Cordusio RMBS - UCFin S.r.I. - 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 07/07/2017

Quarterly Collection Period 01/03/2017 31/05/2017

Interest Period 31/03/2017 30/06/2017

Interest Payment Date 30/06/2017

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

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

This Information is issued and approved by UniCredit Bank AG. UniCredit Bank AG London Branch, Moor House, 120 London Wall, London, EC2Y 5ET, is authorised by the Bundesanstalt für Finanzdienstleistungsaufsicht (BaFin) and subject to limited regulation by the Financial Conduct Authority and Prudential Regulation Authority. Details about the extent of our regulation by the Financial Conduct Authority and Prudential Regulation Authority are available from us on request. UniCredit Group and its subsidiaries are subject to regulation by the European Central Bank.

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

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

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

Issue Date: 20/11/2006

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

Joint Lead Managers: 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 Date	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 Issuance	7	16	26	40	73	200
Patient of the Fitch	AAA	AAA	AA	A+	BBB+	Unrated
Rating at the Issue Date	Aaa	Aaa	Aa1	A1	Baa2	Unrated
Standard & Poor's	AAA	AAA	AA	A+	BBB+	Unrated

Originator / Servicer: UniCredit S.p.A (formerly known as UniCredit Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A; or UniCredit Banca per la Casa S.p.A)

Interest Day Count: Actual/360

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

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

Account Bank: BNP Paribas Securities Services S.A., Milan Branch
Principal Paying Agent: BNP Paribas Securities Services S.A., Milan Branch

Representative of Noteholders: Securitisation Services S.p.A.

Swap Counterparty: Credit Suisse International

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

Interest		Interest		Amount Accrued			re Payments		ments		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	3.739%	130	8,100,733.33	-	600,000,000.00	8,100,733.33	-	-	600,000,000.00
30/03/2007	29/06/2007	29/06/2007	3.984%	91	6,042,400.00	-	600,000,000.00	6,042,400.00	-	-	600,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.234%	91	6,421,566.67	-	600,000,000.00	6,421,566.67	-	-	600,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.796%	94	7,513,733.33	-	600,000,000.00	7,513,733.33	-	-	600,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.835%	91	7,333,083.33	-	600,000,000.00	7,333,083.33	-	-	600,000,000.00
31/03/2008	30/06/2008	30/06/2008	4.798%	91	7,276,966.66	-	600,000,000.00	7,276,966.66	515,602,680.00	-	84,397,320.00
30/06/2008	30/09/2008	30/09/2008	5.025%	92	1,083,802.25	-	84,397,320.00	1,083,802.25	84,215,280.00	-	182,040.00
30/09/2008	31/12/2008	31/12/2008	5.212%	92	2,424.69	-	182,040.00	2,424.69	182,040.00	-	-
31/12/2008	31/03/2009	31/03/2009	3.043%	90	-	-	-	-	-	-	-
31/03/2009	30/06/2009	30/06/2009	1.601%	91	-	-	-	-	-	-	-
30/06/2009	30/09/2009	30/09/2009	1.190%	92	-	-	-	-	-	-	-
30/09/2009	31/12/2009	31/12/2009	0.809%	92	-	-	-	-	-	-	-
31/12/2009	31/03/2010	31/03/2010	0.777%	90	-	-	-	-	-	-	-
31/03/2010	30/06/2010	30/06/2010	0.705%	91	-	-	-	-	-	-	-
30/06/2010	30/09/2010	30/09/2010	0.824%	92	-	-	-	-	-	-	-
30/09/2010	31/12/2010	31/12/2010	0.950%	92	-	-	-	-	-	-	-
31/12/2010	31/03/2011	31/03/2011	1.083%	90	-	-	-	-	-	-	-
31/03/2011	30/06/2011	30/06/2011	1.289%	91	-	-	-	-	-	-	-
30/06/2011	30/09/2011	30/09/2011	1.601%	92	-	-	-	-	-	-	-
30/09/2011	30/12/2011	30/12/2011	1.614%	91	-	-	-	-	-	-	-
30/12/2011	30/03/2012	30/03/2012	1.457%	91	-	-	-	-	-	-	-
30/03/2012	29/06/2012	29/06/2012	0.857%	91	-	-	-	-	-	-	-
29/06/2012	28/09/2012	28/09/2012	0.722%	91	-	-	-	-	-	-	-
28/09/2012	31/12/2012	31/12/2012	0.292%	94	-	-	-	-	-	-	-
31/12/2012	28/03/2013	28/03/2013	0.255%	87	-	-	-	-	-	-	-
28/03/2013	28/06/2013	28/06/2013	0.283%	92	-	-	-	-	-	-	-
28/06/2013	30/09/2013	30/09/2013	0.292%	94	-	-	-	-	-	-	-
30/09/2013	31/12/2013	31/12/2013	0.291%	92	-		-	-	-		-
31/12/2013	31/03/2014	31/03/2014	0.363%	90	-		-	-	-		-
31/03/2014	30/06/2014	30/06/2014	0.383%	91	-	-	-	-	-	-	-
30/06/2014	30/09/2014	30/09/2014	0.279%	92	-	-	-	-	-	-	-
30/09/2014	31/12/2014	31/12/2014	0.152%	92	-		-	-	-		-
31/12/2014	31/03/2015	31/03/2015	0.149%	90	-		-	-	-		-
31/03/2015	30/06/2015	30/06/2015	0.091%	91	-		-	-	-		-
30/06/2015	30/09/2015	30/09/2015	0.055%	92	-	-	-	-	-		-
30/09/2015	31/12/2015	31/12/2015	0.029%	92	-		-	-	-		-
31/12/2015	31/03/2016	31/03/2016	0.000%	91	-	-	-	-	-	-	-
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	-	-	-	-	-
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	-	-	-	-	-
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	-	-	-	-	-
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	-	-	-	-	-
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-	-	_	_	-		_
01/00/2011	00/00/2011	00/00/2011	0.00070	0.							
											
											
											

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

Interes	Period	Interest		Amount Accrued		Befo	re Payments	Payn	nents	Afte	er Payments
	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	3.829%	130	23,988,495.56		1,735,000,000.00	23,988,495.56			1,735,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.074%	91	17,867,319.17		1,735,000,000.00	17,867,319.17	-		1,735,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.324%	91	18,963,742.78	-	1,735,000,000.00	18,963,742.78	-	-	1,735,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.886%	94	22,134,937.22	-	1.735.000.000.00	22,134,937.22	-	-	1,735,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.925%	91	21,599,545.14		1,735,000,000.00	21,599,545.14		_	1,735,000,000.00
31/03/2008	30/06/2008	30/06/2008	4.888%	91	21,437,274,44	-	1.735.000.000.00	21,437,274.44	-	_	1,735,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.115%	92	22,679,341.66	-	1,735,000,000.00	22,679,341.66	-	_	1,735,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.302%	92	23,508,478.88	-	1,735,000,000.00	23,508,478.88	81,388,503.00		1,653,611,497.00
31/12/2008	31/03/2009	31/03/2009	3.133%	90	12,951,912.05	-	1,653,611,497.00	12,951,912.05	88.207.400.00	_	1,565,404,097.00
31/03/2009	30/06/2009	30/06/2009	1.691%	91	6,691,276.32	-	1,565,404,097.00	6,691,276.32	77,415,006.00		1,487,989,091.00
30/06/2009	30/09/2009	30/09/2009	1.280%	92	4,867,377.64	-	1,487,989,091.00	4,867,377.64	71,768,622.00	-	1,416,220,469.00
30/09/2009	31/12/2009	31/12/2009	0.899%	92	3,253,687.84	-	1,416,220,469.00	3,253,687.84	60,514,024.00	-	1,355,706,445.00
31/12/2009	31/03/2010	31/03/2010	0.867%	90	2.938.493.71	-	1,355,706,445,00	2,938,493,71	60.567.809.00	-	1,295,138,636.00
31/03/2010	30/06/2010	30/06/2010	0.795%	91	2,602,689.01	-	1,295,138,636.00	2,602,689.01	56,941,312.00	-	1,238,197,324.00
30/06/2010	30/09/2010	30/09/2010	0.914%	92	2,892,153.79	-	1,238,197,324.00	2,892,153.79	52,962,263.00	-	1,185,235,061.00
30/09/2010	31/12/2010	31/12/2010	1.040%	92	3,150,091.40	-	1,185,235,061.00	3,150,091.40	43,739,350.00	-	1,141,495,711.00
31/12/2010	31/03/2011	31/03/2011	1.173%	90	3,347,436.17	-	1,141,495,711.00	3,347,436.17	48,911,038.00	-	1,092,584,673.00
31/03/2011	30/06/2011	30/06/2011	1.379%	91	3,808,537.72	-	1,092,584,673.00	3,808,537.72	49,016,179.00	-	1,043,568,494.00
30/06/2011	30/09/2011	30/09/2011	1.691%	92	4,509,723.27	-	1,043,568,494.00	4,509,723.27	39,873,770.00	-	1,003,694,724.00
30/09/2011	30/12/2011	30/12/2011	1,704%	91	4.323.247.74	-	1.003.694.724.00	4.323,247,74	37.698.427.00	-	965,996,297,00
30/12/2011	30/03/2012	30/03/2012	1.547%	91	3,777,501.68	-	965,996,297.00	3,777,501.68	34,890,503.00	-	931,105,794.00
30/03/2012	29/06/2012	29/06/2012	0.947%	91	2,228,886.22	-	931,105,794.00	2,228,886.22	32,616,612.00	-	898,489,182.00
29/06/2012	28/09/2012	28/09/2012	0.812%	91	1,844,198.96	-	898,489,182.00	1,844,198.96	27,957,096.00	-	870,532,086.00
28/09/2012	31/12/2012	31/12/2012	0.382%	94	868,307.39	-	870,532,086.00	868,307.39	28,122,962.00	-	842,409,124.00
31/12/2012	28/03/2013	28/03/2013	0.345%	87	702,358.61	-	842,409,124.00	702,358.61	29,193,457.00	-	813,215,667.00
28/03/2013	28/06/2013	28/06/2013	0.373%	92	775,175.24	-	813,215,667.00	775,175.24	29,984,964.00	-	783,230,703.00
28/06/2013	30/09/2013	30/09/2013	0.382%	94	781,229.11	-	783,230,703.00	781,229.11	27,061,142.00	-	756,169,561.00
30/09/2013	31/12/2013	31/12/2013	0.381%	92	736,257.09	-	756,169,561.00	736,257.09	26,478,182.00	-	729,691,379.00
31/12/2013	31/03/2014	31/03/2014	0.453%	90	826,375.48	-	729,691,379.00	826,375.48	30,972,179.00	-	698,719,200.00
31/03/2014	30/06/2014	30/06/2014	0.473%	91	835,415.84	-	698,719,200.00	835,415.84	24,921,887.00	-	673,797,313.00
30/06/2014	30/09/2014	30/09/2014	0.369%	92	635,390.86	-	673,797,313.00	635,390.86	25,278,603.00	-	648,518,710.00
30/09/2014	31/12/2014	31/12/2014	0.242%	92	401,072.79	-	648,518,710.00	401,072.79	26,395,596.00	-	622,123,114.00
31/12/2014	31/03/2015	31/03/2015	0.239%	90	371,718.56	-	622,123,114.00	371,718.56	25,392,766.00	-	596,730,348.00
31/03/2015	30/06/2015	30/06/2015	0.181%	91	273,020.71	-	596,730,348.00	273,020.71	25,605,130.00	-	571,125,218.00
30/06/2015	30/09/2015	30/09/2015	0.145%	92	211,633.62	-	571,125,218.00	211,633.62	24,156,405.00	-	546,968,813.00
30/09/2015	31/12/2015	31/12/2015	0.119%	92	166,339.29	-	546,968,813.00	166,339.29	25,539,894.00	-	521,428,919.00
31/12/2015	31/03/2016	31/03/2016	0.028%	91	36,905.58	-	521,428,919.00	36,905.58	24,483,973.00	-	496,944,946.00
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	496,944,946.00	-	24,535,329.00	-	472,409,617.00
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	472,409,617.00	-	21,836,016.00	-	450,573,601.00
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	450,573,601.00	-	22,751,749.00	-	427,821,852.00
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	427,821,852.00	-	22,630,646.00	-	405,191,206.00
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-	-	405,191,206.00	-	20,968,516.00	-	384,222,690.00

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

Description Post Description Post Description	Interest		Interest		Amount Accrued			re Payments	Paym			r Payments
\$90932007 \$29062007 \$29062007 \$4.174% \$91 \$79.30.83 \$75.000.000.00 \$79.30.83 \$							Unpaid Interest	· · ·		Principal	Unpaid Interest	
280962007 280962007 311722007 311722007 311722007 311722007 311722007 311722007 311722007 311722007 311722000 3117											-	
2809/2007 3111/22007 3111/22007 3111/22008 3111/22008 3111/22008 3111/22008 3111/22008 3111/22008 3111/22008 3108/2008 3008/2008 4.988% 91 945/64166 75.000,000.00 945/64166 75.000,000.00 3111/22008 3												
311/32/2007 31/03/2008 30/09/2008 30/09/2008 4.98% 91 94.54.16.86 75,000,000.00 985,6.86.25 75,000,000.00 30/09/2008 30/09/2008 30/09/2008 31/12/2009 30/09/2008 31/12/2009 30/09/2008 31/12/2009 30/09/2008 31/12/2009 30/09/2008 31/12/2009 30/09/2008 31/12/2009 30/09/2008 31/12/2009 30/09/2008 31/12/2009 30/09/2009 30/0												
3103/2008 3008/2008 3008/2008 4.988% 91 945/64166 - 75,000,000.00 945/64166 -												
\$0062008 \$30092008 \$0092008 \$5.215% \$92 \$99,841.66 \$-75,000,000.00 \$1035,333.33 \$-75,000,000.00 \$311022008 \$311022009 \$3.0333% \$90 \$606,187.50 \$-75,000,000.00 \$1035,333.33 \$-75,000,000.00 \$311022009 \$30092009 \$3.0392009 \$3.0333% \$90 \$606,187.50 \$-75,000,000.00 \$3094.75 \$-\$75,000,000.00 \$311022009 \$30092009 \$3.0992009 \$3.												
\$30092008 \$311722008 \$5.402% \$92 \$1.055,383.33 \$75,000,000.00 \$1.035,383.33 \$75,000,000.00 \$1.035,383.33 \$75,000,000.00 \$1.035,383.33 \$75,000,000.00 \$1.035,383.33 \$75,000,000.00 \$1.035,383.33 \$75,000,000.00 \$1.035,383.33 \$75,000,000.00 \$1.035,000,000 \$1.0												
311/32/2008 311/32/2009 300/62/209 300/62/209 300/62/209 300/62/209 300/62/209 300/62/209 300/62/209 300/62/209 300/62/209 300/62/209 300/62/209 300/62/209 300/62/209 311/32/209 3												
31/03/2009 30/06/2009 30/06/2009 30/06/2009 30/06/2009 30/06/2009 30/06/2009 31/12/2009 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 31/12/2010 31/												
\$00062009 \$30062009 \$30062009 \$30062009 \$1389% \$92 \$245,000.00 - 75,000,000.00 \$191,475.00 - - 75,000,000.00 \$31022009 \$31022001 \$31032010 \$31032010 \$0.967% \$91 \$115.00 - 75,000,000.00 \$181,312.50 - - 75,000,000.00 \$31032201 \$31032010 \$30062010 \$31022010 \$11,49% \$92 \$194,350.00 -												
3009/2009 31/12/2009 31/12/2009 31/12/2009 31/12/2009 31/12/2009 31/13/2010 0.997% 92 191/475.00 - 75.000.000.00 181/315.50 - 75.000.000.00 31/13/2010 30/08/2010 30/08/2010 30/08/2010 30/08/2010 31/12/2010 30/08/2011 30/08/2013 30/08/2012 29/08/2012 29/08/2012 29/08/2012 29/08/2012 30/08/2013 30/08/2014 30/08/2015 30/08/2015 30/08/2015 30/08/2015 30/08/												
31/12/2009 31/03/2010 31/03/2010 31/03/2010 0.895% 91 181.312.50 - 75.000.000.00 181.312.50 - 75.000.000.00 30/06/2010 30/06/2010 30/06/2010 30/06/2010 30/06/2010 31/12/2010 31/12/2010 1.140% 92 194.350.00 - 75.000.000.00 194.350.00 - 75.000.000.00 - 7												
31/03/2010 30/06/2010 30/06/2010 30/06/2010 30/06/2010 30/06/2010 31/12/2010 30/06/2011 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2012 30/06/2013 30/06/2013 30/06/2013 30/06/2013 30/06/2013 30/06/2013 30/06/2013 30/06/2013 30/06/2013 30/06/2013 30/06/2013 30/06/2013 30/06/2014 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/												
3006/2010 3009/2010 3009/2010 1.014% 92 218,50.00 75,000,000.00 194,350.00 - 75,000,000.00 31/12/2010 31/12/2010 31/12/2011 31/12/2011 31/12/2011 31/12/2011 31/12/2011 31/12/2011 31/12/2011 31/12/2011 31/12/2011 31/12/2011 31/12/2011 31/12/2011 31/12/2011 30/12/2012 30/12/2013 30/12/2014 30/12/2014 30/12/2014 30/12/2014 30/12/2014 30/12/2014 30/12/2014 30/12/2014												
3009/2010 31/1/22010 31/1/22010 31/1/22010 31/1/22010 31/1/22010 31/1/22010 31/1/22010 31/1/22011 31/1/2/2011 31/1/2/2011 30/1/2/2012 30/1/2/2013 30/1/2/201												
31/12/2010 31/03/2011 30/03/2011 1.727% 90 238.887.50 - 75.000.000.00 288.887.50 - 75.000.000.00 30/03/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 30/08/2011 1.804% 91 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.33 - 75.000.000.00 342.008.35 - 75.00												
3/103/2011 30/06/2011 30/06/2011 1/479% 91 280,393.75 - 75,000,000.00 280,393.75 - 75,000,000.00 343.275.00 - 75,000,000.00 343.2												
3006/2011 30/09/2011 30/09/2011 1791% 92 343,275,00 - 75,000,000,00 343,275,00 - 75,000,000,00 340,275,00 - 75,000,000,00 - 75,000,000,00 340,275,00 - 75,000,000,00 - 75,000,000,00 -												
30/09/2011 30/12/2011 30/12/2011 30/12/2011 30/12/2011 30/12/2011 30/12/2011 30/03/2012 30/03/2012 1.647% 91 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 312,243.75 - 75,000,000.00 - 7												
30/12/2011 30/03/2012 39/06/2012 29/06/2013 29/								-11				-11
30/03/2012 29/06/2012 29/06/2012 29/06/2012 20/09/2013 20/09/2014 20/09/2013 20/09/2014 20/												
28/09/2012 28/09/2012 28/09/2012 0.912% 91 172,90.00 												
28/09/2012 31/12/2012 28/03/2013 28/05/2013 0.445% 87 80.656.25 - 75,000,000.00 80.656.25 - 75,000,000.00 28/03/2013 28/05/2013 28/05/2013 0.445% 87 80.656.25 - 75,000,000.00 80.656.25 - 75,000,000.00 28/05/2013 28/05/2013 28/05/2013 0.475% 92 90.658.33 - 75,000,000.00 90.658.33 - 75,000,000.00 30/09/2013 30/09/2013 30/09/2013 30/09/2013 31/12/2013 0.482% 94 94,391.66 - 75,000,000.00 94,391.66 - 75,000,000.00 31/12/2013 31/03/2014 31/03/2014 0.553% 90 103.687.50 - 75,000,000.00 92,191.66 - 75,000,000.00 31/03/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/09/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2015 31/03/2015 0.339% 90 63.562.50 - 75,000,000.00 63.562.50 - 75,000,000.00 31/12/2015 31/03/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 31/03/2016 30/09/2015 31/03/2016 30/09/2016 3												
31/12/2012 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 3.0/99/2013 3.0/99/2013 3.0/99/2013 3.0/99/2013 3.0/99/2013 3.0/99/2013 3.0/99/2013 3.0/99/2013 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2014 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2015 3.0/99/2016												
28/03/2013 28/06/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 30/09/2013 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 31/12/2014 31/03/2014 31/03/2014 31/03/2014 30/06/2014 30/06/2014 30/06/2014 30/09/2014 30/09/2014 30/09/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2015 31/03/2015 31/03/2015 31/03/2015 30/06/2015 30/09/2015 31/12/2015												
28/08/2013 30/09/2013 31/12/2013 30/09/2014 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 31/12/2013 31/12/2013 31/12/2013 31/12/2014 31/10/2014 31/10/2014 31/10/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 30/08/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2015 31/												
30/09/2013 31/12/2013 31/03/2014 31/03/2014 31/03/2014 0.553% 90 103,687.50 - 75,000,000.00 103,687.50												
31/12/2013 31/03/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 30/06/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2015 31/03/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 31/12/2015 31/												
31/03/2014 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 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 31/03/2015 31/03/2015 31/03/2015 31/03/2015 30/06/2015 30/06/2015 30/06/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 31/12/2015 31/												
30/06/2014 30/09/2014 31/12/2014 30/09/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2014 31/12/2015 31/12/2015 31/12/2015 31/12/2015 30/06/2015 30/06/2015 30/06/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 31/12/2015 31/												
30/09/2014 31/12/2014 31/03/2015 31/03/2015 31/03/2015 0.281% 91 53.272.91 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 63,562.50 - 75,000,000.00 - 75,000,												
31/12/2014 31/03/2015 31/03/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/06/2015 30/09/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/03/2016 30/06/2016												
31/03/2015 30/06/2015 30/06/2015 30/06/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 30/09/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/03/2016 0.128% 92 41,975.00 - 75,000,000.00 41,975.00 - 75,000,000.00 31/12/2015 - 75,000,000.00 41,975.00 - - 75,000,000.00 - - 75,000,000.00 - - 75,000,000.00 - - 75,000,000.00 - - 75,000,000.00 - - 75,000,000.00 - - - 75,000,000.00 - - - - 75,000,000.00 -<												
30/06/2015 30/09/2015 30/09/2015 30/09/2015 31/12/2015 30/09/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2015 31/12/2016 31/12/2016 31/12/2016 31/12/2016 30/06/2016 30/06/2016 30/06/2016 30/09/2016 30/												
30/09/2015 31/12/2015 31/03/2016 31/03/2016 31/03/2016 31/03/2016 31/03/2016 31/03/2016 31/03/2016 31/03/2016 30/06/2016 30/06/2016 30/06/2016 30/09/2016 30/												
31/12/2015 31/03/2016 31/03/2016 31/03/2016 31/03/2016 30/06/2016 - 75,000,000.00 24,266.67 - - 75,000,000.00 31/03/2016 30/06/2016 30/06/2016 30/09/2016 30/09/2016 30/09/2016 30/09/2016 30/09/2016 - - 75,000,000.00 - - - 75,000,000.00 30/09/2016 30/12/2016 30/12/2016 0.000% 91 - - 75,000,000.00 - - - 75,000,000.00 30/12/2016 31/03/2017 31/03/2017 0.000% 91 - - 75,000,000.00 - - - 75,000,000.00												
31/03/2016 30/06/2016 30/06/2016 30/06/2016 0.018% 91 3,412.50 - 75,000,000.00 3,412.50 - - 75,000,000.00 - - - 75,000,000.00 - - - - 75,000,000.00 - - - - 75,000,000.00 - - - - 75,000,000.00 - - - - 75,000,000.00 - - - - 75,000,000.00 - - - - 75,000,000.00 - - - - - 75,000,000.00 - - - - - - 75,000,000.00 -												
30/06/2016 30/09/2016 30/09/2016 0.000% 92 - 75,000,000.00 - - - 75,000,000.00 30/09/2016 30/12/2016 30/12/2016 0.000% 91 - - 75,000,000.00 - - - 75,000,000.00 30/12/2016 31/03/2017 31/03/2017 0.000% 91 - - 75,000,000.00 - - - - 75,000,000.00												
30/09/2016 30/12/2016 30/12/2016 0.000% 91 75,000,000.00 30/12/2016 31/03/2017 31/03/2017 0.000% 91 75,000,000.00 75,000,000.00												
30/12/2016 31/03/2017 31/03/2017 0.000% 91 - 75,000,000.00 75,000,000.00						_	-		-	-		
											_	
	01/00/2011	00/00/2011	00/00/2011	0.00070	0.			10,000,000.00				10,000,000.00

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

Interes	t Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
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	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	1.154%	92	73,727.77	-	25,000,000.00	73,727.77	-	-	25,000,000.00
30/09/2010		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	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	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	0.268%	91	16,936.11	-	25,000,000.00	16,936.11	-	-	25,000,000.00
31/03/2016		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	0.098%	91	6,193.06	-	25,000,000.00	6,193.06	-	-	25,000,000.00
30/12/2016	31/03/2017	31/03/2017	0.081%	91	5,118.75	-	25,000,000.00	5,118.75	-	-	25,000,000.00
31/03/2017	30/06/2017	30/06/2017	0.070%	91	4,423.61	-	25,000,000.00	4,423.61	-	-	25,000,000.00
		\perp									
		\vdash									
		\vdash									

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

Interes	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	er Payments
	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
30/12/2016	31/03/2017	31/03/2017	0.411%	91	49,868.00	-	48,000,000.00	49,868.00	-	-	48,000,000.00
31/03/2017	30/06/2017	30/06/2017	0.400%	91	48,533.33	-	48,000,000.00	48,533.33	-	-	48,000,000.00

Cordusio RMBS - UCFin S.r.I. - COLLECTIONS

Collection (both dates	included)	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 01/03/2009	28/02/2009 31/05/2009	23,091,854.07 24,035,766.87	25,192,523.42 17,600,029.02	715,470.44 311,472.65	60,866,508.84 46,463,959.71	423,562.79 200,031.68	110,289,919.56 88,611,259.93
01/06/2009	31/08/2009	24,035,766.87	14,835,004.06	359,735.37	40,463,959.71	147,273.07	81,683,749.52
01/09/2009	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
01/12/2009	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
01/03/2010	31/05/2010	24,099,919.04	11,248,559.74	944.331.77	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 01/03/2014	28/02/2014 31/05/2014	19,377,477.91 18,797,458.94	5,402,397.70 5,239,322.62	1,263,043.31 955,599.11	4,304,103.15 4,664,788.21	73,705.01 61,014.67	30,420,727.08 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	17,012,276.79	4,141,735.52	1,566,307.83	6,113,313.01	68,889.93	28,902,523.08
01/06/2015	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
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	27,771,842.47
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
01/12/2016	28/02/2017	14,423,198.84	2,601,178.14	1,837,649.08	5,065,331.48	71,204.24	23,998,561.78
01/03/2017	31/05/2017	14,046,935.15	2,443,938.05	1,811,047.45	5,600,655.33	39,401.88	23,941,977.86
	•						

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	4,402,498.85	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	20,968,814.13
(a) Interest Components related to the Mortgage Loans received by the Issuer	4,294,479.81	(a) All Principal Components related to the Mortgage Loans received by the Issuer	19,647,590.48
(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	6,892.48	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	1,321,036.02
(d) All amounts received from the Swap Counterparty by the Issuer	101,126.56	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	187.63
(e) All amounts from any party to the Transaction Documents received by the Issuer	-	 (e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims) 	
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	(f) Any amount credited and/or retained on each IPD under items (xvii) and (xviii) of the	
(g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds)	-	Pre-Enforcement Interest Priority of Payment	-
(h) Cash Reserve Excess available after repayment of the Subordinated Loan	-	(g) Any other amount received from the Originator under the Warranty and Indeminty Agreement	-
(i) Amount withdrawn from the Cash Reserve if items (i) to (xiv) of the Pre-Enforcement Interest Priority of Payments are not paid	-	(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	-		

Euro

24,050,276.96

TOTAL ISSUER AVAILABLE FUNDS

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

PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

		Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	4,402,498.85
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCI)	-
Second	Issuer/RoN expenses a) Corporate fees, expenses of Issuer 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	220,020.34 350.00 2,456.69 529.16
Third	Third Party Fees and Expenses: a) Paying Agent fees and expenses, and Listing Agent fees b) Agent Bank and Principal Paying Agent fees and expenses c) Computation Agent fees and expenses d) Services fees and expenses e) Corporate Servicer fees and expenses f) Stichting Corporate Servicer fees and expenses g) Account Bank fees and expenses h) Coustodian fees and expenses c) Custodian fees and expenses	129,299,24 28,575.00 587,960.63 23,350.45 2,500.00
Fourth	Amounts due to the Swap Counterparty	893,901.50
Fifth	Instalment Premiums payable to the Originator	1,860.00
Sixth	Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes	:
Seventh	Class A PDL reduction to zero	-
Eighth	Interest on Class B Notes if Class B Trigger Event has not occurred	
Ninth	Class B PDL reduction to zero	
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	4,423.61
Eleventh	Reduction of Class C PDL to zero	-
Twelfth	Interest on Class D Notes if Class D Trigger Event has not occurred	48,533.33
Thirteenth	Reduction of Class D PDL to zero	-
Fourteenth	Reduction of Junior Notes PDL to zero	1,321,036.02
Fifteenth	Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)	1,137,702.88
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	-
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	-
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	2,458,738.90

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

Euro

PRE-ENFORCEMEN	TI PRINCIPAL PRIORITY OF PATIMENT	Euro
	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	20,968,814.13
First	All amounts under items (i) to (xii) (excluding items (vii) and (ix) and (xi)) of the Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPoP	
Second	Class A1 Principal: (a) Up to the First Amoritisation Interest Payment Date to credit the Principal Account (b) Thereafter to pay Class A1 Principal	-
Third	Class A2 Principal	20,968,516.00
Fourth	To pay interest on Class B Notes should a Class B trigger event occurred and the related payment has not been fully done under iterm (viii) of the IPoP	
Fifth	Class B Principal	-
Sixth	To pay interest on Class C Notes should a Class C trigger event occurred and the related payment has not been fully done under iterm (x) of the IPoP	
Seventh	Class C Principal	-
Eighth	To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under iterm (xii) of the IPoP	
Nineth	Class D Principal	-
Tenth	Principal on the Subordinated Loan	-
Eleventh	To pay interest on the Junior Notes should a Junior Notes trigger event and the related payment has not been fully done under iterm (xii) of the IPoP	
Twelfth	Junior Notes Principal until the balance of the Junior Notes is $\in 30,000.00$	-
Thirteenth	Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
Fourteenth	Junior Notes Additional Remuneration	-

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

	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	-	1,321,036.02	1,321,036.02	-

ARREAR CLAIM

Description	Number of Loans Outstanding Amount		% over the Outstanding Portfolio Amount
from 0 to 29 days	118	5,815,565.69	0.90%
from 30 days to 59 days	55	2,704,976.78	0.42%
from 60 days to 89 days	56	2,671,436.95	0.41%
from 90 days to 119 days	50	2,584,548.35	0.40%
from 120 days to 149 days	43	2,497,651.09	0.39%
from 150 days to 179 days	18	1,103,248.71	0.17%
from 180 days to 209 days	27	1,634,258.88	0.25%
from 210 days to 239 days	19	1,111,895.04	0.17%
from 240 days to 269 days	13	788,034.31	0.12%
from 270 days to 299 days	10	518,813.84	0.08%
from 300 days to 329 days	4	178,827.32	0.03%
from 330 days to 359 days	6	293,510.80	0.05%
above 360 days	-	-	0.00%
Total	419	21,902,767.76	3.38%

Outstanding Amount of Claims in Arrears for more than 90 days (a)	Initial Portfolio Outstanding Amount (b) **	> 90 Day Arrear Claims ratio (c) = (a)/(b)		
10,710,788.34	2,495,969,427.59	0.43%		

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a) *	Initial Portfolio Outstanding Amount (b) **	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
142,704,458.57	2,495,969,427.59	5.72%
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, the Servicer has verified that a limited number of positions had been erroneously classified as Defaulted Mortgage Loans in the preceding Collection Periods.

RE-PAYMENT

Total Prepayments during previous Collection Period	Portfolio Outstanding Amount at start of previous Collection Period	3 Month CPR
5,600,655.33	566,359,606.62	3.92%
Life CPR 6.80%		

CASH RESERV

Balance at Start of Collection Period	Amounts paid in accordance with the Priority	Amounts received in accordance with the	Balance at end of Interest Payment Date
	of Payments	Priority of Payments	
10,040,297.85	-	1,137,702.88	11,178,000.73
Target Amount			

14.975.816.57

Cash Reserve Release if:	Check
< 50% of Initial Outstanding Balance of Notes	Yes
PDLs are equal to 0	Yes
Cash Reserve not less than Target Cash Reserve Amount	No
Cumulative Defaulted Claims ratio <2.8%	No
> 90 Days Arrear Claims ratio < 5.7%	Yes

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

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

POST-ENFORCEMENT PRIORITY OF PAYMENT

	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 b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes c) Fees, expenses to be paid to the RoN	not applicable not applicable not applicable
Third	Third Party Fees and Expenses: a) Paying Agent fees and expenses b) Agent Bank fees and expenses c) Computation Agent fees and expenses d) Services fees and expenses e) Corporate Servicer fees and expenses f) Corporate Servicer Fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses	not applicable
Fourth	Amount due to the Swap Counterparty	not applicable
Fifth	Instalment Premiums payable to the Originator	not applicable
Sixth	Interest on Class A Notes: Interest on Class A1 Notes Interest on Class A2 Notes	not applicable not applicable
Seventh	Class A Principal Class A1 Principal Class A12Principal	not applicable 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
Fourteenth	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 b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement	not applicable 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 b) under the terms of the Warranty and Indemnity Agreement	not applicable not applicable
Nineteenth	Interest on the Junior Notes	not applicable
Twentieth	Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00	not applicable
Twenty-first	Junior Notes Additional Interest	not applicable

Euro

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

G ı.	General Information	n about the Portfolio (a)	At the end of the current Collection Period	At the end of the previous Collection Period
a.	.1 Number of Lo	ans:	12,011	12,351
a.	.2 Oustanding P	ortfolio Amount:	545,390,631.59	566,359,606.62
a.	.3 Average Outs	standing Potfolio Amount (1):	45,408	45,855
a.	.4 Weighted Ave	erage Seasoning (months) (2):	163.91	161.03
a.	.5 Weighted Ave	erage Current LTV (2):	41.03%	41.56%
a.	.6 Weighted Ave	erage Remaining Term (months) (2):	143	145

		At the end of the current Collection Period				At the end of the previous Collection Period			
b.	Outstanding amount	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
ŀ	o.1 from 0 (included) to 10.000 (excluded) Euro	1,240	10.32%	6,064,598.82	1.11%	1,315	10.65%	6,383,806.14	1.13%
ŀ	o.2 from 10.000 (included) to 25.000 (excluded) Euro	2,355	19.61%	41,206,206.18	7.56%	2,343	18.97%	41,243,139.17	7.28%
ŀ	o.3 from 25.000 (included) to 50.000 (excluded) Euro	3,569	29.71%	133,212,072.55	24.43%	3,659	29.63%	136,583,280.82	24.12%
ŀ	o.4 from 50.000 (included) to 75.000 (excluded) Euro	2,832	23.58%	174,462,287.84	31.99%	2,884	23.35%	177,902,312.52	31.41%
ŀ	o.5 from 75.000 (included) to 100.000 (excluded) Euro	1,435	11.95%	122,644,817.46	22.49%	1,509	12.22%	129,101,423.09	22.79%
ŀ	o.6 from 100.000 (included) to 150.000 (excluded) Euro	553	4.60%	63,127,459.78	11.57%	610	4.94%	69,798,024.80	12.32%
ŀ	o.7 from 150.000 (included) to 200.000 (excluded) Euro	25	0.21%	4,210,538.38	0.77%	29	0.24%	4,879,376.51	0.86%
ŀ	o.8 from 200.000 (included) to 300.000 (excluded) Euro	2	0.02%	462,650.58	0.08%	2	0.00%	468,243.57	0.09%
ŀ	o.9 over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<u> </u>	o.10 Total	12,011	100.00%	545,390,631.59	100.00%	12,351	100.00%	566,359,606.62	100.00%

		At the end of the current Collection Period				At the end of the previous Collection Period			
_	Portfolio Seasoning (3)	olio Seasoning (3) Number of Loans	% on Total Number of	Amount Outstanding	% on Total Amount	Number of Loans	% on Total Number of	Amount Outstanding	% on Total Amount
٥.	Fortiono Seasoning (3)	Number of Loans	Loans Outstanding	Amount Outstanding	Outstanding	Number of Loans	Loans Outstanding	Amount Outstanding	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	1,280	10.66%	81,493,733.87	14.94%	2,444	19.79%	156,952,904.76	27.71%
	c.8 from 150 (included) to 180 (excluded) months	7,906	65.82%	385,645,576.23	70.71%	7,586	61.42%	349,883,115.00	61.78%
	c.9 over 180 (included) months	2,825	23.52%	78,251,321.49	14.35%	2,321	18.79%	59,523,586.86	10.51%
	c.10 Total	12.011	100.00%	545.390.631.59	100.00%	12.351	100.00%	566.359.606.62	100.00%

		At the end of the current Collection Period				At the end of the previous Collection Period			
4 (urrent LTV Ratio (4)	Number of Loans	% on Total Number of	Amount Outstanding	% on Total Amount	Number of Loans	% on Total Number of	Amount Outstanding	% on Total Amount
u.	unent Liv Katio (4)	Number of Loans	Loans Outstanding	Amount Outstanding	Outstanding	Number of Loans	Loans Outstanding	Amount Outstanding	Outstanding
d	1 from 0% (included) to 10% (excluded)	1,339	11.15%	8,878,609.16	1.63%	1,391	11.26%	8,856,618.89	1.56%
d	2 from 10% (included) to 20% (excluded)	1,913	15.93%	37,296,776.64	6.84%	1,938	15.69%	38,062,734.12	6.72%
d	3 from 20% (included) to 30% (excluded)	1,876	15.62%	62,490,655.74	11.46%	1,883	15.25%	62,838,342.34	11.10%
d	4 from 30% (included) to 40% (excluded)	2,207	18.37%	103,526,567.67	18.98%	2,285	18.50%	107,315,144.28	18.95%
d	5 from 40% (included) to 50% (excluded)	2,558	21.30%	163,458,328.11	29.97%	2,611	21.14%	167,817,734.64	29.63%
d	6 from 50% (included) to 60% (excluded)	2,078	17.30%	166,340,753.58	30.50%	2,179	17.64%	176,024,295.61	31.08%
d	7 from 60% (included) to 70% (excluded)	40	0.33%	3,398,940.69	0.62%	64	0.52%	5,444,736.74	0.96%
d	8 from 70% (included) to 80% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
d	9 Total	12,011	100.00%	545,390,631.59	100.00%	12,351	100.00%	566,359,606.62	100.00%

			At the end of the curre	nt Collection Period		At the end of the previous Collection Period				
e.	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)	651	5.42%	1,954,944.04	0.36%	658	5.33%	1,877,052.39	0.33%	
	e.2 from 12 (included) to 24 months (excluded)	431	3.59%	3,792,400.48	0.70%	508	4.11%	4,197,923.84	0.74%	
	e.3 from 24 (included) to 48 months (excluded)	1,470	12.24%	23,552,656.48	4.32%	1,495	12.10%	24,874,218.96	4.39%	
	e.4 from 48 (included) to 72 months (excluded)	1,660	13.82%	45,992,445.81	8.43%	1,569	12.70%	43,373,043.67	7.66%	
	e.5 from 72 (included) to 96 months (excluded)	1,387	11.55%	51,953,422.07	9.53%	1,574	12.74%	59,277,060.47	10.47%	
	e.6 from 96 (included) to 120 months (excluded)	826	6.88%	37,352,575.05	6.85%	689	5.58%	31,269,062.97	5.52%	
	e.7 from 120 (included) to 160 months (excluded)	2,926	24.36%	174,189,761.05	31.94%	3,136	25.39%	187,745,449.25	33.15%	
	e.8 from 160 (included) to 200 months (excluded)	984	8.19%	69,744,724.48	12.79%	873	7.07%	61,259,128.69	10.82%	
	e.9 over 200 (included) months	1,676	13.95%	136,857,702.13	25.08%	1,849	14.98%	152,486,666.38	26.92%	
	e.10 Total	12,011	100.00%	545,390,631.59	100.00%	12,351	100.00%	566,359,606.62	100.00%	

		At the end of the current Collection Period				At the end of the previous 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 Abruzz	.0	207	1.72%	7,919,870.10	1.45%	215	1.74%	8,238,215.58	1.45%	
f.2 Basilica	ata	41	0.34%	1,311,176.31	0.24%	45	0.36%	1,400,346.40	0.25%	
f.3 Calabr	ia	138	1.15%	4,255,712.88	0.78%	141	1.14%	4,402,838.18	0.78%	
f.4 Campa	ania	883	7.35%	29,289,116.74	5.37%	926	7.50%	30,608,321.19	5.40%	
f.5 Emilia	- Romagna	656	5.46%	39,634,939.88	7.27%	664	5.38%	40,699,632.45	7.19%	
f.6 Friuli-V	/enezia Giulia	105	0.87%	4,244,055.52	0.78%	106	0.86%	4,351,195.87	0.77%	
f.7 Lazio		1,900	15.82%	93,552,212.33	17.15%	1,956	15.84%	97,072,551.68	17.14%	
f.8 Liguria		192	1.60%	7,349,556.21	1.35%	203	1.64%	7,739,954.52	1.37%	
f.9 Lomba	ırdia	3,687	30.70%	185,348,838.59	33.98%	3,773	30.55%	192,841,859.68	34.05%	
f.10 Marche	9	49	0.41%	2,654,982.71	0.49%	50	0.40%	2,783,229.65	0.49%	
f.11 Molise		37	0.31%	1,496,837.87	0.27%	40	0.32%	1,547,181.13	0.27%	
f.12 Piemor	nte	2,023	16.84%	81,673,331.52	14.98%	2,078	16.82%	84,711,408.26	14.96%	
f.13 Puglia		600	5.00%	19,619,146.38	3.60%	630	5.10%	20,568,757.61	3.63%	
f.14 Sardeg	gna	134	1.12%	5,563,277.77	1.02%	134	1.08%	5,708,721.16	1.01%	
f.15 Sicilia		625	5.20%	23,325,552.36	4.28%	637	5.16%	24,141,722.03	4.26%	
f.16 Toscar	na	66	0.55%	3,713,659.34	0.68%	70	0.57%	4,040,462.43	0.71%	
f.17 Trentin	o - Alto Adige	31	0.26%	1,258,567.85	0.23%	31	0.25%	1,296,331.87	0.23%	
f.18 Umbria	3	177	1.47%	8,009,385.64	1.47%	180	1.46%	8,198,760.06	1.45%	
f.19 Valle d	'Aosta	42	0.35%	1,224,395.83	0.22%	44	0.36%	1,266,736.80	0.22%	
f.20 Veneto)	418	3.48%	23,946,015.76	4.39%	428	3.47%	24,741,380.07	4.37%	
f.4 Total		12,011	100.00%	545,390,631.59	100.00%	12,351	100.00%	566,359,606.62	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	12,011	100.00%	545,390,631.59	100.00%	12,351	100.00%	566,359,606.62	100.00%	
	g.2 Quarterly	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	g.3 Total	12,011	100.00%	545,390,631.59	100.00%	12,351	100.00%	566,359,606.62	100.00%	

		At the end of the current Collection Period				At the end of the previous Collection Period				
h.	Payment Methodology	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	h.1 Direct Debit	8,550	71.18%	387,320,628.91	71.02%	8,797	71.23%	402,278,756.41	71.03%	
	h.2 R.I.D.	3,025	25.19%	134,957,353.82	24.75%	3,093	25.04%	139,549,554.76	24.64%	
	h.3 Cash	436	3.63%	23,112,648.86	4.23%	461	3.73%	24,531,295.45	4.33%	
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%	
	h.5 Total	12,011	100.00%	545,390,631.59	100.00%	12,351	100.00%	566,359,606.62	100.00%	

			At the end of the current Collection Period				At the end of the previous Collection Period				
i.	Туре	e of Interest	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	i.1	Fixed	1,853	15.43%	45,715,238.66	8.38%	2,002	16.21%	49,297,281.19	8.70%	
	i.2	Floating	7,878	65.59%	377,121,237.69	69.15%	8,051	65.19%	391,296,829.81	69.09%	
	i.3	Optional currently Fixed (5)	1,167	9.72%	60,231,923.51	11.04%	1,172	9.49%	61,620,752.72	10.88%	
	i.4	Optional currently Floating	1,113	9.26%	62,322,231.73	11.43%	1,126	9.11%	64,144,742.90	11.33%	
	i.5	Total	12,011	100.00%	545,390,631.59	100.00%	12,351	100.00%	566,359,606.62	100.00%	

			At the end of the curre	nt Collection Period		At the end of the previous Collection Period				
l.	Interest Rate (Fixed and Optional currently Fixed) (6)	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)	1,174	9.77%	60,369,219.34	11.07%	1,180	9.55%	61,792,914.04	10.91%	
	I.2 3% (included) - 4% (excluded)	11	0.09%	390,399.75	0.07%	11	0.09%	402,365.36	0.07%	
	I.3 4% (included) - 5% (excluded)	12	0.10%	330,714.98	0.06%	13	0.11%	346,120.65	0.06%	
	I.4 5% (included) - 6% (excluded)	571	4.75%	11,069,626.77	2.03%	591	4.79%	12,306,981.40	2.17%	
	I.5 >=6%	1,252	10.43%	33,787,201.33	6.20%	1,379	11.16%	36,069,652.46	6.37%	
	I.6 Total	3,020	25.14%	105,947,162.17	19.43%	3,174	25.70%	110,918,033.91	19.58%	

		At the end of the current Collection Period				At the end of the previous Collection Period				
m. Sp	read (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	2 1% (included) - 1.25% (excluded)	2,262	18.83%	70,829,341.40	12.99%	2,353	19.05%	75,205,334.52	13.28%	
m.3	3 1.25% (included) - 1.5% (excluded)	4,051	33.73%	187,918,688.63	34.46%	4,119	33.35%	195,026,241.11	34.44%	
m.4	1.5% (included) - 1.75% (excluded)	2,501	20.82%	170,440,898.72	31.25%	2,527	20.46%	174,778,470.70	30.86%	
m.s	5 1.75% (included) - 2% (excluded)	120	1.00%	7,824,043.96	1.43%	121	0.98%	7,950,732.13	1.40%	
m.e	S >=2%	57	0.48%	2,430,496.71	0.44%	57	0.46%	2,480,794.25	0.44%	
m.ī	7 Total	8,991	74.86%	439,443,469.42	80.57%	9,177	74.30%	455,441,572.71	80.42%	

(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

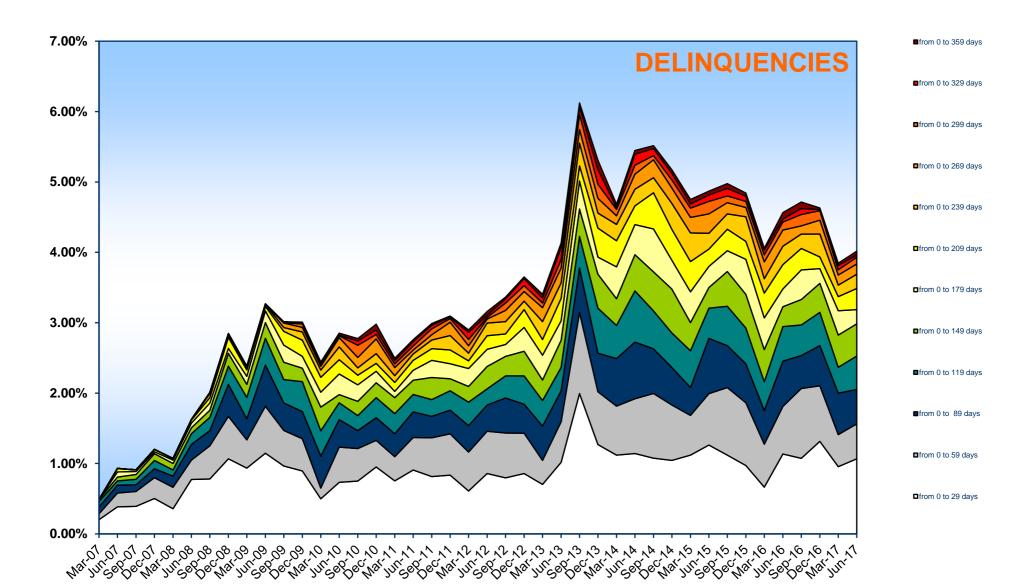
(2) Weighted by the outstanding principal amount

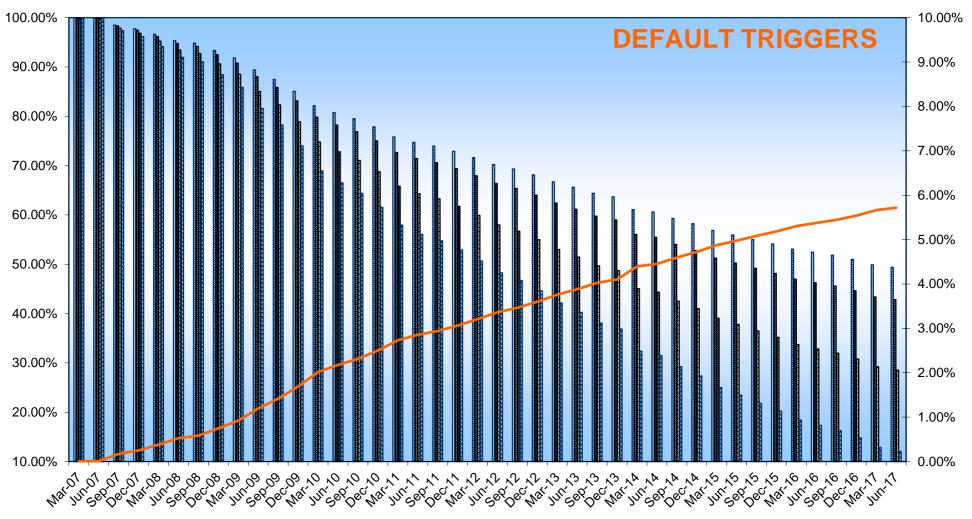
(3) Calculated as the difference between the maturity date and the date representing the end of the collection period

(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





Distance from Class B Notes Trigger Event (Left scale)

Distance from Class C Notes Trigger Event (Left scale)

Distance from Class D Notes Trigger Event (Left scale)

Distance from Junior Notes Trigger Event (Left scale)

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

