

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		07/01/2020
Quarterly Collection Period	01/09/2019	30/11/2019
Interest Period	30/09/2019	31/12/2019
Interest Payment Date		31/12/2019

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

Issuer: Cordusio RMBS - UCFin S.r.l. (formerly Cordusio RMBS 3 - UBCasa 1 S.r.l.)
Issue Date: 20/11/2006
Sole Arranger: UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)
Joint Lead Managers: 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	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange
ISIN Code	IT0004144884	IT0004144892	IT0004144900	IT0004144934	IT0004144959	IT0004144967
Common Code	027569005	027569064	027569196	027569226	027569277	- - -
Clearing System	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear
Indexation	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M	Euribor 3 M
Spread at Issuance	7	16	26	40	73	200
Rating at the Issue Date	Fitch	AAA	AAA	AA	A+	BBB+
	Moody's	Aaa	Aaa	Aa1	A1	Baa2
	Standard & Poor's	AAA	AAA	AA	A+	BBB+

Originator / Servicer: UniCredit S.p.A (formerly known as UniCredit Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A; or UniCredit Banca per la Casa S.p.A)
Interest Day Count: Actual/360
Corporate Servicer: doBank S.p.A. (formerly Known as UniCredit Credit Management Bank S.p.A.; UniCredit Gestione Crediti S.p.A.)
Computation Agent: Capital and Funding Solutions Srl
Account Bank: BNP Paribas Securities Services S.A., Milan Branch
Principal Paying Agent: BNP Paribas Securities Services S.A., Milan Branch
Representative of Noteholders: Securitisation Services S.p.A.
Swap Counterparty: Credit Suisse International

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

Interest Period		Interest Payment Date	Amount Accrued			Before Payments		Payments		After Payments	
Start (included)	End (excluded)		Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
20/11/2006	30/03/2007	30/03/2007	3.739%	130	8,100,733.33	-	600,000,000.00	8,100,733.33	-	-	600,000,000.00
30/03/2007	29/06/2007	29/06/2007	3.984%	91	6,042,400.00	-	600,000,000.00	6,042,400.00	-	-	600,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.234%	91	6,421,566.67	-	600,000,000.00	6,421,566.67	-	-	600,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.796%	94	7,513,733.33	-	600,000,000.00	7,513,733.33	-	-	600,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.835%	91	7,333,083.33	-	600,000,000.00	7,333,083.33	-	-	600,000,000.00
31/03/2008	30/06/2008	30/06/2008	4.798%	91	7,276,966.66	-	600,000,000.00	7,276,966.66	515,602,680.00	-	84,397,320.00
30/06/2008	30/09/2008	30/09/2008	5.025%	92	1,083,802.25	-	84,397,320.00	1,083,802.25	84,215,280.00	-	182,040.00
30/09/2008	31/12/2008	31/12/2008	5.212%	92	2,424.69	-	182,040.00	2,424.69	182,040.00	-	-
31/12/2008	31/03/2009	31/03/2009	3.043%	90	-	-	-	-	-	-	-
31/03/2009	30/06/2009	30/06/2009	1.601%	91	-	-	-	-	-	-	-
30/06/2009	30/09/2009	30/09/2009	1.190%	92	-	-	-	-	-	-	-
30/09/2009	31/12/2009	31/12/2009	0.809%	92	-	-	-	-	-	-	-
31/12/2009	31/03/2010	31/03/2010	0.777%	90	-	-	-	-	-	-	-
31/03/2010	30/06/2010	30/06/2010	0.705%	91	-	-	-	-	-	-	-
30/06/2010	30/09/2010	30/09/2010	0.824%	92	-	-	-	-	-	-	-
30/09/2010	31/12/2010	31/12/2010	0.950%	92	-	-	-	-	-	-	-
31/12/2010	31/03/2011	31/03/2011	1.083%	90	-	-	-	-	-	-	-
31/03/2011	30/06/2011	30/06/2011	1.289%	91	-	-	-	-	-	-	-
30/06/2011	30/09/2011	30/09/2011	1.601%	92	-	-	-	-	-	-	-
30/09/2011	30/12/2011	30/12/2011	1.614%	91	-	-	-	-	-	-	-
30/12/2011	30/03/2012	30/03/2012	1.457%	91	-	-	-	-	-	-	-
30/03/2012	29/06/2012	29/06/2012	0.857%	91	-	-	-	-	-	-	-
29/06/2012	28/09/2012	28/09/2012	0.722%	91	-	-	-	-	-	-	-
28/09/2012	31/12/2012	31/12/2012	0.292%	94	-	-	-	-	-	-	-
31/12/2012	28/03/2013	28/03/2013	0.255%	87	-	-	-	-	-	-	-
28/03/2013	28/06/2013	28/06/2013	0.283%	92	-	-	-	-	-	-	-
28/06/2013	30/09/2013	30/09/2013	0.292%	94	-	-	-	-	-	-	-
30/09/2013	31/12/2013	31/12/2013	0.291%	92	-	-	-	-	-	-	-
31/12/2013	31/03/2014	31/03/2014	0.363%	90	-	-	-	-	-	-	-
31/03/2014	30/06/2014	30/06/2014	0.383%	91	-	-	-	-	-	-	-
30/06/2014	30/09/2014	30/09/2014	0.279%	92	-	-	-	-	-	-	-
30/09/2014	31/12/2014	31/12/2014	0.152%	92	-	-	-	-	-	-	-
31/12/2014	31/03/2015	31/03/2015	0.149%	90	-	-	-	-	-	-	-
31/03/2015	30/06/2015	30/06/2015	0.091%	91	-	-	-	-	-	-	-
30/06/2015	30/09/2015	30/09/2015	0.055%	92	-	-	-	-	-	-	-
30/09/2015	31/12/2015	31/12/2015	0.029%	92	-	-	-	-	-	-	-
31/12/2015	31/03/2016	31/03/2016	0.000%	91	-	-	-	-	-	-	-
31/03/2016	30/06/2016	30/06/2016	0.000%	91	-	-	-	-	-	-	-
30/06/2016	30/09/2016	30/09/2016	0.000%	92	-	-	-	-	-	-	-
30/09/2016	30/12/2016	30/12/2016	0.000%	91	-	-	-	-	-	-	-
30/12/2016	31/03/2017	31/03/2017	0.000%	91	-	-	-	-	-	-	-
31/03/2017	30/06/2017	30/06/2017	0.000%	91	-	-	-	-	-	-	-
30/06/2017	29/09/2017	29/09/2017	0.000%	91	-	-	-	-	-	-	-
29/09/2017	29/12/2017	29/12/2017	0.000%	91	-	-	-	-	-	-	-
29/12/2017	29/03/2018	29/03/2018	0.000%	90	-	-	-	-	-	-	-
29/03/2018	29/06/2018	29/06/2018	0.000%	92	-	-	-	-	-	-	-
29/06/2018	28/09/2018	28/09/2018	0.000%	91	-	-	-	-	-	-	-
28/09/2018	31/12/2018	31/12/2018	0.000%	94	-	-	-	-	-	-	-
31/12/2018	29/03/2019	29/03/2019	0.000%	88	-	-	-	-	-	-	-
29/03/2019	28/06/2019	28/06/2019	0.000%	91	-	-	-	-	-	-	-
28/06/2019	30/09/2019	30/09/2019	0.000%	94	-	-	-	-	-	-	-
30/09/2019	31/12/2019	31/12/2019	0.000%	92	-	-	-	-	-	-	-

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

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

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

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

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

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

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

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

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

Collection Period (both dates included)		Principal Collected on Claims not Classified as Defaulted Claims (excluding prepayments)	Interest Collected on Claims not Classified as Defaulted Claims	Recoveries on Defaulted Claims	Pre-payments on Claims not Classified as Defaulted Claims (principal)	Other	Total Collections
Start	End						
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	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	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	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
01/06/2017	31/08/2017	13,658,390.89	2,329,750.60	1,755,699.52	4,546,123.80	47,702.73	22,337,667.54
01/09/2017	30/11/2017	13,382,110.54	1,346,594.39	1,700,348.04	5,502,922.27	41,583.50	21,973,558.74
01/12/2017	28/02/2018	13,064,916.71	2,064,072.77	2,141,951.45	4,814,720.84	46,991.27	22,132,653.04
01/03/2018	31/05/2018	12,766,100.19	2,034,113.54	1,891,516.86	4,338,288.35	36,810.21	21,066,829.15
01/06/2018	31/08/2018	12,455,247.41	1,922,789.35	2,154,862.61	5,066,712.96	12,464.21	21,612,076.54
01/09/2018	30/11/2018	12,199,786.71	1,860,911.96	2,032,679.72	2,869,760.57	22,431.13	18,985,570.09
01/12/2018	28/02/2019	12,013,533.43	1,794,910.01	1,612,435.59	4,232,382.66	40,110.07	19,693,371.76
01/03/2019	31/05/2019	11,805,320.88	1,741,219.19	1,602,504.32	3,683,177.17	29,867.16	18,862,088.72
01/06/2019	31/08/2019	11,893,406.70	1,923,117.51	2,187,158.70	3,503,689.25	29,389.72	19,536,761.88
01/09/2019	30/11/2019	11,243,390.62	1,518,595.85	1,142,305.98	3,832,725.63	19,242,106.96	36,979,125.04

* The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 902,255.05 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

** The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 63,714.76 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

*** The Interest Collected on Claims not Classified as Defaulted Claims and the Recoveries on Defaulted Claims include a reduction of EUR 980.39 resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

**** Amounts include a reduction resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

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

	<i>Euro</i>		<i>Euro</i>
TOTAL ISSUER INTEREST AVAILABLE FUNDS	2,829,795.96	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	35,208,549.27
(a) Interest Components related to the Mortgage Loans received by the Issuer	2,693,957.60	(a) All Principal Components related to the Mortgage Loans received by the Issuer	15,076,116.25
(b) Without duplication of (a) above Interest Components invested in Eligible Investments	-	(b) Without duplication of (a) above Principal Components invested in Eligible Investments	-
(c) All net interest amounts on the Accounts received by the Issuer	-	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	923,127.34
(d) All amounts received from the Swap Counterparty by the Issuer	135,838.36	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	254.49
(e) All amounts from any party to the Transaction Documents received by the Issuer	-	(e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims)	-
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	(f) Any amount credited and/or retained on each IPD under items (xvi) and (xvii) of the Pre-Enforcement Interest Priority of Payment	-
(g) All other amounts standing to credit of the Collection Account and the Payments Account (excluding any Principal Available Funds)	-	(g) Any other amount received from the Originator under the Warranty and Indeminty Agreement	-
(h) Cash Reserve Excess available after repayment of the Subordinated Loan	-	(h) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption Date, any amounts standing to the credit of the Expenses Account	-
(i) Amount withdrawn from the Cash Reserve if items (i) to (xiv) of the Pre-Enforcement Interest Priority of Payments are not paid	-	(i) Disposal Claims Proceeds, net of the portion thereof (if any) which has been used to increase the Issuer Interest Available Funds	19,209,051.19
(j) On the Calculation Date immediately preceding the Maturity Date, the amount standing to the credit of the Cash Reserve Account at such date	-		
(k) Portion of Disposal Claims Proceeds to cover any shortfall under items First to Fifteenth (inclusive)	-		
	<i>Euro</i>		
TOTAL ISSUER AVAILABLE FUNDS	37,115,217.89		

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

PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

		Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	2,829,795.96
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	188,588.27
	b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes	16,150.00
	c) Fees, expenses to be paid to the RoN	2,670.26
	d) Amount necessary to replenish the Expenses Account up to Retention Amount	1,215.70
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	56,745.57
	c) Computation Agent fees and expenses	2,507.10
	d) Services fees and expenses	518,229.31
	e) Corporate Servicer fees and expenses	32,397.02
	f) Stichting Corporate Services Provider fees and expenses	-
	g) Account Bank fees and expenses	1,750.00
	h) Custodian fees and expenses	-
Fourth	Amounts due to the Swap Counterparty	613,152.62
Fifth	Instalment Premiums payable to the Originator	1,203.00
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	-
Eleventh	Reduction of Class C PDL to zero	-
Twelfth	Interest on Class D Notes if Class D Trigger Event has not occurred	38,885.33
Thirteenth	Reduction of Class D PDL to zero	-
Fourteenth	Reduction of Junior Notes PDL to zero	923,127.34
Fifteenth	Cash Reserve Account replenishment till target amount (if any Rated Notes o/s)	-
Sixteenth	Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes Trigger Event has occurred (if any Rated Notes o/s)	-
Seventeenth	Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments	-
Eighteenth	Any Swap termination payments	-
Nineteenth	Any amounts due to:	
	a) UCI under the terms of the Transfer Agreement	-
	b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement	-
Twentieth	Interest on the Subordinated Loan	-
Twenty-first	Principal on the Subordinated Loan	-
Twenty-second	Any amounts due to 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)	52,599.66
Twenty-fifth	Junior Notes Additional Interest Amount	380,574.78
	Interest amount available after the payment of interest on the Class D Notes	1,356,301.78

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

		Euro
	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	35,208,549.27
First	All amounts under items (i) to (xii) (excluding items (vii) and (ix) and (xi)) of the Pre-Enforcement Interest Priority of Payments, to the extent not paid under the Pre-enforcement IPoP	-
Second	Class A1 Principal:	
	(a) Up to the First Amortisation Interest Payment Date to credit the Principal Account	-
	(b) Thereafter to pay Class A1 Principal	-
Third	Class A2 Principal	35,208,355.00
Fourth	To pay interest on Class B Notes should a Class B trigger event occurred and the related payment has not been fully done under item (viii) of the IPoP	-
Fifth	Class B Principal	-
Sixth	To pay interest on Class C Notes should a Class C trigger event occurred and the related payment has not been fully done under item (x) of the IPoP	-
Seventh	Class C Principal	-
Eighth	To pay interest on Class D Notes should a Class D trigger event occurred and the related payment has not been fully done under item (xi) of the IPoP	-
Ninth	Class D Principal	-
Tenth	Principal on the Subordinated Loan	-
Eleventh	To pay interest on the Junior Notes should a Junior Notes trigger event and the related payment has not been fully done under item (xii) of the IPoP	-
Twelfth	Junior Notes Principal until the balance of the Junior Notes is € 30,000.00	-
Thirteenth	Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
Fourteenth	Junior Notes Additional Remuneration	-

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

POST-ENFORCEMENT PRIORITY OF PAYMENT

		<i>Euro</i>
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	<i>not applicable</i>
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UBCasa)	<i>not applicable</i>
Second	Issuer/RoN expenses:	
	a) Corporate fees, expenses of Issuer	<i>not applicable</i>
	b) Fees, taxes, expenses and costs due for the listing, deposit or ratings of the Notes	<i>not applicable</i>
	c) Fees, expenses to be paid to the RoN	<i>not applicable</i>
Third	Third Party Fees and Expenses:	
	a) Paying Agent fees and expenses	<i>not applicable</i>
	b) Agent Bank fees and expenses	<i>not applicable</i>
	c) Computation Agent fees and expenses	<i>not applicable</i>
	d) Services fees and expenses	<i>not applicable</i>
	e) Corporate Servicer fees and expenses	<i>not applicable</i>
	f) Corporate Services Provider fees and expenses	<i>not applicable</i>
	g) Account Bank fees and expenses	<i>not applicable</i>
	h) Custodian fees and expenses	<i>not applicable</i>
Fourth	Amount due to the Swap Counterparty	<i>not applicable</i>
Fifth	Instalment Premiums payable to the Originator	<i>not applicable</i>
Sixth	Interest on Class A Notes:	
	Interest on Class A1 Notes	<i>not applicable</i>
	Interest on Class A2 Notes	<i>not applicable</i>
Seventh	Class A Principal	<i>not applicable</i>
	Class A1 Principal	<i>not applicable</i>
	Class A12Principal	<i>not applicable</i>
Eighth	Interest on Class B Notes	<i>not applicable</i>
Ninth	Class B Principal	<i>not applicable</i>
Tenth	Interest on Class C Notes	<i>not applicable</i>
Eleventh	Class C Principal	<i>not applicable</i>
Twelfth	Interest on Class D Notes	<i>not applicable</i>
Thirteenth	Class D Principal	<i>not applicable</i>
Fourteenth	Any Swap termination payments	<i>not applicable</i>
Fifteenth	Any amounts due to the UBCasa	
	a) in respect of the Originator's Claims under the Transfer Agreement	<i>not applicable</i>
	b) in respect of the Servicer's Arbitration Advance under the Servicing Agreement	<i>not applicable</i>
Sixteenth	Interest on the Subordinated Loan	<i>not applicable</i>
Seventeenth	Principal on the Subordinated Loan	<i>not applicable</i>
Eighteenth	Any amounts due to UBCasa:	
	a) in connection with a limited recourse loan under the Letter of Undertaking	<i>not applicable</i>
	b) under the terms of the Warranty and Indemnity Agreement	<i>not applicable</i>
Nineteenth	Interest on the Junior Notes	<i>not applicable</i>
Twentieth	Principal on the Junior Notes until the balance of the Junior Notes is € 30,000.00	<i>not applicable</i>
Twenty-first	Junior Notes Additional Interest	<i>not applicable</i>

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

PRINCIPAL DEFICIENCY LEDGER

	PDL at start	Amount debited to the PDL	Amount credited to the PDL	PDL at end
Class A Notes	-	-	-	-
Class B Notes	-	-	-	-
Class C Notes	-	-	-	-
Class D Notes	-	-	-	-
Class Junior Notes	-	923,127.34	923,127.34	-

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	93	3,650,537.11	0.91%
from 30 days to 59 days	58	2,429,095.92	0.61%
from 60 days to 89 days	37	1,593,904.11	0.40%
from 90 days to 119 days	26	1,149,967.09	0.29%
from 120 days to 149 days	23	1,134,708.68	0.28%
from 150 days to 179 days	12	559,705.00	0.14%
from 180 days to 209 days	10	484,512.56	0.12%
from 210 days to 239 days	12	491,000.95	0.12%
from 240 days to 269 days	10	447,005.88	0.11%
from 270 days to 299 days	5	211,121.41	0.05%
from 300 days to 329 days	2	90,883.12	0.02%
from 330 days to 359 days	3	162,525.17	0.04%
above 360 days	-	-	0.00%
Total	291	12,404,967.00	3.09%

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)
4,731,429.86	2,495,969,427.59	0.19%

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a) *	Initial Portfolio Outstanding Amount (b) **	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
152,694,649.92	2,495,969,427.59	6.12%
Junior Notes Trigger Event if (c) >=6.5%		
<i>NOT OCCURRED</i>		
Class D Notes Trigger Event if (c) >=8%		
<i>NOT OCCURRED</i>		
Class C Notes Trigger Event if (c) >=10%		
<i>NOT OCCURRED</i>		
Class B Notes Trigger Event if (c) >=11.3%		
<i>NOT OCCURRED</i>		

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

PRE-PAYMENT

Total Prepayments during previous Collection Period	Portfolio Outstanding Amount at start of previous Collection Period	3 Month CPR
3,832,725.63	383,870,036.27	4.00%
Life CPR		
6.55%		

CASH RESERVE

Balance at Start of Collection Period	Amounts paid in accordance with the Priority of Payments	Amounts received in accordance with the Priority of Payments	Balance at end of Interest Payment Date
14,975,816.57	-	-	14,975,816.57
Target Amount			
14,975,816.57			

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

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

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

a. General Information about the Portfolio (a)	At the end of the current Collection Period	At the end of the previous Collection Period
a.1 Number of Loans:	9,356	9,629
a.2 Outstanding Portfolio Amount:	367,870,809.15	383,870,036.27
a.3 Average Outstanding Portfolio Amount (1):	39,319	39,866
a.4 Weighted Average Seasoning (months) (2):	192.07	189.27
a.5 Weighted Average Current LTV (2):	35.84%	36.32%
a.6 Weighted Average Remaining Term (months) (2):	125	127

b. Outstanding amount	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
b.1 from 0 (included) to 10.000 (excluded) Euro	1,332	14.24%	6,315,117.48	1.72%	1,350	14.02%	6,499,774.50	1.69%
b.2 from 10.000 (included) to 25.000 (excluded) Euro	1,994	21.31%	34,577,838.90	9.40%	2,042	21.21%	35,568,260.24	9.27%
b.3 from 25.000 (included) to 50.000 (excluded) Euro	2,974	31.79%	111,389,763.97	30.28%	3,026	31.43%	113,472,913.47	29.56%
b.4 from 50.000 (included) to 75.000 (excluded) Euro	2,097	22.41%	128,220,525.77	34.85%	2,164	22.47%	132,688,412.76	34.57%
b.5 from 75.000 (included) to 100.000 (excluded) Euro	748	7.99%	63,396,692.64	17.23%	813	8.44%	68,959,877.20	17.96%
b.6 from 100.000 (included) to 150.000 (excluded) Euro	206	2.20%	23,163,761.09	6.30%	224	2.33%	25,100,172.90	6.54%
b.7 from 150.000 (included) to 200.000 (excluded) Euro	5	0.06%	807,109.30	0.22%	10	0.10%	1,580,625.20	0.41%
b.8 from 200.000 (included) to 300.000 (excluded) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
b.9 over 300.000 (included) Euro	-	0.00%	-	0.00%	-	0.00%	-	0.00%
b.10 Total	9,356	100.00%	367,870,809.15	100.00%	9,629	100.00%	383,870,036.27	100.00%

c. Portfolio Seasoning (3)	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
c.1 from 18 (included) to 24 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c.2 from 24 (included) to 48 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c.3 from 48 (included) to 72 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c.4 from 72 (included) to 96 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c.5 from 96 (included) to 108 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c.6 from 108 (included) to 120 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c.7 from 120 (included) to 150 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c.8 from 150 (included) to 180 (excluded) months	1,110	11.86%	58,672,684.81	15.95%	2,149	22.32%	114,572,535.35	29.85%
c.9 over 180 (included) months	8,246	88.14%	309,198,124.34	84.05%	7,480	77.68%	269,297,500.92	70.15%
c.10 Total	9,356	100.00%	367,870,809.15	100.00%	9,629	100.00%	383,870,036.27	100.00%

d. Current LTV Ratio (4)	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
d.1 from 0% (included) to 10% (excluded)	1,700	18.17%	12,926,752.14	3.51%	1,762	18.30%	13,754,628.16	3.58%
d.2 from 10% (included) to 20% (excluded)	1,698	18.15%	37,709,680.53	10.25%	1,647	17.10%	37,150,334.84	9.68%
d.3 from 20% (included) to 30% (excluded)	1,400	14.96%	46,914,878.06	12.75%	1,506	15.64%	49,918,192.53	13.00%
d.4 from 30% (included) to 40% (excluded)	2,222	23.75%	111,724,202.39	30.37%	2,251	23.38%	114,318,109.52	29.78%
d.5 from 40% (included) to 50% (excluded)	2,160	23.09%	146,254,890.45	39.76%	2,216	23.01%	151,173,500.54	39.38%
d.6 from 50% (included) to 60% (excluded)	166	1.77%	11,620,644.32	3.16%	235	2.44%	16,683,164.04	4.35%
d.7 from 60% (included) to 70% (excluded)	8	0.09%	616,887.52	0.17%	10	0.10%	767,262.58	0.20%
d.8 from 70% (included) to 80% (excluded)	2	0.02%	102,873.74	0.03%	2	0.03%	104,844.06	0.03%
d.9 Total	9,356	100.00%	367,870,809.15	100.00%	9,629	100.00%	383,870,036.27	100.00%

e.	Remaining Term ⁽⁶⁾	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
e.1	from 0 (included) to 12 months (excluded)	665	7.11%	1,769,478.86	0.48%	707	7.34%	2,120,236.30	0.55%
e.2	from 12 (included) to 24 months (excluded)	525	5.61%	4,247,098.67	1.15%	532	5.52%	4,391,414.42	1.14%
e.3	from 24 (included) to 48 months (excluded)	1,467	15.68%	24,841,723.14	6.75%	1,481	15.38%	25,646,494.94	6.68%
e.4	from 48 (included) to 72 months (excluded)	950	10.15%	24,485,110.78	6.66%	1,089	11.31%	28,855,356.28	7.52%
e.5	from 72 (included) to 96 months (excluded)	1,130	12.08%	40,602,888.70	11.04%	970	10.07%	35,153,238.16	9.16%
e.6	from 96 (included) to 120 months (excluded)	1,780	19.03%	85,935,918.26	23.36%	1,742	18.09%	83,253,674.52	21.69%
e.7	from 120 (included) to 160 months (excluded)	887	9.48%	50,486,965.77	13.72%	1,033	10.73%	58,969,932.49	15.36%
e.8	from 160 (included) to 200 months (excluded)	1,933	20.66%	133,843,510.21	36.38%	2,056	21.35%	143,805,942.94	37.46%
e.9	over 200 (included) months	19	0.20%	1,658,114.76	0.46%	19	0.21%	1,673,746.22	0.44%
e.10	Total	9,356	100.00%	367,870,809.15	100.00%	9,629	100.00%	383,870,036.27	100.00%

f.	By Region of Originating Branch ⁽⁶⁾	At the end of the current Collection Period				At the end of the previous Collection Period			
		Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
f.1	Abruzzo	155	1.66%	5,491,934.35	1.49%	160	1.66%	5,731,437.56	1.49%
f.2	Basilicata	33	0.35%	861,349.50	0.23%	35	0.36%	900,373.87	0.23%
f.3	Calabria	99	1.06%	2,678,224.56	0.73%	101	1.05%	2,772,346.26	0.72%
f.4	Campania	635	6.79%	18,585,513.65	5.05%	648	6.73%	19,409,673.16	5.06%
f.5	Emilia - Romagna	541	5.78%	28,001,192.03	7.61%	563	5.85%	29,093,839.45	7.58%
f.6	Friuli-Venezia Giulia	88	0.94%	3,072,472.25	0.84%	89	0.92%	3,165,988.99	0.82%
f.7	Lazio	1,443	15.42%	62,507,938.94	16.99%	1,488	15.45%	65,607,097.04	17.09%
f.8	Liguria	145	1.55%	4,625,638.43	1.26%	151	1.57%	4,934,400.31	1.29%
f.9	Lombardia	2,962	31.66%	126,053,940.41	34.27%	3,054	31.72%	131,595,449.97	34.28%
f.10	Marche	42	0.45%	2,099,507.57	0.57%	43	0.45%	2,187,008.15	0.57%
f.11	Molise	32	0.34%	1,114,533.14	0.30%	33	0.34%	1,189,994.70	0.31%
f.12	Piemonte	1,567	16.75%	54,161,248.01	14.72%	1,612	16.74%	56,359,767.14	14.68%
f.13	Puglia	427	4.56%	12,142,158.94	3.30%	438	4.55%	12,682,461.92	3.30%
f.14	Sardegna	105	1.12%	3,728,429.45	1.01%	106	1.10%	3,888,650.98	1.01%
f.15	Sicilia	499	5.33%	16,043,038.65	4.36%	509	5.29%	16,702,614.43	4.35%
f.16	Toscana	50	0.53%	2,617,516.03	0.71%	50	0.52%	2,682,014.30	0.70%
f.17	Trentino - Alto Adige	24	0.26%	814,225.66	0.22%	24	0.25%	842,927.82	0.22%
f.18	Umbria	146	1.56%	5,793,735.91	1.57%	155	1.61%	6,040,632.41	1.57%
f.19	Valle d'Aosta	29	0.31%	838,884.22	0.23%	30	0.31%	863,845.08	0.23%
f.20	Veneto	334	3.58%	16,639,327.45	4.54%	340	3.53%	17,219,512.73	4.50%
f.4	Total	9,356	100.00%	367,870,809.15	100.00%	9,629	100.00%	383,870,036.27	100.00%

g. Payment Frequency	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
g.1 Monthly	9,356	100.00%	367,870,809.15	100.00%	9,629	100.00%	383,870,036.27	100.00%
g.2 Quarterly	-	0.00%	-	0.00%	-	0.00%	-	0.00%
g.3 Total	9,356	100.00%	367,870,809.15	100.00%	9,629	100.00%	383,870,036.27	100.00%

h. Payment Methodology	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
h.1 Direct Debit	6,789	72.56%	262,507,512.84	71.36%	6,994	72.63%	273,870,158.36	71.34%
h.2 R.I.D.	2,251	24.06%	91,374,927.72	24.84%	2,306	23.95%	95,227,318.53	24.81%
h.3 Cash	315	3.37%	13,980,765.50	3.80%	328	3.41%	14,763,586.77	3.85%
h.4 Other	1	0.01%	7,603.09	0.00%	1	0.01%	8,972.61	0.00%
h.5 Total	9,356	100.00%	367,870,809.15	100.00%	9,629	100.00%	383,870,036.27	100.00%

i. Type of Interest	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
i.1 Fixed	1,435	15.34%	39,590,930.24	10.76%	1,486	15.43%	42,074,616.42	10.96%
i.2 Floating	6,006	64.19%	241,335,960.23	65.60%	6,198	64.37%	251,630,696.97	65.55%
i.3 Optional currently Fixed ⁽⁶⁾	1,029	11.00%	46,241,586.60	12.57%	1,048	10.88%	48,134,434.36	12.54%
i.4 Optional currently Floating ⁽⁶⁾	886	9.47%	40,702,332.08	11.07%	897	9.32%	42,030,288.52	10.95%
i.5 Total	9,356	100.00%	367,870,809.15	100.00%	9,629	100.00%	383,870,036.27	100.00%

l. Interest Rate (Fixed and Optional currently Fixed) ⁽⁶⁾	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
l.1 0% (included) - 3% (excluded)	1,076	11.50%	48,164,094.66	13.09%	1,093	11.35%	49,974,881.30	13.02%
l.2 3% (included) - 4% (excluded)	20	0.21%	782,915.44	0.21%	20	0.21%	804,886.69	0.21%
l.3 4% (included) - 5% (excluded)	21	0.22%	822,859.44	0.22%	22	0.23%	850,667.01	0.22%
l.4 5% (included) - 6% (excluded)	403	4.31%	14,741,517.76	4.01%	420	4.36%	15,576,632.43	4.06%
l.5 >=6%	944	10.10%	21,321,129.54	5.80%	979	10.16%	23,001,983.35	5.99%
l.6 Total	2,464	26.34%	85,832,516.84	23.33%	2,534	26.31%	90,209,050.78	23.50%

m. Spread (Floating and Optional currently Floating) ⁽⁶⁾	At the end of the current Collection Period				At the end of the previous Collection Period			
	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
m.1 0% (included) - 1% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
m.2 1% (included) - 1.25% (excluded)	1,349	14.42%	33,468,539.95	9.10%	1,420	14.75%	35,771,995.19	9.32%
m.3 1.25% (included) - 1.5% (excluded)	3,227	34.49%	114,754,274.43	31.19%	3,324	34.52%	120,192,348.04	31.31%
m.4 1.5% (included) - 1.75% (excluded)	2,162	23.11%	126,107,454.07	34.28%	2,198	22.83%	129,877,705.16	33.83%
m.5 1.75% (included) - 2% (excluded)	105	1.12%	5,890,070.50	1.60%	104	1.08%	5,953,804.30	1.55%
m.6 >=2%	49	0.52%	1,817,953.36	0.50%	49	0.51%	1,865,132.80	0.49%
m.7 Total	6,892	73.66%	282,038,292.31	76.67%	7,095	73.69%	293,660,985.49	76.50%

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

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

(1) Arithmetic average

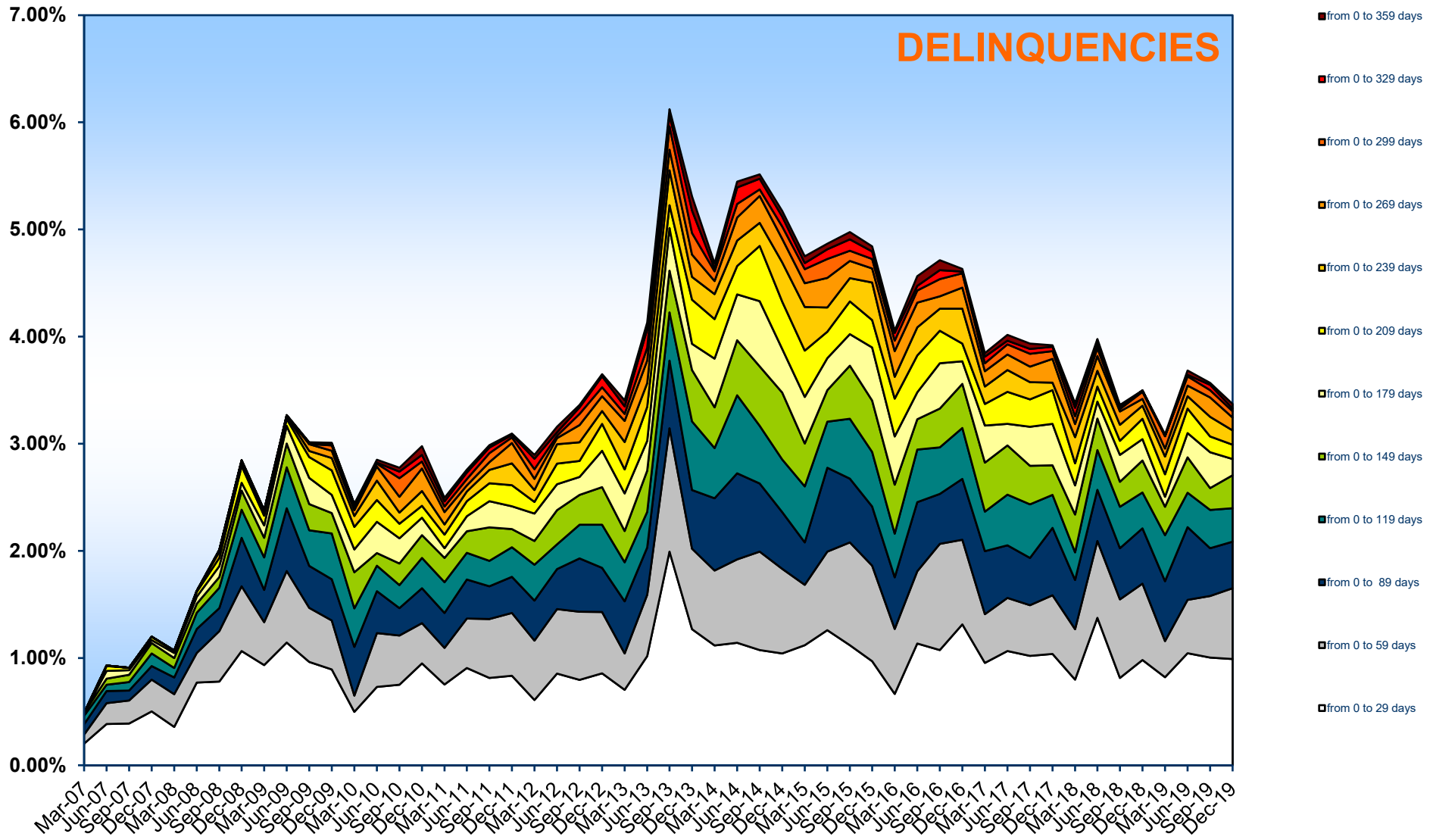
(2) Weighted by the outstanding principal amount

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

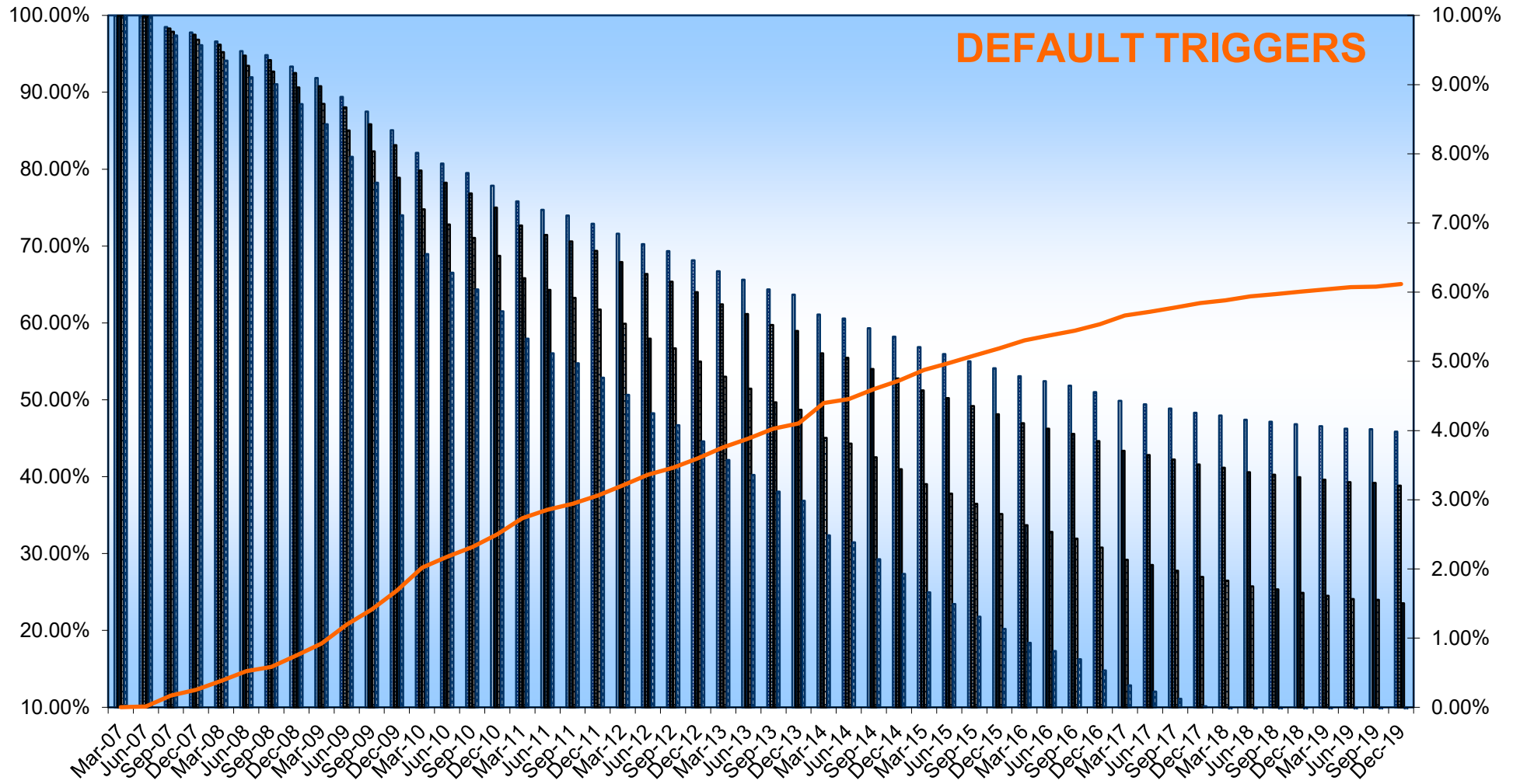
(4) Calculated as ratio between the outstanding principal amount and the most recent appraisal/evaluation available

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

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



DEFAULT TRIGGERS



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

