | 6 from 100.000 (included) to 150.000 (excluded) Euro | 706  | 5.39%                                     | 80,988,998.08      | 13.24%                           | 756             | 5.62%                                     | 87,013,563.78      | 13.73%                           |
| b.   | 7 from 150.000 (included) to 200.000 (excluded) Euro | 45   | 0.34%                                     | 7,464,738.43       | 1.22%                            | 48              | 0.36%                                     | 8,023,573.37       | 1.27%                            |
| b.   | from 200.000 (included) to 300.000 (excluded) Euro   | 4  | 0.04%                                     | 935,341.47         | 0.14%                            | 4               | 0.02%                                     | 947,803.44         | 0.14%                            |
| b.   | 9 over 300.000 (included) Euro                       | -  | 0.00%                                     | -                  | 0.00%                            | -               | 0.00%                                     | -                  | 0.00%                            |
| b.   | 10 Total   | 13,110   | 100.00%                                   | 611,741,165.59     | 100.00%                          | 13,448          | 100.00%                                   | 633,577,461.28     | 100.00%                          |

| _  |   |                 | At the end of the currer                  | nt Collection Period |                                  | At the end of the previous Collection Period |   |                    |                                  |
|----|---|-----------------|---|----------------------|----------------------------------|--|---|--------------------|----------------------------------|
| c. | Portfolio Seasoning (3)                         | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding |
|    | .1 from 18 (included) to 24 (excluded) months   | -               | 0.00%                                     | -                    | 0.00%                            | -  | 0.00%                                     | -                  | 0.00%                            |
|    | .2 from 24 (included) to 48 (excluded) months   |                 | 0.00%                                     | -                    | 0.00%                            | -  | 0.00%                                     | -                  | 0.00%                            |
|    | .3 from 48 (included) to 72 (excluded) months   | -               | 0.00%                                     | -                    | 0.00%                            | -  | 0.00%                                     | -                  | 0.00%                            |
|    | .4 from 72 (included) to 96 (excluded) months   |                 | 0.00%                                     | -                    | 0.00%                            | -  | 0.00%                                     | -                  | 0.00%                            |
|    | .5 from 96 (included) to 108 (excluded) months  |                 | 0.00%                                     | -                    | 0.00%                            | -  | 0.00%                                     | -                  | 0.00%                            |
|    | .6 from 108 (included) to 120 (excluded) months | -               | 0.00%                                     | -                    | 0.00%                            | -  | 0.00%                                     | -                  | 0.00%                            |
|    | .7 from 120 (included) to 150 (excluded) months | 4,553           | 34.73%                                    | 291,567,389.27       | 47.66%                           | 5,371  | 39.94%                                    | 341,556,925.87     | 53.91%                           |
|    | .8 from 150 (included) to 180 (excluded) months | 6,891           | 52.56%                                    | 280,336,890.79       | 45.83%                           | 6,639  | 49.37%                                    | 258,703,536.78     | 40.83%                           |
|    | .9 over 180 (included) months                   | 1,666           | 12.71%                                    | 39,836,885.53        | 6.51%                            | 1,438  | 10.69%                                    | 33,316,998.63      | 5.26%                            |
|    | .10 Total                                       | 13,110          | 100.00%                                   | 611,741,165.59       | 100.00%                          | 13,448                                       | 100.00%                                   | 633,577,461.28     | 100.00%                          |

| _    |  |                 | At the end of the currer                  | nt Collection Period |                                  | At the end of the previous Collection Period |   |                    |                                  |
|------|--|-----------------|---|----------------------|----------------------------------|--|---|--------------------|----------------------------------|
| d. 0 | urrent LTV Ratio (4)                     | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding |
| C    | .1 from 0% (included) to 10% (excluded)  | 1,580           | 12.05%                                    | 9,733,539.49         | 1.59%                            | 1,611  | 11.98%                                    | 9,813,630.91       | 1.55%                            |
| c    | .2 from 10% (included) to 20% (excluded) | 1,935           | 14.76%                                    | 38,864,124.29        | 6.35%                            | 1,930  | 14.35%                                    | 39,023,842.28      | 6.16%                            |
| c    | .3 from 20% (included) to 30% (excluded) | 1,869           | 14.26%                                    | 62,715,157.37        | 10.25%                           | 1,911  | 14.21%                                    | 63,723,264.09      | 10.06%                           |
| c    | .4 from 30% (included) to 40% (excluded) | 2,429           | 18.53%                                    | 112,523,095.87       | 18.39%                           | 2,426  | 18.04%                                    | 112,203,244.75     | 17.71%                           |
| c    | .5 from 40% (included) to 50% (excluded) | 2,745           | 20.94%                                    | 178,109,545.83       | 29.12%                           | 2,758  | 20.51%                                    | 177,018,228.04     | 27.94%                           |
| c    | .6 from 50% (included) to 60% (excluded) | 2,440           | 18.61%                                    | 199,879,502.82       | 32.67%                           | 2,676  | 19.90%                                    | 219,701,173.08     | 34.68%                           |
| c    | .7 from 60% (included) to 70% (excluded) | 112             | 0.85%                                     | 9,916,199.92         | 1.63%                            | 136  | 1.01%                                     | 12,094,078.13      | 1.90%                            |
| c    | .8 from 70% (included) to 80% (excluded) |                 | 0.00%                                     |                      | 0.00%                            |  | 0.00%                                     |                    | 0.00%                            |
| c    | .9 Total                                 | 13,110          | 100.00%                                   | 611,741,165.59       | 100.00%                          | 13,448                                       | 100.00%                                   | 633,577,461.28     | 100.00%                          |

|  |                 | At the end of the curre                   | nt Collection Period |                                  |                 | At the end of the previo                  | us Collection Period |                                  |
|--|-----------------|---|----------------------|----------------------------------|-----------------|---|----------------------|----------------------------------|
| Remaining Term 👳                                 | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding |
| e.1 from 0 (included) to 12 months (excluded)    | 785             | 5.99%                                     | 2,284,563.38         | 0.37%                            | 761             | 5.66%                                     | 2,188,807.19         | 0.35%                            |
| e.2 from 12 (included) to 24 months (excluded)   | 649             | 4.95%                                     | 5,574,074.78         | 0.91%                            | 739             | 5.50%                                     | 6,256,146.39         | 0.99%                            |
| e.3 from 24 (included) to 48 months (excluded)   | 1,403           | 10.70%                                    | 24,668,865.75        | 4.03%                            | 1,280           | 9.52%                                     | 22,440,802.42        | 3.54%                            |
| e.4 from 48 (included) to 72 months (excluded)   | 1,471           | 11.22%                                    | 39,581,232.06        | 6.47%                            | 1,459           | 10.85%                                    | 37,417,444.87        | 5.91%                            |
| e.5 from 72 (included) to 96 months (excluded)   | 1,681           | 12.82%                                    | 63,137,227.75        | 10.32%                           | 1,809           | 13.45%                                    | 67,923,481.95        | 10.72%                           |
| e.6 from 96 (included) to 120 months (excluded)  | 793             | 6.05%                                     | 35,691,357.59        | 5.83%                            | 854             | 6.35%                                     | 38,772,234.07        | 6.12%                            |
| e.7 from 120 (included) to 160 months (excluded) | 3,248           | 24.77%                                    | 195,894,196.42       | 32.02%                           | 3,105           | 23.09%                                    | 183,801,605.95       | 29.01%                           |
| e.8 from 160 (included) to 200 months (excluded) | 919             | 7.01%                                     | 64,630,517.27        | 10.57%                           | 1,127           | 8.38%                                     | 81,146,432.39        | 12.81%                           |
| e.9 over 200 (included) months                   | 2,161           | 16.49%                                    | 180,279,130.59       | 29.48%                           | 2,314           | 17.20%                                    | 193,630,506.05       | 30.55%                           |
| e.10 Total                                       | 13,110          | 100.00%                                   | 611,741,165.59       | 100.00%                          | 13,448          | 100.00%                                   | 633,577,461.28       | 100.00%                          |

|                                   |                 | At the end of the curre                   | nt Collection Period |                                  |                 | At the end of the previo                  | ous Collection Period |                                  |
|-----------------------------------|-----------------|---|----------------------|----------------------------------|-----------------|---|-----------------------|----------------------------------|
| By Region of Originating Branch 🛛 | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding    | % on Total Amount<br>Outstanding |
| f.1 Abruzzo                       | 228             | 1.74%                                     |                      | 1.47%                            | 237             | 1.76%                                     | 9,322,303.49          | 1.47%                            |
| f.2 Basilicata                    | 47              | 0.36%                                     | 1,482,070.62         | 0.24%                            | 48              | 0.36%                                     | 1,524,245.48          | 0.24%                            |
| f.3 Calabria                      | 149             | 1.14%                                     | 4,746,223.91         | 0.78%                            | 153             | 1.14%                                     | 4,909,632.43          | 0.77%                            |
| f.4 Campania                      | 994             | 7.58%                                     | 33,294,447.16        | 5.44%                            | 1,034           | 7.69%                                     | 34,723,066.54         | 5.48%                            |
| f.5 Emilia - Romagna              | 685             | 5.23%                                     | 43,437,437.86        | 7.10%                            | 694             | 5.16%                                     | 44,626,816.93         | 7.04%                            |
| f.6 Friuli-Venezia Giulia         | 112             | 0.85%                                     | 4,871,863.09         | 0.80%                            | 112             | 0.83%                                     | 4,985,004.09          | 0.79%                            |
| f.7 Lazio                         | 2,103           | 16.04%                                    | 105,256,214.58       | 17.21%                           | 2,170           | 16.14%                                    | 109,462,291.24        | 17.28%                           |
| f.8 Liguria                       | 217             | 1.66%                                     | 8,310,465.76         | 1.36%                            | 222             | 1.65%                                     | 8,609,817.73          | 1.36%                            |
| f.9 Lombardia                     | 3,945           | 30.09%                                    | 207,015,371.65       | 33.84%                           | 4,027           | 29.94%                                    | 214,147,627.80        | 33.80%                           |
| f.10 Marche                       | 51              | 0.39%                                     | 2,942,508.10         | 0.48%                            | 53              | 0.39%                                     | 3,019,194.10          | 0.48%                            |
| f.11 Molise                       | 43              | 0.33%                                     | 1,630,352.54         | 0.27%                            | 44              | 0.33%                                     | 1,668,774.41          | 0.26%                            |
| f.12 Piemonte                     | 2,214           | 16.89%                                    | 91,672,580.03        | 14.99%                           | 2,268           | 16.86%                                    | 94,776,607.97         | 14.96%                           |
| f.13 Puglia                       | 704             | 5.37%                                     | 22,511,589.09        | 3.68%                            | 729             | 5.42%                                     | 23,487,623.58         | 3.71%                            |
| f.14 Sardegna                     | 139             | 1.06%                                     | 6,077,358.32         | 0.99%                            | 142             | 1.06%                                     | 6,325,372.49          | 1.00%                            |
| f.15 Sicilia                      | 668             | 5.10%                                     | 26,087,145.96        | 4.26%                            | 684             | 5.09%                                     | 27,145,246.17         | 4.28%                            |
| f.16 Toscana                      | 77              | 0.59%                                     | 4,508,086.99         | 0.74%                            | 79              | 0.59%                                     | 4,638,551.47          | 0.73%                            |
| f.17 Trentino - Alto Adige        | 33              | 0.25%                                     | 1,386,543.40         | 0.23%                            | 35              | 0.26%                                     | 1,466,231.56          | 0.23%                            |
| f.18 Umbria                       | 195             | 1.49%                                     | 9,081,023.33         | 1.48%                            | 201             | 1.49%                                     | 9,419,035.67          | 1.49%                            |
| f.19 Valle d'Aosta                | 48              | 0.37%                                     | 1,471,690.97         | 0.24%                            | 51              | 0.38%                                     | 1,622,668.29          | 0.26%                            |
| f.20 Veneto                       | 458             | 3.47%                                     | 26,975,840.85        | 4.40%                            | 465             | 3.46%                                     | 27,697,349.84         | 4.37%                            |
| f.4 Total                         | 13,110          | 100.00%                                   | 611,741,165.59       | 100.00%                          | 13,448          | 100.00%                                   | 633,577,461.28        | 100.00%                          |

|    | At the end of the current Collection Period |                 |   |                    |                                  | At the end of the previous Collection Period |   |                    |                                  |  |
|----|---|-----------------|---|--------------------|----------------------------------|--|---|--------------------|----------------------------------|--|
| g. | Payment Frequency                           | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding |  |
|    | g.1 Monthly                                 | 13,110          | 100.00%                                   | 611,741,165.59     | 100.00%                          | 13,448                                       | 100.00%                                   | 633,577,461.28     | 100.00%                          |  |
|    | g.2 Quarterly                               | -               | 0.00%                                     | -                  | 0.00%                            | -  | 0.00%                                     | -                  | 0.00%                            |  |
|    | g.3 Total                                   | 13,110          | 100.00%                                   | 611,741,165.59     | 100.00%                          | 13,448                                       | 100.00%                                   | 633,577,461.28     | 100.00%                          |  |

|    |                     |                 | At the end of the currer                  | nt Collection Period |                                  | At the end of the previous Collection Period |   |                    |                                  |  |
|----|---------------------|-----------------|---|----------------------|----------------------------------|--|---|--------------------|----------------------------------|--|
| h. | Payment Methodology | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding |  |
|    | h.1 Direct Debit    | 9,397           | 71.68%                                    | 433,888,950.91       | 70.93%                           | 9,648  | 71.74%                                    | 448,101,213.60     | 70.73%                           |  |
|    | h.2 R.I.D.          | 3,211           | 24.49%                                    | 150,355,996.57       | 24.58%                           | 3,272  | 24.33%                                    | 156,202,644.02     | 24.65%                           |  |
|    | h.3 Cash            | 502             | 3.83%                                     | 27,496,218.11        | 4.49%                            | 528  | 3.93%                                     | 29,273,603.66      | 4.62%                            |  |
|    | h.4 Other           | -               | 0.00%                                     | -                    | 0.00%                            | -  | 0.00%                                     | -                  | 0.00%                            |  |
|    | h.5 Total           | 13,110          | 100.00%                                   | 611,741,165.59       | 100.00%                          | 13,448                                       | 100.00%                                   | 633,577,461.28     | 100.00%                          |  |

|    |                                  |                 | At the end of the currer                  | nt Collection Period |                                  | At the end of the previous Collection Period |   |                    |                                  |  |
|----|----------------------------------|-----------------|---|----------------------|----------------------------------|--|---|--------------------|----------------------------------|--|
| i. | Type of Interest                 | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding |  |
|    | i.1 Fixed                        | 2,386           | 18.20%                                    | 56,850,456.44        | 9.29%                            | 2,565  | 19.07%                                    | 61,514,492.06      | 9.71%                            |  |
|    | i.2 Floating                     | 8,360           | 63.77%                                    | 421,083,285.28       | 68.83%                           | 8,497  | 63.18%                                    | 435,065,072.30     | 68.67%                           |  |
|    | i.3 Optional currently Fixed (9) | 1,203           | 9.18%                                     | 65,431,660.70        | 10.70%                           | 1,210  | 9.00%                                     | 66,931,673.93      | 10.56%                           |  |
|    | i.4 Optional currently Floating  | 1,161           | 8.85%                                     | 68,375,763.17        | 11.18%                           | 1,176  | 8.75%                                     | 70,066,222.99      | 11.06%                           |  |
|    | i.5 Total                        | 13,110          | 100.00%                                   | 611,741,165.59       | 100.00%                          | 13,448                                       | 100.00%                                   | 633,577,461.28     | 100.00%                          |  |

|    |  |                 | At the end of the curre                   | nt Collection Period |                                  | At the end of the previous Collection Period |   |                    |                                  |  |
|----|--|-----------------|---|----------------------|----------------------------------|--|---|--------------------|----------------------------------|--|
| I. | Interest Rate (Fixed and Optional currently Fixed) 100 | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding |  |
|    | I.1 0% (included) - 3% (excluded)                      | 1,210           | 9.23%                                     | 65,614,018.23        | 10.73%                           | 1,215  | 9.03%                                     | 67,101,426.66      | 10.59%                           |  |
|    | I.2 3% (included) - 4% (excluded)                      | 11              | 0.08%                                     | 426,005.87           | 0.07%                            | 11   | 0.08%                                     | 437,682.40         | 0.07%                            |  |
|    | I.3 4% (included) - 5% (excluded)                      | 15              | 0.11%                                     | 471,300.57           | 0.08%                            | 15   | 0.11%                                     | 489,004.04         | 0.08%                            |  |
|    | I.4 5% (included) - 6% (excluded)                      | 705             | 5.38%                                     | 14,588,107.44        | 2.38%                            | 728  | 5.41%                                     | 16,109,378.56      | 2.54%                            |  |
|    | 1.5 >=6%   | 1,648           | 12.58%                                    | 41,182,685.03        | 6.73%                            | 1,806  | 13.44%                                    | 44,308,674.33      | 6.99%                            |  |
|    | I.6 Total  | 3,589           | 27.38%                                    | 122,282,117.14       | 19.99%                           | 3,775  | 28.07%                                    | 128,446,165.99     | 20.27%                           |  |

|    |   |                 | At the end of the curre                   | nt Collection Period |                                  | At the end of the previous Collection Period |   |                    |                                  |  |
|----|---|-----------------|---|----------------------|----------------------------------|--|---|--------------------|----------------------------------|--|
| m. | Spread (Floating and Optional currently Floating) 🕫 | Number of Loans | % on Total Number of<br>Loans Outstanding | Amount Outstanding   | % on Total Amount<br>Outstanding | Number of Loans                              | % on Total Number of<br>Loans Outstanding | Amount Outstanding | % on Total Amount<br>Outstanding |  |
|    | m.1 0% (included) - 1% (excluded)                   |                 | 0.00%                                     |                      | 0.00%                            | -  | 0.00%                                     | -                  | 0.00%                            |  |
|    | m.2 1% (included) - 1.25% (excluded)                | 2,497           | 19.05%                                    | 84,087,635.63        | 13.75%                           | 2,571  | 19.12%                                    | 88,386,251.42      | 13.95%                           |  |
|    | m.3 1.25% (included) - 1.5% (excluded)              | 4,245           | 32.38%                                    | 209,614,143.46       | 34.27%                           | 4,292  | 31.92%                                    | 216,256,598.92     | 34.13%                           |  |
|    | m.4 1.5% (included) - 1.75% (excluded)              | 2,597           | 19.81%                                    | 184,629,792.54       | 30.18%                           | 2,624  | 19.51%                                    | 188,966,105.77     | 29.83%                           |  |
|    | m.5 1.75% (included) - 2% (excluded)                | 127             | 0.97%                                     | 8,691,702.61         | 1.42%                            | 129  | 0.96%                                     | 8,967,103.87       | 1.42%                            |  |
|    | m.6 >=2%  | 55              | 0.41%                                     | 2,435,774.21         | 0.39%                            | 57   | 0.42%                                     | 2,555,235.31       | 0.40%                            |  |
|    | m.7 Total   | 9,521           | 72.62%                                    | 489,459,048.45       | 80.01%                           | 9,673  | 71.93%                                    | 505,131,295.29     | 79.73%                           |  |

(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 apprisal/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





