# 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

06/01/2017	
01/09/2016	30/11/2016
30/09/2016	30/12/2016
30/12/2016	

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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 Exchange					
ISIN Code		IT0004144884	IT0004144892	IT0004144900	IT0004144934	IT0004144959	IT0004144967
Common Code		027569005	027569064	027569196	027569226	027569277	
Clearing System		Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear
Indexation		Euribor 3 M					
Spread at Issuand	ce	7	16	26	40	73	200
Fitc	h	AAA	AAA	AA	A+	BBB+	Unrated
Rating at the 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

Start (included)         End (excluded)         Payment Date         Coupon         Days         Interest Due         Outstanding Principal         Interest         Principal         Principal         Unpaid Interest         Outstanding Principal           20/11/2006         30/03/2007         30/03/2007         30/03/2007         30/03/2007         30/03/2007         30/03/2007         30/03/2007         8100/733.33          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         6,042,400.00          600,000,000.00         7,513,733.33          600,000,000.00         7,513,733.33          600,000,000.00         7,513,733.33          600,000,	Interest	Deried	Interest		mount Accrued		Bofo	re Doumonte	Dove	monto	A64a	r Doumonto
2011/2000         3003/2007         9.003/200						Interact Due						
9003007         29062017         29062017         29062017         29062017         29062017         29062017         29062017         29062017         29062017		· · · ·			-		Unpaid interest	<u> </u>		Filicipai	onpaid interest	· ·
280962007         280982007         328092007         328092007         3112200         34.7358         94         660.000,0000         6.731,368,33         9         660.000,0000           311/32007         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3103208         3008208         5.025%         62         1,058.022         6         600.000,000         7,278.666         55.502.800         6         84.397.300           3006208         3103209         3103208         5.025%         62         1,058.022.5         64.21.500         1         12.2400           3103209         3103209         3103208         3.043%         60          1          12.2400         12.2400         12.2400         12.2400         12.2401         12.2401         12.2401         12.2401         12.2401         12.2401         12.2401         12.2401         12.2401         12.2401         12.2401         12.2401         12.2411         12.2411         12.2411         12.2411         12.2411         12.2411         12.24							-				-	
2809/2007         311/12/2007         311/12/2007         311/12/2007         311/12/2007         311/12/2007         311/12/2007         311/12/2007         311/12/2007         311/12/2008         311/12/2008         311/12/2008         311/12/2008         3006/2009         3006/2019         3006/2019         3											-	
31/12/2007         31/03/2008         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2018         31/03/2							-			-	-	
31032008         30062008         30062008         30062008         3478500         7278.966.6         915.902.800.00         ()         83.97.320.00           30062008         31/122008         31/122008         5.212%         92         2.424.69         ()         84.397.320.00         10.83.822.58         ()         84.397.320.00           31/122008         31/122008         31/122008         5.212%         92         () <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>-</td><td></td><td></td><td>-</td><td>-</td><td></td></th<>							-			-	-	
300962008         300992008         5.025%         9.2         1.03.8302.25         8.4215.200.00         1.182.040.0           31092008         311032009         31032009         31032009         30.032.05         8.4215.200.00         1.182.040.0           311032008         31032009         30.032.05         30.032.05         30.032.05         1.182.040.0         2.242.69         1.182.040.0         2.242.69         1.182.040.0           31032009         30.032.009         30.092.009         30.092.009         30.092.009         30.092.009         30.092.009         30.092.009         30.092.000         30.092.000         30.092.000         30.092.000         30.092.000         0.0595         92         0.0         0.0         0.0         0.0         0.0           31032010         30.092.010         0.8295         92         0.0        0.0							-				-	600,000,000.00
30092208       31/122008       31/122008       3.042%       9       2.424.69       182.040.00       1.60.4       -							-				-	84,397,320.00
31/12/2008       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2009       31/03/2010       0.777%       90							-				-	182,040.00
31032009       30062009       30062009       1.60%       91						2,424.69	-	182,040.00	2,424.69	182,040.00	-	
3008/2009         3008/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/12/2009         31/02/2010         31/02/2010         31/02/2010         31/02/2010         31/02/2010         31/02/2010         31/02/2010         31/02/2010         31/02/2010         30/08/2010         30/08/2010         0.008/2010        0.008/2010        0.008/2010<						-	-	-	-	-		-
331/322009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122009       31/122010       31/122010       31/122010       31/122010       31/122010       31/122010       31/122010       31/122010       31/122011       31/122011       31/122011       31/122011       31/122011       31/122011       31/122011       31/122011       31/122011       30/062011       30/062011       30/062011       30/062011       30/062011       30/062011       1.083%       90	31/03/2009	30/06/2009	30/06/2009	1.601%	91	-		-			-	-
31/13/2008       31/03/2010       31/03/2010       31/03/2010       31/03/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       30/06/2010       0.08/4%       62 </td <td>30/06/2009</td> <td>30/09/2009</td> <td>30/09/2009</td> <td>1.190%</td> <td>92</td> <td>-</td> <td>-</td> <td>-</td> <td></td> <td></td> <td>-</td> <td>-</td>	30/06/2009	30/09/2009	30/09/2009	1.190%	92	-	-	-			-	-
33/03/2010       33/06/2010       33/06/2010       0.20%       91       -	30/09/2009	31/12/2009	31/12/2009	0.809%	92	-	-	-			-	-
3006200         30092010         311/22010         3092010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         311/22010         10.83%         90	31/12/2009	31/03/2010	31/03/2010	0.777%	90	-	-	-		-	-	-
30092010         31/12/2010         31/12/2010         31/12/2010         31/13/2011         31/03/2011         1.083%         90         -	31/03/2010	30/06/2010	30/06/2010	0.705%	91	-	-	-	-	-	-	-
31/1/22/10       31/03/2011       1.033%       90	30/06/2010	30/09/2010	30/09/2010	0.824%	92	-	-	-	-	-	-	-
31/03/2011       30/06/2011       1.289%       91	30/09/2010	31/12/2010	31/12/2010	0.950%	92	-	-	-	-	-	-	-
30062011       30092011       30092011       30092011       30092011       300122011       1.61%       91       -	31/12/2010	31/03/2011	31/03/2011	1.083%	90	-	-	-	-	-	-	-
30062011         30092011         30092011         30092011         30092011         30092012         30092012         30092012         30092012         30092012         30092012         30092012         30092012         30092012         30092012         30092012         30092012         30092012         30092012         30092012         30092012         28092012         28092012         28092012         28092012         28092012         28092012         28092012         28092012         28092012         311/22012         311/22012         30092013         311/22012         30092013         311/22013         28092013         311/22013         28092013         30092013         30092013         30092013         30092013         30092013         30092013         30092013         30092013         30092013         30092014         30092015         31092014         30092015         30092015         30092015	31/03/2011	30/06/2011	30/06/2011	1.289%	91	-	-	-	-	-	-	-
3009/2011       301/22011       101/22011       1.614%       91       -      <	30/06/2011	30/09/2011	30/09/2011		92	-	-	-	-	-	-	-
30/12/2011       30/03/2012       30/03/2012       1.457%       91 <td< td=""><td></td><td></td><td></td><td></td><td></td><td>-</td><td>-</td><td>-</td><td>-</td><td>-</td><td>-</td><td>-</td></td<>						-	-	-	-	-	-	-
30/03/2012       29/06/2012       29/06/2012       28/09/2012       0.857%       91												
29/06/2012       28/09/2012       28/09/2012       31/12/2012       31/12/2012       0.22%       94       -												
28/09/2012         31/12/2012         31/12/2012         0.292%         94         -												
31/12/2012         28/03/2013         28/03/2013         28/03/2013         28/03/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         28/06/2013         30/09/2013         30/09/2013         30/09/2013         31/12/2013         30/09/2013         31/12/2013         0.28%         92 <td></td>												
28/03/2013         28/06/2013         30/09/2013         0.283%         9.2         0.1<												
28/06/2013         30/09/2013         30/09/2013         30/09/2013         31/12/2013         31/12/2013         31/12/2013         31/12/2013         31/12/2013         31/12/2013         31/12/2013         31/12/2013         31/12/2013         31/12/2013         31/12/2013         31/03/2014         31/03/2014         31/03/2014         31/03/2014         31/03/2014         31/03/2014         31/03/2014         30/06/2015         30/06/2016         30/06/2016         30/06/2016         30/06/2016         30/06/2016         30/06/2016         30/06/2016         30/06/2016         30/06/2												
30/09/2013       31/12/2013       31/12/2013       31/12/2013       31/03/2014       31/03/2014       0.363%       90       -												
31/12/2013       31/03/2014       31/03/2014       0.303/02/14       0.363%       90												
31/03/2014       30/06/2014       30/06/2014       30/06/2014       30/09/2014       30/09/2014       30/09/2014       30/09/2014       30/09/2014       30/09/2014       30/09/2014       30/09/2014       31/12/2014       31/12/2014       31/12/2014       31/12/2014       31/12/2014       31/12/2014       31/12/2014       31/03/2015       31/03/2015       31/03/2015       31/03/2015       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016       30/06/2016 <td></td>												
30/06/2014         30/09/2014         30/09/2014         30/09/2014         30/09/2014         31/12/2014         31/12/2014         0.152%         92         -         <												
30/09/2014         31/12/2014         31/12/2014         31/12/2014         31/12/2014         31/12/2015         31/13/2015         31/13/2015         31/13/2015         31/13/2015         31/13/2015         31/13/2015         31/13/2015         31/13/2015         31/13/2015         30/06/2015         30/06/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/12/2015         30/12/2015         30/12/2015         30/12/2015         30/12/2015         30/12/2015         30/09/2015         31/13/2016         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2015         30/09/2016         30/09/2												
31/12/2014       31/03/2015       31/03/2015       0.0149%       90												
31/03/2015         30/06/2015         30/06/2015         30/06/2015         30/09/2016         30/09/2016         30/09/2016         30/09/2016         30/09/2016         90         90         90         91												
30/06/2015         30/09/2015         30/09/2015         30/09/2015         31/12/2015         31/12/2015         31/12/2015         31/12/2015         31/12/2015         31/12/2015         31/02/2016         31/02/2016         31/02/2016         31/02/2016         31/02/2016         31/02/2016         30/06/2016         30/06/2016         0.000%         91 <th-< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th-<>												
30/09/2015         31/12/2015         31/12/2015         0.029%         92         -												
31/12/2015         31/03/2016         31/03/2016         0.000%         91 </td <td></td>												
31/03/2016         30/06/2016         30/06/2016         0.000%         91         -												
<u>30/06/2016</u> <u>30/09/2016</u> <u>0.000%</u> <u>92</u> <u>-</u>												
3U/92/20163U/12/20163U/12/2016UUUUUU91<												
Image: series of the series	30/09/2016	30/12/2016	30/12/2016	0.000%	91		-		-		-	-
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Image: Sector of the sector												

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

Interest	Period	Interest	Δr	nount Accrued		Befo	re Pavments	Pavr	nents	Afte	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	3.829% 4.074%	130		-	1,735,000,000.00	23,988,495.56		-	1,735,000,000.00
30/03/2007 29/06/2007	29/06/2007 28/09/2007	29/06/2007 28/09/2007	4.074%	91 91	17,867,319.17 18,963,742,78		1,735,000,000.00	17,867,319.17 18,963,742,78			1,735,000,000.00 1,735,000,000.00
			4.324%	91		-	1,735,000,000.00		-		
28/09/2007	31/12/2007	31/12/2007			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% 4.888%	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		91	21,437,274.44	-	1,735,000,000.00	21,437,274.44		-	1,735,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.115%	92	22,679,341.66	-	1,735,000,000.00	22,679,341.66		-	1,735,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.302%	92	23,508,478.88	-	1,735,000,000.00	23,508,478.88	81,388,503.00	-	1,653,611,497.00
31/12/2008	31/03/2009	31/03/2009	3.133%	90	12,951,912.05	-	1,653,611,497.00	12,951,912.05	88,207,400.00	-	1,565,404,097.00
31/03/2009	30/06/2009	30/06/2009	1.691%	91	6,691,276.32	-	1,565,404,097.00	6,691,276.32	77,415,006.00	-	1,487,989,091.00
30/06/2009	30/09/2009	30/09/2009	1.280%	92	4,867,377.64		1,487,989,091.00	4,867,377.64	71,768,622.00	-	1,416,220,469.00
30/09/2009	31/12/2009	31/12/2009	0.899%	92	3,253,687.84		1,416,220,469.00	3,253,687.84	60,514,024.00	-	1,355,706,445.00
31/12/2009	31/03/2010	31/03/2010	0.867%	90	2,938,493.71		1,355,706,445.00	2,938,493.71	60,567,809.00		1,295,138,636.00
31/03/2010	30/06/2010	30/06/2010	0.795%	91	2,602,689.01		1,295,138,636.00	2,602,689.01	56,941,312.00	-	1,238,197,324.00
30/06/2010	30/09/2010	30/09/2010	0.914%	92	2,892,153.79	-	1,238,197,324.00	2,892,153.79	52,962,263.00	-	1,185,235,061.00
30/09/2010	31/12/2010	31/12/2010	1.040%	92	3,150,091.40	-	1,185,235,061.00	3,150,091.40	43,739,350.00	-	1,141,495,711.00
31/12/2010	31/03/2011	31/03/2011	1.173%	90	3,347,436.17	-	1,141,495,711.00	3,347,436.17	48,911,038.00	-	1,092,584,673.00
31/03/2011	30/06/2011	30/06/2011	1.379%	91	3,808,537.72	-	1,092,584,673.00	3,808,537.72	49,016,179.00	-	1,043,568,494.00
30/06/2011	30/09/2011	30/09/2011	1.691%	92	4,509,723.27	-	1,043,568,494.00	4,509,723.27	39,873,770.00	-	1,003,694,724.00
30/09/2011	30/12/2011	30/12/2011	1.704%	91	4,323,247.74	-	1,003,694,724.00	4,323,247.74	37,698,427.00	-	965,996,297.00
30/12/2011	30/03/2012	30/03/2012	1.547%	91	3,777,501.68		965,996,297.00	3,777,501.68	34,890,503.00	-	931,105,794.00
30/03/2012	29/06/2012	29/06/2012	0.947%	91	2,228,886.22	-	931,105,794.00	2,228,886.22	32,616,612.00	-	898,489,182.00
29/06/2012	28/09/2012	28/09/2012	0.812%	91	1,844,198.96		898,489,182.00	1,844,198.96	27,957,096.00	-	870,532,086.00
28/09/2012	31/12/2012	31/12/2012	0.382%	94	868,307.39	-	870,532,086.00	868,307.39	28,122,962.00	-	842,409,124.00
31/12/2012	28/03/2013	28/03/2013	0.345%	87	702,358.61	-	842,409,124.00	702,358.61	29,193,457.00	-	813,215,667.00
28/03/2013	28/06/2013	28/06/2013	0.373%	92	775,175.24	-	813,215,667.00	775,175.24	29,984,964.00	-	783,230,703.00
28/06/2013	30/09/2013	30/09/2013	0.382%	94	781,229.11	-	783,230,703.00	781,229.11	27,061,142.00	-	756,169,561.00
30/09/2013	31/12/2013	31/12/2013	0.381%	92	736,257.09	-	756,169,561.00	736,257.09	26,478,182.00	-	729,691,379.00
31/12/2013	31/03/2014	31/03/2014	0.453%	90	826,375.48	-	729,691,379.00	826,375.48	30,972,179.00	-	698,719,200.00
31/03/2014	30/06/2014	30/06/2014	0.473%	91	835,415,84	-	698,719,200.00	835,415,84	24,921,887,00	-	673,797,313,00
30/06/2014	30/09/2014	30/09/2014	0.369%	92	635,390.86	-	673,797,313.00	635,390.86	25,278,603.00	-	648,518,710.00
30/09/2014	31/12/2014	31/12/2014	0.242%	92	401,072.79	-	648,518,710.00	401.072.79	26,395,596.00	-	622,123,114.00
31/12/2014	31/03/2015	31/03/2015	0.239%	90	371,718,56	-	622,123,114,00	371,718,56	25.392.766.00	-	596,730,348.00
31/03/2015	30/06/2015	30/06/2015	0.181%	91	273,020.71	-	596,730,348.00	273,020.71	25,605,130.00	-	571,125,218.00
30/06/2015	30/09/2015	30/09/2015	0.145%	92	211,633.62		571,125,218.00	211,633.62	24,156,405.00	-	546,968,813.00
30/09/2015	31/12/2015	31/12/2015	0.119%	92	166,339.29		546,968,813.00	166,339.29	25,539,894.00	-	521,428,919.00
31/12/2015	31/03/2016	31/03/2016	0.028%	91	36,905.58	-	521,428,919.00	36,905.58	24,483,973.00	-	496,944,946.00
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	496,944,946.00	-	24,535,329.00	-	472,409,617.00
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-		472.409.617.00	-	21.836.016.00		450.573.601.00
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-		450,573,601.00	-	22,751,749.00	-	427.821.852.00
30/03/2010	30/12/2010	30/12/2010	0.00070	31			400,070,001.00		22,101,140.00		727,021,032.00
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### Cordusio RMBS - UCFin S.r.I. Series 2006 - CLASS B NOTES

Interest	Period	Interest	Δ	mount Accrued		Befo	re Payments	Paym	onte	٨ftc	er Payments
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
	, <i>,</i> ,					onpaid interest	<u> </u>		тпісіраі	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	0.240%	92	41,975.00		75,000,000,00	41,975.00	-	-	75,000,000,00
31/12/2015	31/03/2016	31/03/2016	0.128%	91	24,266.67		75,000,000.00	24,266.67	-	-	75,000,000.00
31/03/2016	30/06/2016	30/06/2016	0.018%	91	3,412.50		75,000,000.00	3,412.50	-	-	75,000,000.00
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-		75,000,000.00	-	-	-	75,000,000.00
30/09/2016	30/12/2016	30/12/2016	0.000%	91			75.000.000.00				75.000.000.00
00/00/2010	00/12/2010	00/12/2010	0.00070	51			10,000,000.00				70,000,000.00
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### Cordusio RMBS - UCFin S.r.I. - Series 2006 - CLASS C NOTES

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Interest Start (included)		Interest Payment Date		nount Accrued	Interest Due	Unpaid Interest	re Payments Outstanding Principal	Paym Interest	Principal	Unpaid Interest	er Payments Outstanding Principal
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	4.069%	130	367,322.22	-	25,000,000.00	367,322.22	-	-	25,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.314%	91	272,620.83	-	25,000,000.00	272,620.83	-	-	25,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.564%	91	288,419.44	-	25,000,000.00	288,419.44	-	-	25,000,000.00
28/09/2007	31/12/2007	31/12/2007	5.126%	94	334,613.89	-	25,000,000.00	334,613.89	-	-	25,000,000.00
31/12/2007	31/03/2008	31/03/2008	5.165%	91	326,399.31	-	25,000,000.00	326,399.31		-	25,000,000.00
31/03/2008	30/06/2008	30/06/2008	5.128%	91	324,061.11	-	25,000,000.00	324,061.11	-	-	25,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.355%	92	342,125.00	-	25,000,000.00	342,125.00		-	25,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.542%	92	354,072.22	-	25,000,000.00	354,072.22		-	25,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.373%	90	210,812.50		25,000,000.00	210,812.50			25,000,000.00
31/03/2009	30/06/2009	30/06/2009	1.931%	91	122,028.47		25,000,000.00	122,028.47			25,000,000.00
30/06/2009	30/09/2009	30/09/2009	1.520%	92	97,111.11	-	25,000,000.00	97,111.11			25,000,000.00
30/09/2009	31/12/2009	31/12/2009	1.139%	92	72,769.44		25,000,000.00	72,769.44			25,000,000.00
31/12/2009	31/03/2010	31/03/2010	1.107%	90	69,187.50	-	25,000,000.00	69,187.50	-	-	25,000,000.00
31/03/2010	30/06/2010	30/06/2010	1.035%	91	65,406.25	-	25,000,000.00	65,406.25	-	-	25,000,000.00
30/06/2010	30/09/2010	30/09/2010	1.154%	92	73,727.77	-	25,000,000.00	73,727.77	-	-	25,000,000.00
30/09/2010	31/12/2010	31/12/2010	1.280%	92	81,777.77	-	25,000,000.00	81,777.77	-	-	25,000,000.00
31/12/2010	31/03/2011	31/03/2011	1.413%	90	88,312.50	-	25,000,000.00	88,312.50	-	-	25,000,000.00
31/03/2011	30/06/2011	30/06/2011	1.619%	91	102,311.80	-	25,000,000.00	102,311.80	-	-	25,000,000.00
30/06/2011	30/09/2011	30/09/2011	1.931%	92	123,369.44	-	25,000,000.00	123,369.44	-	-	25,000,000.00
30/09/2011	30/12/2011	30/12/2011	1.944%	91	122,850.00	-	25.000.000.00	122.850.00	-	-	25.000.000.00
30/12/2011	30/03/2012	30/03/2012	1.787%	91	112,928.47	-	25.000.000.00	112,928.47	-	-	25.000.000.00
30/03/2012	29/06/2012	29/06/2012	1.187%	91	75,011.80	-	25,000,000.00	75,011.80	-	-	25,000,000.00
29/06/2012	28/09/2012	28/09/2012	1.052%	91	66,480.55	-	25,000,000.00	66,480.55	-	-	25,000,000.00
28/09/2012	31/12/2012	31/12/2012	0.622%	94	40,602,77	-	25.000.000.00	40,602.77	-	-	25.000.000.00
31/12/2012	28/03/2013	28/03/2013	0.585%	87	35,343.75	-	25,000,000.00	35,343.75	-	-	25,000,000.00
28/03/2013	28/06/2013	28/06/2013	0.613%	92	39,163.88		25,000,000.00	39,163.88	-	-	25,000,000.00
28/06/2013	30/09/2013	30/09/2013	0.622%	94	40,602.77	-	25,000,000.00	40,602.77	-	-	25.000.000.00
30/09/2013	31/12/2013	31/12/2013	0.621%	92	39,675.00		25,000,000.00	39,675.00	-	-	25,000,000.00
31/12/2013	31/03/2014	31/03/2014	0.693%	90	43,312.50		25,000,000.00	43,312.50		-	25,000,000.00
31/03/2014	30/06/2014	30/06/2014	0.713%	91	45,057.63		25,000,000.00	45,057.63	-	-	25.000.000.00
30/06/2014	30/09/2014	30/09/2014	0.609%	92	38,908.33		25,000,000.00	38,908.33	-	-	25,000,000.00
30/09/2014	31/12/2014	31/12/2014	0.482%	92	30,794,44		25,000,000,00	30,794,44		-	25.000.000.00
31/12/2014	31/03/2015	31/03/2015	0.479%	90	29.937.50		25.000.000.00	29,937.50	-	-	25.000.000.00
31/03/2015	30/06/2015	30/06/2015	0.421%	91	26,604.86		25,000,000.00	26,604.86	-	-	25,000,000.00
30/06/2015	30/09/2015	30/09/2015	0.385%	92	24,597.22		25,000,000.00	24,597.22		-	25,000,000.00
30/09/2015	31/12/2015	31/12/2015	0.359%	92	22,936.11	-	25,000,000,00	22,936.11	-	-	25.000.000.00
31/12/2015	31/03/2016	31/03/2016	0.268%	91	16,936.11		25,000,000.00	16,936.11			25,000,000.00
31/03/2016	30/06/2016	30/06/2016	0.158%	91	9,984.72		25,000,000.00	9,984.72		-	25,000,000.00
30/06/2016	30/09/2016	30/09/2016	0.119%	92	7,602.78		25,000,000.00	7.602.78		-	25,000,000.00
30/09/2016	30/12/2016	30/12/2016	0.098%	91	6,193.06		25,000,000.00	6,193.06			25,000,000.00
30/03/2010	30/12/2010	30/12/2010	0.03070	31	0,135.00		23,000,000.00	0,135.00			23,000,000.00

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

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Interest		Interest		Amount Accrued	Internet Dure		re Payments	Paym			er Payments
Start (included)	End (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
30/09/2016	30/12/2016	30/12/2016	0.428%	91	51,930.67		48,000,000.00	51,930.67			48,000,000.00
30/09/2010	30/12/2010	30/12/2010	0.420 /0	31	51,930.07	-	48,000,000.00	51,930.07			48,000,000.00
								<b>├</b> ───┤			
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								<b>├</b> ───┤			
								<b>├</b> ───┤			
								<b>├</b> ───┤			

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

Collection P (both dates in	cluded)	Principal Collected on Claims not Classified as Defaulted Claims (excluding	Interest Collected on Claims not Classified as Defaulted Claims	Recoveries on Defaulted Claims	Pre-payments on Claims not Classified as Defaulted Claims	Other	Total Collections
Start	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
01/03/2008	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
01/06/2008	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
01/09/2008	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
01/12/2008	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
01/03/2009	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
01/06/2009	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
01/09/2009 01/12/2009	30/11/2009 28/02/2010	23,801,416.70 23,401,377,61	12,935,003.89 11,962.492,14	347,711.07 1.005.545.05	29,868,040.21 28,943,038,64	146,727.99 160.678.14	67,098,899.86 65,473,131,58
01/03/2010	31/05/2010	23,401,377.61 24,099,919.04	11,962,492.14 11,248,559.74	944,331.77	28,943,038.64 28,860,420.66	159,840.45	65,313,071.66
01/06/2010	31/08/2010	23,028,029.42	10,680,591.29	1,067,329.38	26,462,574.81	150,797.89	61,389,322.79
01/09/2010	30/11/2010	22,309,901.14	10,457,586.73	1,046,079.62	16,800,116.38	130,174.89	50,743,858.76
01/12/2010	28/02/2011	21.914.075.46	10,248,244.51	1,240,392,23	21.195.539.57	126,426.93	54,724,678,70
01/03/2011	31/05/2011	21,554,774,24	10.089.706.32	970.243.75	24.394.141.82	585,589,35	57,594,455,48
01/06/2011	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
01/09/2011	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
01/12/2011	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
01/03/2012	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
01/06/2012	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
01/09/2012	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
01/12/2012	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
01/12/2013	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
01/03/2014	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
01/06/2014	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
01/09/2014	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
01/12/2014	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
01/03/2015	31/05/2015 31/08/2015	17,012,276.79 16,503,655,17	4,141,735.52 3,900.827.07	1,566,307.83 790,766.86	6,113,313.01 4,989,403.57	68,889.93 53,428,83	28,902,523.08 26,238,081,50
01/09/2015	30/11/2015	16,204,969.09	3,742,107.72	1,033,224.64	6,736,213.88	55,327.14	20,230,001.30
01/12/2015	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
01/03/2016	31/05/2016	15,444,183.09	3,450,510.68	1.384.772.01	7.319.490.45	56,664.30	27,655,620,53
01/06/2016	31/08/2016	14,939,194.53	3,244,041.28	1,376,159.90	5,186,388.60	50,998.56	24,796,782.87
01/09/2016	30/11/2016	14.630.582.58	3,076,327.27	1,687,552.28	5,742,765.91	47.727.41	25,184,955,45
01/00/2010	00/11/2010	11,000,002.00	0,010,021,21	1,001,002120	0,1 12,1 00101		20,101,000.10
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#### Cordusio RMBS - UCFin S.r.I. - Issuer Available Funds

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	4,816,222.46	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	22,751,936.91
(a) Interest Components related to the Mortgage Loans received by the Issuer	4,802,828.12	(a) All Principal Components related to the Mortgage Loans received by the Issuer	20,373,348.49
(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	13,394.34	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	2,378,320.68
(d) All amounts received from the Swap Counterparty by the Issuer	-	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	267.74
(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 (excuding any Principal Available Funds)	-	(f) Any amount credited and/or retained on each IPD under items (xvi) and (xvii) of the Pre-Enforcement Interest Priority of Payment	
(h) Cash Reserve Excess available after repayment of the Subordinated Loan	-	(g) Any other amount received from the Originator under the Warranty and Indeminty Agreement	-
<ul> <li>Amount withdrawn from the Cash Reserve if items (i) to (xiv) of the Pre-Enforcement Interest Priority of Payments are not paid</li> </ul>	-	(h) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption Date, any amounts standing to the credit of the Expenses Account	
(j) On the Calculation Date immediately preceding the Maturity Date, the amount standing to the credit of the Cash Reserve Account at such date			
	Firm		

TOTAL ISSUER AVAILABLE FUNDS

Euro

25,189,838.69

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

PRE-ENFOR	CEMENT INTEREST PRIORITY OF PAYMENT		PRE-ENFORCE	MENT PRINCIPAL PRIORITY OF PAYMENT	
		Euro			Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	4,816,222.46		TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	22,751,936.91
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 Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPoP	
Second	Issuer/RoN expenses a) Corporate fees, expenses of Issuer b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN d) Amount necessary to replenish the Expenses Account up to Retention Amount	237,234.72 14,500.00 2,456.69 464.85	Second	Class A1 Principal: (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account (b) Thereafter to pay Class A1 Principal	
Third	Third Party Fees and Expenses:		Third	Class A2 Principal	22,751,749.00
	<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> <li>c) Computation Agent fees and expenses</li> </ul>		Fourth	To pay interest on Class B Notes should a Class B trigger event occurred and the related payment has not been fully done under iterm (viii) of the IPoP	· · ·
	d) Services fees and expenses e) Corporate Servicer fees and expenses	574,321.02 36,164.23	Fifth	Class B Principal	-
	e) Corporate Servicer rees and expenses     f) Stichting Corporate Services Provider fees and expenses     Account Bank fees and expenses     h) Custodian fees and expenses	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 fully done under iterm (x) of the IPoP	-
Fourth		1,235,193.76	Seventh	Class C Principal	-
Fourth	Amounts due to the Swap Counterparty Instalment Premiums payable to the Originator	1,920.00	Eighth	To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under iterm (xii) of the IPoP	
Sixth	Interest on Class A Notes		Nineth	Class D Principal	-
	Interest on Class A1 Notes Interest on Class A2 Notes	<u> </u>	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 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	6,193.06			
Eleventh	Reduction of Class C PDL to zero		Fourteenth	Junior Notes Additional Remuneration	-
Twelfth	Interest on Class D Notes if Class D Trigger Event has not occurred	51,930.67			
Thirteenth	Reduction of Class D PDL to zero	-			
Fourteenth	Reduction of Junior Notes PDL to zero	2,378,320.68			
Fifteenth	Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)	92,641.59			
Sixteenth	Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes Trigger Event has occurred (if any Rated Notes o/s)	-			
Seventeeth	Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments				
Eighteenth	Any Swap termination payments				
Nineteenth	Any amounts due to: a) UCI under the terms of the Transfer Agreement b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement	<u>_</u>			
Twentieth	Interest on the Subordinated Loan	·			
Twenty-first	Principal on the Subordinated Loan				
Twenty-second	Any amounts due to UCI: a) in connection with a limited recourse loan under the terms of the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement	- -			

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2,470,962.27

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

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	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	-	2,378,320.68	2,378,320.68	-

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	156	7,745,230.63	1.12%
from 30 days to 59 days	97	4,652,588.30	0.67%
from 60 days to 89 days	60	3,350,304.01	0.48%
from 90 days to 119 days	50	2,796,877.65	0.40%
from 120 days to 149 days	41	2,421,996.35	0.35%
from 150 days to 179 days	23	1,233,101.44	0.18%
from 180 days to 209 days	23	975,202.52	0.14%
from 210 days to 239 days	31	1,919,668.66	0.28%
from 240 days to 269 days	22	1,157,114.09	0.17%
from 270 days to 299 days	11	788,343.89	0.11%
from 300 days to 329 days	3	97,161.47	0.01%
from 330 days to 359 days	4	142,743.26	0.02%
above 360 days		-	0.00%
Total	521	27,280,332.27	3.95%

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)

11,532,209.33 2,495,969,427.59

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a) *	Initial Portfolio Outstanding Amount (b) **	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
138,241,307.15	2,495,969,427.59	5.54%
Junior Notes Trigger Event if (c) >=6.5% NOT OCCURRED		
Class D Notes Trigger Event if (c) >=8% NOT OCCURRED		
Class C Notes Trigger Event if (c) >=10% NOT OCCURRED		
Class B Notes Trigger Event if (c) >=11.3% NOT OCCURRED		

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

0.46%

PRE-PAYMENT				
	Total Prepayments during previous Collection Period	Portfolio Outstanding Amount at start of previous Collection Period	3 Month CPR	
	5,742,765.91	611,741,165.59	3.77%	
	Life CPR 6.87%			
CASH RESERVE				
Bala		Amounts paid in accordance with the Priority of Payments	Amounts received in accordance with the Priority of Payments	Balance at end of Interest Payment Date
	10,555,316.71			
		of Payments	Priority of Payments	
	10,555,316.71	of Payments	Priority of Payments	
	10,555,316.71 ·get Amount	of Payments	Priority of Payments	
Tarç	10,555,316.71 ·get Amount	of Payments	Priority of Payments	
Tar Cas	10,555,316.71 get Amount 14,975,816.57 sh Reserve Releaso if: 0% of Initial Outstanding Balance of Notes	of Payments Check Yes	Priority of Payments	
Cas <50 PDI	10,555,316.71 get Amount 14,975,816.57 sh Reserve Releaso if: 0% of Initial Outstanding Balance of Notes Is are equal to 0	of Payments 	Priority of Payments	
Tar Cas < 50 PDL Cas	10,555,316.71 get Amount 14,975,816.57 sh Reserve Release if: 0% of Initial Outstanding Balance of Notes Ls are equal to 0 sh Reserve not less than Target Cash Reserve Amount	of Payments Check Yes Yes No	Priority of Payments	
Cas ≤ 50 PDL Cas Cur	10,555,316.71 get Amount 14,975,816.57 sh Reserve Releaso if: 0% of Initial Outstanding Balance of Notes Is 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 not applicable
	c) Computation Agent fees and expenses 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 current Collection Period	At the end of the previous Collection Period
	a.1	Number of Loans:	12,742	13,110
	a.2	Oustanding Portfolio Amount:	588,989,357.02	611,741,165.59
	a.3	Average Outstanding Potfolio Amount (1):	46,224	46,662
	a.4	Weighted Average Seasoning (months) (2):	158.23	155.37
	a.5	Weighted Average Current LTV (2):	42.11%	42.64%
	a.6	Weighted Average Remaining Term (months) (2):	147	149

			At the end of the curre	nt Collection Period			At the end of the previo	ous Collection Period	
Ou	itstanding amount	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
b.1	from 0 (included) to 10.000 (excluded) Euro	1,417	11.12%	6,759,814.59	1.15%	1,479	11.28%	7,027,972.34	1.15%
b.2	from 10.000 (included) to 25.000 (excluded) Euro	2,343	18.39%	41,424,238.89	7.03%	2,368	18.06%	41,936,199.13	6.86%
b.3	from 25.000 (included) to 50.000 (excluded) Euro	3,736	29.32%	139,545,345.56	23.69%	3,786	28.88%	141,607,964.98	23.15%
b.4	from 50.000 (included) to 75.000 (excluded) Euro	2,943	23.10%	181,397,658.83	30.80%	3,012	22.97%	185,389,599.60	30.31%
b.5	from 75.000 (included) to 100.000 (excluded) Euro	1,605	12.60%	137,403,709.55	23.33%	1,710	13.04%	146,390,351.56	23.93%
b.6	from 100.000 (included) to 150.000 (excluded) Euro	657	5.16%	75,363,411.66	12.80%	706	5.39%	80,988,998.08	13.24%
b.7	from 150.000 (included) to 200.000 (excluded) Euro	37	0.29%	6,170,538.90	1.05%	45	0.34%	7,464,738.43	1.22%
b.8	from 200.000 (included) to 300.000 (excluded) Euro	4	0.02%	924,639.04	0.15%	4	0.04%	935,341.47	0.14%
b.9	over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
b.1	I0 Total	12,742	100.00%	588,989,357.02	100.00%	13,110	100.00%	611,741,165.59	100.00%

			At the end of the curre	nt Collection Period		At the end of the previous Collection Period			
c.	Portfolio Seasoning (3)	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	c.1 from 18 (included) to 24 (excluded) months		0.00%	-	0.00%	-	0.00%	-	0.00%
	c.2 from 24 (included) to 48 (excluded) months		0.00%	-	0.00%	-	0.00%	-	0.00%
	c.3 from 48 (included) to 72 (excluded) months		0.00%	-	0.00%	-	0.00%	-	0.00%
	c.4 from 72 (included) to 96 (excluded) months		0.00%	-	0.00%	-	0.00%	-	0.00%
	c.5 from 96 (included) to 108 (excluded) months		0.00%	-	0.00%	-	0.00%	-	0.00%
	c.6 from 108 (included) to 120 (excluded) months		0.00%	-	0.00%	-	0.00%	-	0.00%
	c.7 from 120 (included) to 150 (excluded) months	3,494	27.42%	224,349,442.98	38.09%	4,553	34.73%	291,567,389.27	47.66%
	c.8 from 150 (included) to 180 (excluded) months	7,216	56.63%	314,095,623.74	53.33%	6,891	52.56%	280,336,890.79	45.83%
	c.9 over 180 (included) months	2,032	15.95%	50,544,290.30	8.58%	1,666	12.71%	39,836,885.53	6.51%
	c.10 Total	12,742	100.00%	588,989,357.02	100.00%	13,110	100.00%	611,741,165.59	100.00%

_			At the end of the curre	nt Collection Period		At the end of the previous Collection Period			
d. 0	urrent LTV Ratio (4)	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
C	.1 from 0% (included) to 10% (excluded)	1,492	11.71%	9,191,620.60	1.56%	1,580	12.05%	9,733,539.49	1.59%
C	.2 from 10% (included) to 20% (excluded)	1,961	15.39%	39,206,075.49	6.66%	1,935	14.76%	38,864,124.29	6.35%
c	.3 from 20% (included) to 30% (excluded)	1,837	14.42%	61,581,719.82	10.46%	1,869	14.26%	62,715,157.37	10.25%
c	.4 from 30% (included) to 40% (excluded)	2,393	18.78%	110,947,069.32	18.84%	2,429	18.53%	112,523,095.87	18.39%
c	.5 from 40% (included) to 50% (excluded)	2,657	20.85%	171,879,685.25	29.18%	2,745	20.94%	178,109,545.83	29.12%
c	.6 from 50% (included) to 60% (excluded)	2,314	18.16%	188,437,467.25	31.99%	2,440	18.61%	199,879,502.82	32.67%
c	.7 from 60% (included) to 70% (excluded)	88	0.69%	7,745,719.29	1.31%	112	0.85%	9,916,199.92	1.63%
c	.8 from 70% (included) to 80% (excluded)		0.00%		0.00%	-	0.00%		0.00%
c	.9 Total	12,742	100.00%	588,989,357.02	100.00%	13,110	100.00%	611,741,165.59	100.00%

		At the end of the curre	nt Collection Period		At the end of the previous Collection Period			
Remaining Term 👳	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
e.1 from 0 (included) to 12 months (excluded)	735	5.77%	2,102,779.86	0.36%	785	5.99%	2,284,563.38	0.37%
e.2 from 12 (included) to 24 months (excluded)	581	4.56%	4,843,590.15	0.82%	649	4.95%	5,574,074.78	0.91%
e.3 from 24 (included) to 48 months (excluded)	1,429	11.22%	24,387,355.02	4.14%	1,403	10.70%	24,668,865.75	4.03%
e.4 from 48 (included) to 72 months (excluded)	1,541	12.10%	41,740,850.96	7.09%	1,471	11.22%	39,581,232.06	6.47%
e.5 from 72 (included) to 96 months (excluded)	1,644	12.90%	62,012,563.89	10.53%	1,681	12.82%	63,137,227.75	10.32%
e.6 from 96 (included) to 120 months (excluded)	714	5.60%	32,220,739.49	5.47%	793	6.05%	35,691,357.59	5.83%
e.7 from 120 (included) to 160 months (excluded)	3,280	25.74%	197,989,247.75	33.62%	3,248	24.77%	195,894,196.42	32.02%
e.8 from 160 (included) to 200 months (excluded)	844	6.62%	59,558,517.94	10.11%	919	7.01%	64,630,517.27	10.57%
e.9 over 200 (included) months	1,974	15.49%	164,133,711.96	27.86%	2,161	16.49%	180,279,130.59	29.48%
e.10 Total	12,742	100.00%	588,989,357.02	100.00%	13,110	100.00%	611,741,165.59	100.00%

			At the end of the curre	nt Collection Period			At the end of the previo	us Collection Period	
f.	By Region of Originating Branch 🛛	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	f.1 Abruzzo	224	1.76%	8,670,157.74	1.47%	228	1.74%	8,982,351.38	1.47%
	f.2 Basilicata	46	0.36%	1,440,642.24	0.24%	47	0.36%	1,482,070.62	0.24%
	f.3 Calabria	143	1.12%	4,562,230.80	0.77%	149	1.14%	4,746,223.91	0.78%
	f.4 Campania	968	7.60%	31,842,616.51	5.41%	994	7.58%	33,294,447.16	5.44%
	f.5 Emilia - Romagna	673	5.28%	41,844,782.01	7.10%	685	5.23%	43,437,437.86	7.10%
	f.6 Friuli-Venezia Giulia	107	0.84%	4,642,638.92	0.79%	112	0.85%	4,871,863.09	0.80%
	f.7 Lazio	2,041	16.02%	101,218,797.89	17.19%	2,103	16.04%	105,256,214.58	17.21%
	f.8 Liguria	211	1.66%	7,995,623.66	1.36%	217	1.66%	8,310,465.76	1.36%
[	f.9 Lombardia	3,851	30.22%	199,752,956.18	33.91%	3,945	30.09%	207,015,371.65	33.84%
	f.10 Marche	51	0.40%	2,895,231.17	0.49%	51	0.39%	2,942,508.10	0.48%
[	f.11 Molise	41	0.32%	1,594,157.35	0.27%	43	0.33%	1,630,352.54	0.27%
	f.12 Piemonte	2,140	16.79%	88,206,217.48	14.98%	2,214	16.89%	91,672,580.03	14.99%
[	f.13 Puglia	674	5.29%	21,646,756.16	3.68%	704	5.37%	22,511,589.09	3.68%
_ [	f.14 Sardegna	138	1.08%	5,920,710.17	1.01%	139	1.06%	6,077,358.32	0.99%
	f.15 Sicilia	653	5.12%	25,238,536.45	4.29%	668	5.10%	26,087,145.96	4.26%
[	f.16 Toscana	74	0.58%	4,313,958.45	0.73%	77	0.59%	4,508,086.99	0.74%
[	f.17 Trentino - Alto Adige	32	0.25%	1,345,371.33	0.23%	33	0.25%	1,386,543.40	0.23%
[	f.18 Umbria	184	1.44%	8,584,752.57	1.46%	195	1.49%	9,081,023.33	1.48%
_ [	f.19 Valle d'Aosta	48	0.38%	1,423,835.98	0.24%	48	0.37%	1,471,690.97	0.24%
[	f.20 Veneto	443	3.49%	25,849,383.96	4.38%	458	3.47%	26,975,840.85	4.40%
- [	f.4 Total	12,742	100.00%	588,989,357.02	100.00%	13,110	100.00%	611,741,165.59	100.00%

	At the end of the current Collection Period					At the end of the previous Collection Period				
g.	Payment Frequency	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	g.1 Monthly	12,742	100.00%	588,989,357.02	100.00%	13,110	100.00%	611,741,165.59	100.00%	
	g.2 Quarterly	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	g.3 Total	12,742	100.00%	588,989,357.02	100.00%	13,110	100.00%	611,741,165.59	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 Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	h.1 Direct Debit	9,109	71.49%	418,218,510.15	71.01%	9,397	71.68%	433,888,950.91	70.93%	
	h.2 R.I.D.	3,144	24.67%	144,458,274.63	24.53%	3,211	24.49%	150,355,996.57	24.58%	
	h.3 Cash	489	3.84%	26,312,572.24	4.46%	502	3.83%	27,496,218.11	4.49%	
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	h.5 Total	12,742	100.00%	588,989,357.02	100.00%	13,110	100.00%	611,741,165.59	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 Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	i.1 Fixed	2,209	17.34%	52,842,175.08	8.97%	2,386	18.20%	56,850,456.44	9.29%	
	i.2 Floating	8,203	64.38%	406,322,252.00	68.99%	8,360	63.77%	421,083,285.28	68.83%	
	i.3 Optional currently Fixed	1,189	9.33%	63,526,473.47	10.79%	1,203	9.18%	65,431,660.70	10.70%	
	i.4 Optional currently Floating	1,141	8.95%	66,298,456.47	11.25%	1,161	8.85%	68,375,763.17	11.18%	
	i.5 Total	12,742	100.00%	588,989,357.02	100.00%	13,110	100.00%	611,741,165.59	100.00%	

			At the end of the currer	nt Collection Period		At the end of the previous Collection Period				
I.	Interest Rate (Fixed and Optional currently Fixed) 👳	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	I.1 0% (included) - 3% (excluded)	1,197	9.39%	63,706,256.63	10.82%	1,210	9.23%	65,614,018.23	10.73%	
	I.2 3% (included) - 4% (excluded)	11	0.09%	414,233.79	0.07%	11	0.08%	426,005.87	0.07%	
	I.3 4% (included) - 5% (excluded)	14	0.11%	408,184.21	0.07%	15	0.11%	471,300.57	0.08%	
	I.4 5% (included) - 6% (excluded)	648	5.09%	13,356,783.35	2.27%	705	5.38%	14,588,107.44	2.38%	
	1.5 >=6%	1,528	11.99%	38,483,190.57	6.53%	1,648	12.58%	41,182,685.03	6.73%	
	I.6 Total	3,398	26.67%	116,368,648.55	19.76%	3,589	27.38%	122,282,117.14	19.99%	

			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 Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	m.1 0% (included) - 1% (excluded)		0.00%	-	0.00%		0.00%	-	0.00%	
	m.2 1% (included) - 1.25% (excluded)	2,422	19.01%	79,663,403.63	13.53%	2,497	19.05%	84,087,635.63	13.75%	
	m.3 1.25% (included) - 1.5% (excluded)	4,179	32.80%	202,148,064.94	34.32%	4,245	32.38%	209,614,143.46	34.27%	
	m.4 1.5% (included) - 1.75% (excluded)	2,560	20.09%	179,817,780.68	30.53%	2,597	19.81%	184,629,792.54	30.18%	
	m.5 1.75% (included) - 2% (excluded)	125	0.98%	8,443,296.57	1.43%	127	0.97%	8,691,702.61	1.42%	
	n.6 >=2%	58	0.45%	2,548,162.65	0.43%	55	0.41%	2,435,774.21	0.39%	
	m.7 Total	9,344	73.33%	472,620,708.47	80.24%	9,521	72.62%	489,459,048.45	80.01%	

(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





