CORDUSIO RMBS S.r.I.

INVESTOR REPORT

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

Euro	750,000,000.00	Class A1	Mortgage Backed Floating Rate Notes due June 2033
Euro	2,060,000,000.00	Class A2	Mortgage Backed Floating Rate Notes due June 2033
Euro	52,000,000.00	Class B	Mortgage Backed Floating Rate Notes due June 2033
Euro	119,200,000.00	Class C	Mortgage Backed Floating Rate Notes due June 2033
Euro	8,889,150.00	Class D	Mortgage Backed Floating Rate Notes due June 2033

Investor Report Date Quarterly Collection Period Interest Period Interest Payment Date 07/10/2010 01/06/2010 31/08/2010 30/06/2010 30/09/2010 30/09/2010 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 customers (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.

UniCredit Bank AG is supervised by the German Federal Financial Supervisory Authority (BaFIN). It is incorporated in Germany with limited liability.

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 S.r.I. - DESCRIPTION OF THE NOTES

Issuer: CORDUSIO RMBS S.r.l.

Issue Date: 06/05/2005

Sole Arranger: UniCredit Bank AG, London Branch

Joint Lead Managers: Morgan Stanley & Co. Ltd. and UniCredit Bank AG

Series		Class A1	Class A2	Class B	Class C	Class D
Amount issu	ıed	750,000,000.00	2,060,000,000.00	52,000,000.00	119,200,000.00	8,889,150.00
Currency		Eur	Eur	Eur	Eur	Eur
Final Maturi	ty Date	Jun-33	Jun-33	Jun-33	Jun-33	Jun-33
Listing		Irish Stock Exchange				
ISIN Code		IT0003844930	IT0003844948	IT0003844955	IT0003844963	IT0003844971
Common Co	ode	021863343	021863360	021866032	021866075	
Clearing Sys	stem	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear	Clearstream Euroclear
Indexation		Euribor 3 M				
Spread at Is:	suance	6	12	18	48	200
	Fitch	AAA	AAA	AA	BBB	Unrated
Rating	Moodys	Aaa	Aaa	Aa1	Baa1	Unrated
	Standard & Poor's	AAA	AAA	AAA	BBB	Unrated

Originator / Servicer: UniCredit Family Financing Bank S.p.A. / UniCredit Banca S.p.A.

Interest Day Count: Actual/360

Corporate Servicer: UniCredit Management Bank S.p.A. (formerly UniCredit Gestione Crediti S.p.A.)

Computation Agent:UniCredit Bank AG, London BranchAccount Bank:UniCredit Family Financing Bank S.p.A.

Principal Paying Agent: BNP Paribas Securities Services
Representative of Noteholders: Securitisation Services S.p.A.

Swap Counterparty: UniCredit S.p.A.

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

Interest	Period	Interest		Amount Accrued		_ Bef	ore Payments	_ Pa	ments	Afte	r Payments
	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest		Interest	Principal	Unpaid Interest	
06/05/2005	30/06/2005	30/06/2005	2.172%	55	2,488,750.00		750,000,000.00	2,488,750.00	-		750,000,000.00
30/06/2005	30/09/2005	30/09/2005	2.163%	92	4,145,750.00	-	750,000,000.00	4,145,750.00	-	-	750,000,000.00
30/09/2005	30/12/2005	30/12/2005	2.206%	91	4,182,208.33	-	750,000,000.00	4,182,208.33		-	750,000,000.00
30/12/2005	31/03/2006	31/03/2006	2.552%	91	4,838,166.67	-	750,000,000.00	4,838,166.67	-	-	750,000,000.00
31/03/2006	30/06/2006	30/06/2006	2.857%	91	5,416,395.83	-	750,000,000.00	5,416,395.83		-	750,000,000.00
30/06/2006	29/09/2006	29/09/2006	3.121%	91	5,916,895.83	-	750,000,000.00	5,916,895.83	-	-	750,000,000.00
29/09/2006	29/12/2006	29/12/2006	3.436%	91	6,514,083.33	-	750,000,000.00	6,514,083.33	650,661,600.00	-	99,338,400.00
29/12/2006	30/03/2007	30/03/2007	3.782%	91	949,680.62	-	99,338,400.00	949,680.62	90,953,550.00	-	8,384,850.00
30/03/2007	29/06/2007	29/06/2007	3.974%	91	84,229.08	-	8,384,850.00	84,229.08	8,384,850.00	-	-
29/06/2007	28/09/2007	28/09/2007	4.224%	91	-	-	-	-	-	-	-
28/09/2007	31/12/2007	31/12/2007	4.786%	94	-	-	-	-	-	-	-
31/12/2007	31/03/2008	31/03/2008	4.825%	91	-	-	-	-	-	-	-
31/03/2008	30/06/2008	30/06/2008	4.788%	91	-	-	-	-	-	-	-
30/06/2008	30/09/2008	30/09/2008	5.015%	92	-	-	-	-	-	-	-
30/09/2008	31/12/2008	31/12/2008	5.202%	92	-	-	-	-	-	-	-
31/12/2008	31/03/2009	31/03/2009	3.033%	90	-	-	-	-	-	-	-
31/03/2009	30/06/2009	30/06/2009	1.591%	91	-	-	-	-	-	-	-
30/06/2009	30/09/2009	30/09/2009	1.180%	92	-	-	-	-	-	-	-
30/09/2009	31/12/2009	31/12/2009	0.799%	92	-	-	-	-	-	-	-
31/12/2009	31/03/2010	31/03/2010	0.767%	90	-	-	-	-	-	-	-
31/03/2010	30/06/2010	30/06/2010 30/09/2010	0.695%	91 92	-	-	-	-	-	-	-
30/06/2010	30/09/2010	30/09/2010	0.814%	92	-	-	-	-	-	-	-
		\vdash									
		\vdash									

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

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Payn	nents	Afte	r Payments
Start (included)	End (excluded)	Payment Date	Coupon	Days	Interest Due	Unpaid Interest	Outstanding Principal	Interest	Principal	Unpaid Interest	Outstanding Principal
06/05/2005	30/06/2005	30/06/2005	2.232%	55	7.024.600.00		2.060.000.000.00	7.024.600.00	-		2.060.000.000.00
30/06/2005	30/09/2005	30/09/2005	2.223%	92	11,702,860.00	-	2,060,000,000.00	11,702,860.00	-	-	2,060,000,000.00
30/09/2005	30/12/2005	30/12/2005	2.266%	91	11,799,565.56	-	2,060,000,000.00	11,799,565.56	-	-	2,060,000,000.00
30/12/2005	31/03/2006	31/03/2006	2.612%	91	13,601,264.44	-	2,060,000,000.00	13,601,264.44	-	-	2,060,000,000.00
31/03/2006	30/06/2006	30/06/2006	2.917%	91	15,189,467.22		2,060,000,000.00	15,189,467.22	-		2,060,000,000.00
30/06/2006	29/09/2006	29/09/2006	3.181%	91	16,564,173.89	-	2,060,000,000.00	16,564,173.89	-	-	2,060,000,000.00
29/09/2006	29/12/2006	29/12/2006	3.496%	91	18,204,448.89	-	2,060,000,000.00	18,204,448.89	-	-	2,060,000,000.00
29/12/2006	30/03/2007	30/03/2007	3.842%	91	20,006,147.78	-	2,060,000,000.00	20,006,147.78	_		2,060,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.034%	91	21,005,934.44	-	2,060,000,000.00	21,005,934.44	80,468,956.00	-	1,979,531,044.00
29/06/2007	28/09/2007	28/09/2007	4.284%	91	21,436,341.68	-	1,979,531,044.00	21,436,341.68	93,235,188.00		1,886,295,856.00
28/09/2007	31/12/2007	31/12/2007	4.846%	94	23,868,139.82	-	1,886,295,856.00	23,868,139.82	93,502,988.00		1,792,792,868.00
31/12/2007	31/03/2008	31/03/2008	4.885%	91	22,137,754.93	-	1,792,792,868.00	22,137,754.93	94,620,332.00	-	1,698,172,536.00
31/03/2008	30/06/2008	30/06/2008	4.848%	91	20,810,538.37	-	1,698,172,536.00	20,810,538.37	86,600,340.00		1,611,572,196.00
30/06/2008	30/09/2008	30/09/2008	5.075%	92	20,901,196.06	-	1,611,572,196.00	20,901,196.06	85,358,984.00		1,526,213,212.00
30/09/2008	31/12/2008	31/12/2008	5.262%	92	20,523,497.79	-	1,526,213,212.00	20,523,497.79	90,319,876.00	-	1,435,893,336.00
31/12/2008	31/03/2009	31/03/2009	3.093%	90	11,103,045.22	-	1,435,893,336.00	11,103,045.22	78,077,708.00		1,357,815,628.00
31/03/2009	30/06/2009	30/06/2009	1.651%	91	5,666,654.93	-	1,357,815,628.00	5,666,654.93	81,007,440.00	-	1,276,808,188.00
30/06/2009	30/09/2009	30/09/2009	1.240%	92	4,046,063.28	-	1,276,808,188.00	4,046,063.28	78,543,268.00		1,198,264,920.00
30/09/2009	31/12/2009	31/12/2009	0.859%	92	2,630,457.78	-	1,198,264,920.00	2.630.457.78	73,869,952.00	-	1,124,394,968.00
31/12/2009	31/03/2010	31/03/2010	0.827%	90	2,324,686.59	-	1,124,394,968.00	2,324,686.59	67,000,264.00	-	1,057,394,704.00
31/03/2010	30/06/2010	30/06/2010	0.755%	91	2,018,008.42	-	1,057,394,704.00	2,018,008.42	68,533,316.00	-	988,861,388.00
30/06/2010	30/09/2010	30/09/2010	0.874%	92	2,208,676.84	-	988,861,388.00	2,208,676.84	62,423,768.00	-	926,437,620.00
					,,.		, ,	,,-			, - ,
					-						

CORDUSIO RMBS S.r.I. - CLASS B NOTES (ISIN code IT0003844955)

Interest	Period	Interest		Amount Accrued		Befo	re Payments	Paym	ents	Afte	r Payments
Start (included)		Payment Date	Coupon	Days	Interest Due	Unpaid Interest		Interest	Principal	Unpaid Interest	Outstanding Principal
06/05/2005	30/06/2005	30/06/2005	2.292%	55	182,086.67	-	52,000,000.00	182,086.67	-	-	52,000,000.00
30/06/2005	30/09/2005	30/09/2005	2.283%	92	303,385.33	-	52,000,000.00	303,385.33	-	-	52,000,000.00
30/09/2005	30/12/2005	30/12/2005	2.326%	91	305,739.78	-	52,000,000.00	305,739.78	-	-	52,000,000.00
30/12/2005	31/03/2006	31/03/2006	2.672%	91	351,219.56	-	52,000,000.00	351,219.56	-	-	52,000,000.00
31/03/2006	30/06/2006	30/06/2006	2.977%	91	391,310.11	-	52,000,000.00	391,310.11	-	-	52,000,000.00
30/06/2006	29/09/2006	29/09/2006	3.241%	91	426,011.44	-	52,000,000.00	426,011.44	-	-	52,000,000.00
29/09/2006	29/12/2006	29/12/2006	3.556%	91	467,416.44	-	52,000,000.00	467,416.44	-	-	52,000,000.00
29/12/2006	30/03/2007	30/03/2007	3.902%	91	512,896.22	-	52,000,000.00	512,896.22	-	-	52,000,000.00
30/03/2007	29/06/2007	29/06/2007	4.094%	91	538,133.56	-	52,000,000.00	538,133.56	-	-	52,000,000.00
29/06/2007	28/09/2007	28/09/2007	4.344%	91	570,994.67	-	52,000,000.00	570,994.67	-	-	52,000,000.00
28/09/2007	31/12/2007	31/12/2007	4.906%	94	666,125.78	-	52,000,000.00	666,125.78	-	-	52,000,000.00
31/12/2007	31/03/2008	31/03/2008	4.945%	91	649,992.78	-	52,000,000.00	649,992.78	-	-	52,000,000.00
31/03/2008	30/06/2008	30/06/2008	4.908%	91	645,129.33	-	52,000,000.00	645,129.33	-	-	52,000,000.00
30/06/2008	30/09/2008	30/09/2008	5.135%	92	682,384.44	-	52,000,000.00	682,384.44	-	-	52,000,000.00
30/09/2008	31/12/2008	31/12/2008	5.322%	92	707,234.66	-	52,000,000.00	707,234.66	-	-	52,000,000.00
31/12/2008	31/03/2009	31/03/2009	3.153%	90	409,890.00	-	52,000,000.00	409,890.00	-	-	52,000,000.00
31/03/2009	30/06/2009	30/06/2009	1.711%	91	224,901.44	-	52,000,000.00	224,901.44	-	-	52,000,000.00
30/06/2009	30/09/2009	30/09/2009	1.300%	92	172,755.55	-	52,000,000.00	172,755.55	-	-	52,000,000.00
30/09/2009	31/12/2009	31/12/2009	0.919%	92	122,124.88	-	52,000,000.00	122,124.88	-	-	52,000,000.00
31/12/2009	31/03/2010	31/03/2010	0.887%	90	115,310.00	-	52,000,000.00	115,310.00	-	-	52,000,000.00
31/03/2010	30/06/2010	30/06/2010	0.815%	91	107,127.22	-	52,000,000.00	107,127.22	-	-	52,000,000.00
30/06/2010	30/09/2010	30/09/2010	0.934%	92	124,118.22	-	52,000,000.00	124,118.22	-	-	52,000,000.00
											_
											_
	-										

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

Interest Period Interest Payment Date Coupon Days Interest Due Unpaid Interest Unpaid	Unpaid Interest	Prepayments Outstanding Principal 119,200,000.00 119,200,000.00
30/06/2005 30/09/2005 30/09/2005 30/09/2005 30/09/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 30/12/2005 31/03/2006 31/03/2006 31/03/2006 31/03/2006 31/03/2006 30/06/2006 30/06/2006 30/06/2006 30/06/2006 29/09/2006 29/09/2006 29/09/2006 29/12/2006 29/12/2006 29/12/2006 29/12/2006 29/12/2006 29/12/2006 3.856% 91 1,161,855.64 - 119,200,000.00 1,161,855.64 -	- - -	119,200,000.00
30/06/2005 30/09/2005 30/09/2005 2.583% 92 786,839.20 - 119,200,000.00 786,839.20 - 30/09/2005 30/12/2005 30/12/2005 30/12/2005 31/03/2006 119,200,000.00 791,242.98 - 30/12/2005 31/03/2006 31/03/2006 2.972% 91 895,496.62 - 119,200,000.00 895,496.62 - 31/03/2006 30/06/2006 3.06/2006 3.277% 91 987,396.51 - 119,200,000.00 987,396.51 - 30/06/2006 29/09/2006 29/09/2006 3.541% 91 1,066,942.64 - 119,200,000.00 1,066,942.64 - 29/09/2006 29/12/2006 3.856% 91 1,161,855.64 - 119,200,000.00 1,161,855.64 -	- - -	119,200,000.00
30/09/2005 30/12/2005 30/12/2005 30/12/2005 2.626% 91 791,242.98 - 119,200,000.00 791,242.98 - 30/12/2005 31/03/2006 31/03/2006 2.972% 91 895,496.62 - 119,200,000.00 895,496.62 - 31/03/2006 30/06/2006 3.006/2006 3.277% 91 987,396.51 - 119,200,000.00 987,396.51 - 30/06/2006 29/09/2006 2.9709/2006 3.541% 91 1.066,942.64 - 119,200,000.00 1.066,942.64 - 29/09/2006 2.9709/2006 2.9709/2006 2.9709/2006 3.856% 91 1.161,855.64 - 119,200,000.00 1.161,855.64 - 119,200,00	-	
30/12/2005 31/03/2006 31/03/2006 2.972% 91 895.496.62 - 119.200,000.00 895,496.62 - 31/03/2006 30/06/2006 3.277% 91 997.396.51 - 119.200,000.00 987.396.51 - 30/06/2006 29/09/2006 29/09/2006 3.541% 91 1.066,942.64 - 119.200,000.00 1.066,942.64 - 29/09/2006 29/12/	-	119,200,000.00
31/03/2006 30/06/2006 30/06/2006 3.277% 91 987,396.51 - 119,200,000.00 987,396.51 - 30/06/2006 29/09/2006 29/09/2006 3.541% 91 1,066,942.64 - 119,200,000.00 1,066,942.64 - 29/09/2006 29/12/2006 29/12/2006 3.856% 91 1,161,855.64 - 119,200,000.00 1,161,855.64 -		119,200,000.00
30/06/2006 29/09/2006 29/09/2006 3.541% 91 1,066,942.64 - 119,200,000.00 1,066,942.64 - 29/09/2006 29/12/2006 29/12/2006 3.856% 91 1,161,855.64 - 119,200,000.00 1,161,855.64 -		119,200,000.00
29/09/2006 29/12/2006 29/12/2006 3.856% 91 1,161,855.64 - 119,200,000.00 1,161,855.64 -	-	119,200,000.00
	-	119,200,000.00
		119,200,000.00
30/03/2007 29/06/2007 29/06/2007 4.394% 91 1.323.961.02 - 119.200,000.00 1.323.961.02 -	-	119,200,000.00
29/06/2007 28/09/2007 28/09/2007 4.644% 91 1.399.288.80 - 119.200,000.00 1.399.288.80 -	-	119,200,000.00
28/09/2007 31/12/2007 31/12/2007 5.206% 94 1.620,338.58 - 119,200,000.00 1.620,338.58 -	-	119,200,000.00
31/12/2007 31/03/2008 31/03/2008 5.245% 91 1.580,376.78 - 119,200,000.00 1.580,376.78 -	-	119,200,000.00
31/03/2008 30/06/2008 30/06/2008 5.208% 91 1,569,228.26 - 119,200,000.00 1,569,228.26 -	-	119,200,000.00
30/06/2008 30/09/2008 30/09/2008 5.435% 92 1.655.621.77 - 119.200,000.00 1.655.621.77 -	-	119,200,000.00
30/09/2008 31/12/2008 31/12/2008 5.622% 92 1,712,586.13 - 119,200,000.00 1,712,586.13 -	-	119,200,000.00
31/12/2008 31/03/2009 31/03/2009 3.453% 90 1.028.994.00 - 119.200,000.00 1.028.994.00 -	-	119,200,000.00
31/03/2009 30/06/2009 30/06/2009 2.011% 91 605,936.64 - 119,200,000.00 605,936.64 -	-	119,200,000.00
30/06/2009 30/09/2009 30/09/2009 1.600% 92 487.395.55 - 119.200,000.00 487.395.55 -	-	119,200,000.00
30/09/2009 31/12/2009 31/12/2009 1.219% 92 371,334.48 - 119,200,000.00 371,334.48 -	-	119,200,000.00
31/12/2009 31/03/2010 31/03/2010 1.187% 90 353,726.00 - 119,200,000.00 353,726.00 -	-	119,200,000.00
31/03/2010 30/06/2010 30/06/2010 1.115% 91 335.961.88 - 119.200,000.00 335.961.88 -	-	119,200,000.00
30/06/2010 30/09/2010 30/09/2010 1.234% 92 375,903.82 - 119,200,000.00 375,903.82 -	-	119,200,000.00

CORDUSIO RMBS S.r.I. - COLLECTIONS

	Collection Period		Principal Collected on Claims not	Interest Collected on Claims not Classified	Recoveries on Defaulted Claims	Pre-payments on Claims not	Other	Total Collections	
	(both dates	included)		ified as Defaulted Claims (excluding as Defaulted Claims		Classified as Defaulted Claims			
S	Start	End	prepayments)			(principal)			
	01/03/2005	31/05/2005	53,925,928.24	33,283,475.74	-	43,362,282.83	431,804.69	131,003,491.50	
	01/06/2005	31/08/2005	54,180,585.67	32,442,748.76	-	37,563,208.06	1,139,310.52	125,325,853.01	
	01/09/2005	30/11/2005	54,125,421.49	31,612,710.95	2,175.59	37,899,112.96	522,318.10	124,161,739.09	
	01/12/2005	28/02/2006	53,627,495.87	31,396,684.54	-	40,653,252.92	719,427.26	126,396,860.59	
	01/03/2006	31/05/2006	52,953,569.59	31,402,807.69		41,160,460.23	840,340.21	126,423,712.19	
	01/06/2006	31/08/2006	51,834,427.09	31,195,969.47		39,615,766.95	652,641.01	123,443,424.04	
	01/09/2006	30/11/2006	51,263,286.44	31,230,980.71	391,713.62	35,794,297.93	623,095.84	119,303,374.54	
	01/12/2006	28/02/2007	50,980,705.05	31,255,117.62	349,208.71	38,106,662.21	731,397.48	121,423,091.07	
	01/03/2007	31/05/2007	49,564,438.72		83,767.86	38,497,917.90	924,482.15	119,791,909.98	
	01/06/2007 01/09/2007	31/08/2007 30/11/2007	49,361,879.73 48,768,510.76	30,429,844.00 30,346,412.86	157,597.55 238,116.74	43,096,463.98 43,425,483.36	701,214.07 684,889.51	123,746,999.33 123,463,413.23	
	01/09/2007	29/02/2008	47,668,112.34	29,032,635.81	302,771.47	46,093,660.84	735,606.28	123,832,786.74	
	01/03/2008	31/05/2008	46,929,150.08	27,333,817.34	119,346.71	39,153,535.52	817,519.84	114,353,369.49	
	01/06/2008	31/08/2008	46,513,675.18			37,828,462.65	638,859.90	112,558,870.63	
	01/09/2008	30/11/2008	45,368,559.10	25,695,256.71	69,571.46	43,153,781.08	755,241.90	115,042,410.25	
	01/12/2008	28/02/2009	45,958,042.23	22,369,023.99	353,648.52	31,945,111.15	444,939.13	101,070,765.02	
	01/03/2009	31/05/2009	45,829,713.71	17,078,107.54	397,843.33	32,059,312.37	176,857.91	95,541,834.86	
	01/06/2009	31/08/2009	45,849,478.26	15,166,857.70		30,274,328.86	342,800.60	92,068,038.92	
	01/09/2009	30/11/2009	43,552,182.74	13,265,682.48		29,170,300.39	161,096.53	86,654,328.24	
	01/12/2009	28/02/2010	42,094,709.54	12,282,833.92	574,581.07	23,348,275.15	172,831.07	78,473,230.75	
	01/03/2010	31/05/2010	41,457,305.18	11,529,920.65	790,803.68	25,670,026.48	159,984.57	79,608,040.56	
	01/06/2010	31/08/2010	40,054,591.52	11,033,828.80	580,181.76	21,001,423.76	290,461.09	72,960,486.93	
-									
-									
-									
_									
						1			

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

	Euro		Euro
TOTAL ISSUER INTEREST AVAILABLE FUNDS	14,064,150.97	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	62,423,919.39
(a) Interest Components related to the Mortgage Loans received by the Issuer	11,878,635.60	(a) All Principal Components related to the Mortgage Loans received by the Issuer	61,056,015.28
(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	27,140.05	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	1,367,675.50
(d) All amounts received from the Swap Counterparty by the Issuer	2,158,375.32	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	228.61
(e) All amounts from any party to the Transaction Documents received by the Issuer	-	 (e) Any proceeds deriving from the sale of Claims under the Transaction Documents (other than Defaulted Claims) 	
(f) All the Revenue Eligible Investments Amounts received by the Issuer	-	,	
(g) All other amounts standing to credit of the Collection Account and the Payments Account (excuding any Principal Available Funds)		 (f) Any amount credited and/or retained on each IPD under items (xiii) and (xv) of the Pre-Enforcement Interest Priority of Payment 	-
		(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	-	(i) On the Calculation Date immediately preceding the Calculation Date after the Final Redemption	
(i) Amount withdrawn from the Cash Reserve if items (i) to (x) of the Pre-Enforcement		Date, any amounts standing to the credit of the Expenses Account	-
Interest Priority of Payments (excluding items (vii) and (ix)) are not paid	-		
(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

TOTAL ISSUER AVAILABLE FUNDS

75,120,394.86

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

PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

		Euro
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	14,064,150.97
First	Taxes due and payable by the Issuer (if Expenses Account is insufficient or if not paid by UCB)	-
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	45,087.74 1,500.00 2,536.54 2,203.02
Third	Third Party Fees and Expenses: a) Paying Agent and Listing Agent fees and expenses 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 Services Provider fees and expenses g) Account Bank fees and expenses h) Custodian fees and expenses	1,875.00 8,750.00 477,362.60 15,455.23
Fourth	Amounts due to the Swap Counterparty	5,232,463.84
Fifth	Instalment Premiums payable to the Originator	13,844.74
Sixth	Interest on Class A Notes Interest on Class A1 Notes Interest on Class A2 Notes	2,208,676.84
Seventh	Class A PDL reduction to 0	-
Eighth	Interest on Class B Notes	124,118.22
Ninth	Class B PDL reduction to 0	
Tenth	Interest on Class C Notes if Class C Trigger Event has not occurred	375,903.82
Eleventh	Cash Reserve Account replenishment till target amount (if any Senior Notes o/s)	-
Twelfth	Reduction of Class C PDL to zero	-
Thirteenth	Credit and/or retain the remainder of the Interest Available Funds to the Principal Account if Junior Notes Trigger Event has occurred (if any Class A and/or Class B o/s)	-
Fourteenth	Reduction of Junior Notes PDL to zero	1,367,675.50
Fifteenth	Credit or retain an amount equal to the Principal Available Funds utilized under item (i) of the Pre-Enforcement Principal Priority of Payments	-
Sixteenth	Any Swap termination payments	-
Seventeeth	Any amounts due to: a) UCB under the terms of the Transfer Agreement b) the Servicer of any Servicer's Arbitration Advance under the Servicing Agreement	-
Eighteenth	Interest on the Subordinated Loan	_
Nineteenth	Principal on the Subordinated Loan	-
Twentieth	Any amounts due to UCB: a) in connection with a limited recourse loan under the terms of the Letter of Undertaking b) under the terms of the Warranty and Indemnity Agreement	-
Twenty-first	Other Issuer Creditor amounts	-
Twenty-second	Interest on the Junior Notes (other than in (xxiii) below)	62,561.83
Twenty-third	Junior Notes Additional Interest Amount	4,124,136.05

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

5,554,373.38

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

FKL-LNF	ONCEMENT FRINGIPAL PRIORITY OF PATMENT	Euro
	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	62,423,919.39
First	All amounts under items (i) to (x) (excluding items (vii) and (ix)) of the $Pre-Enforcement$ Interest $Priority$ of $Payments$, to the extent not paid under the $Pre-enforcement$ IPP	-
Second	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	62,423,768.00
Fourth	Class B Principal	-
Fifth	Class C Principal	-
Sixth	Principal on the Subordinated Loan	-
Seventh	Junior Notes Principal until the balance of the Junior Notes is $\ensuremath{\in} 30,\!000.00$	-
Eighth	Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
Nineth	Junior Notes Additional Remuneration	-

CORDUSIO RMBS S.r.I. - CASH FLOW ALLOCATION

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

Euro

CORDUSIO RMBS S.r.I. - PORTFOLIO PERFORMANCE

PINCIPAL 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 Junior Notes	-	1,367,675.50	1,367,675.50	-

ARREAR CLAIM

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	215	8,074,396.65	0.72%
from 30 days to 59 days	95	3,968,497.50	0.35%
from 60 days to 89 days	49	2,150,574.09	0.19%
from 90 days to 119 days	38	1,355,141.53	0.12%
from 120 days to 149 days	27	830,916.80	0.07%
from 150 days to 179 days	13	585,062.19	0.05%
from 180 days to 209 days	22	718,850.88	0.06%
from 210 days to 239 days	11	371,650.93	0.03%
from 240 days to 269 days	17	774,862.47	0.07%
from 270 days to 299 days	12	673,596.63	0.06%
from 300 days to 329 days	12	377,380.15	0.03%
from 330 days to 359 days	0	-	0.00%
above 360 days	0	-	0.00%
Total	511	19,880,929.82	1.77%

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)
5,687,461.58	2,990,089,151.13	0.19%

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
22,107,167.44	2,990,089,151.13	0.74%

Junior Notes Trigger Event if (c) >=7%
NOT OCCURRED
Class C Notes Trigger Event if (c) >=94%
NOT OCCURRED

PRE-PAY<mark>MEN</mark>

		Annualised Prepayment rate during previous Collection Period
21,001,423.76	1,169,036,063.74	7.13%

Annualised Weighted Average Prepayment Rate since the beginning of the first Collection Period
7.12%

CASH RESERVE

Balance at Start of Collection Period	Amounts paid in accordance with the Priority	Amounts received in accordance with the	Balance at end of Interest Payment Date
	of Payments	Priority of Payments	
2,990,089.00	0	C	2,990,089.00
Target Amount			

got/iniouni

Cash Reserve Release if:	Check
< 50% of Initial Outstanding Balance of Notes	Yes
PDLs are equal to 0	Yes
Cash Reserve not less than Target Cash Reserve Amount	Yes
Cumulative Defaulted Claims ratio <2.91%	Yes
> 90 Days Arrear Claims ratio < 5.85%	Yes

 $^{^{\}star}$ The information refers to the outstanding balance of the portfolio as of the 28/02/2005

CORDUSIO RMBS S.r.I. - PORTFOLIO DESCRIPTION

ı.	Gene	eral Information about the Portfolio ຫ	At the end of the current Collection Period	At the end of the previous Collection Period
	a.1	Number of Loans:	31,328	32,358
	a.2	Oustanding Portfolio Amount:	1,106,631,283.05	1,169,036,063.74
	a.3	Average Outstanding Potfolio Amount:	35,324.03	36,128.19
	a.4	Weighted Average Seasoning (months):	103.09	100.17
	a.5	Weighted Average Current LTV:	34.32%	35.01%
	a.6	Weighted Average Remaining Term (months):	100.17	102.23

			At the end of the current (Collection Period			At the end of the previo	ous Collection Period	
b.	Outstanding amount	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	p.1 from 0 (included) to 10.000 (excluded) Euro	3,589	11.46%	20,022,034.27	1.81%	3,618	11.18%	19,437,880.84	1.66%
	o.2 from 10.000 (included) to 25.000 (excluded) Euro	9,387	29.96%	165,155,793.56	14.92%	9,331	28.84%	165,223,234.03	14.13%
	p.3 from 25.000 (included) to 50.000 (excluded) Euro	11,242	35.88%	404,807,177.25	36.58%	11,730	36.25%	423,422,569.08	36.22%
	o.4 from 50.000 (included) to 75.000 (excluded) Euro	4,851	15.48%	295,492,059.29	26.70%	5,150	15.92%	313,297,333.88	26.80%
	o.5 from 75.000 (included) to 100.000 (excluded) Euro	1,579	5.04%	133,913,683.19	12.10%	1,755	5.42%	148,628,944.19	12.71%
	o.6 from 100.000 (included) to 150.000 (excluded) Euro	574	1.83%	67,293,842.42	6.08%	656	2.03%	76,858,328.65	6.57%
	p.7 from 150.000 (included) to 200.000 (excluded) Euro	77	0.25%	12,838,856.43	1.16%	89	0.28%	14,932,552.98	1.28%
	o.8 from 200.000 (included) to 300.000 (excluded) Euro	28	0.09%	6,800,707.99	0.61%	27	0.08%	6,620,906.97	0.57%
	o.9 over 300.000 (included) Euro	1	0.00%	307,128.65	0.03%	2	0.01%	614,313.12	0.05%
	b.10 Total	31,328	100.00%	1,106,631,283.05	100.00%	32,358	100.00%	1,169,036,063.74	100.00%

_			At the end of the current (Collection Period				us Collection Period	
c.	Portfolio Seasoning 🛭	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	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	0.00%	-	0.00%	0	0.00%	-	0.00%
	c.4 from 72 (included) to 96 (excluded) months	11,599	37.02%	516,457,190.41	46.67%	12,533	38.73%	569,475,876.86	48.71%
	c.5 from 96 (included) to 108 (excluded) months	6,084	19.42%	211,222,626.26	19.09%	7,116	21.99%	245,527,768.32	21.00%
	c.6 from 108 (included) to 120 (excluded) months	5,328	17.01%	153,400,048.01	13.86%	5,344	16.52%	153,079,715.51	13.09%
	c.7 from 108 (included) to 120 (excluded) months	8,317	26.55%	225,551,418.37	20.38%	7,365	22.76%	200,952,703.05	17.19%
	c.8 from 150 (included) to 180 (excluded) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.9 over 180 (included) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	c.10 Total	31,328	100.00%	1,106,631,283.05	100.00%	32,358	100.00%	1,169,036,063.74	100.00%

			At the end of the current (Collection Period			At the end of the previo	us Collection Period	
d.	Current LTV Ratio	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	d.1 from 0% (included) to 10% (excluded)	4,577	14.61%	43,189,886.62	3.90%	4,648	14.36%	43,504,010.58	3.72%
	d.2 from 10% (included) to 20% (excluded)	6,525	20.83%	148,391,917.88	13.41%	6,342	19.60%	146,313,678.16	12.52%
0	d.3 from 20% (included) to 30% (excluded)	7,996	25.52%	253,437,123.49	22.90%	8,226	25.42%	263,225,257.28	22.52%
	d.4 from 30% (included) to 40% (excluded)	5,027	16.05%	228,102,903.20	20.61%	5,259	16.25%	238,313,170.85	20.39%
0	d.5 from 40% (included) to 50% (excluded)	4,594	14.66%	255,238,677.90	23.06%	4,922	15.21%	273,990,467.45	23.44%
	d.6 from 50% (included) to 60% (excluded)	2,573	8.21%	175,819,320.02	15.89%	2,903	8.97%	199,175,928.64	17.04%
	from 60% (included) to 70% (excluded)	36	0.11%	2,451,453.94	0.22%	58	0.18%	4,513,550.78	0.39%
	d.8 from 70% (included) to 80% (excluded)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
l l	i.9 Total	31,328	100.00%	1,106,631,283.05	100.00%	32,358	100.00%	1,169,036,063.74	100.00%

			At the end of the current (Collection Period			At the end of the previo	us 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)	1,498	4.78%	5,388,222.01	0.49%	1,428	4.41%	4,171,934.40	0.36%
	e.2 from 12 (included) to 24 months (excluded)	1,753	5.60%	16,864,360.54	1.52%	2,040	6.30%	19,673,567.78	1.68%
	e.3 from 24 (included) to 48 months (excluded)	6,063	19.35%	115,603,290.47	10.45%	5,045	15.59%	98,093,264.73	8.39%
	e.4 from 48 (included) to 72 months (excluded)	6,218	19.85%	165,987,008.98	15.00%	6,828	21.10%	178,292,125.73	15.25%
	e.5 from 72 (included) to 96 months (excluded)	7,296	23.29%	298,743,883.68	27.00%	6,385	19.73%	251,794,879.41	21.54%
	e.6 from 96 (included) to 120 months (excluded)	1,723	5.50%	83,075,592.12	7.51%	3,243	10.02%	154,943,056.74	13.25%
	e.7 from 120 (included) to 160 months (excluded)	6,688	21.35%	415,103,182.48	37.51%	7,295	22.54%	455,804,575.17	38.99%
	e.8 from 160 (included) to 200 months (excluded)	89	0.28%	5,865,742.77	0.53%	94	0.29%	6,262,659.78	0.54%
	e.9 over 200 (included) months	0	0.00%	-	0.00%	0	0.00%	-	0.00%
	e.10 Total	31,328	100.00%	1,106,631,283.05	100.00%	32,358	100.00%	1,169,036,063.74	100.00%

		At the end of the current (Collection Period			At the end of the previo	ous Collection Period	
f. By Region of Originating Branch (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
f.1 Abruzzo	645	2.06%	21,417,355.34	1.94%	674	2.08%	22,668,784.44	1.94%
f.2 Basilicata	144	0.46%	3,689,195.12	0.33%	148	0.46%	3,963,023.43	0.34%
f.3 Calabria	525	1.68%	13,413,927.50	1.21%	541	1.67%	14,217,006.04	1.22%
f.4 Campania	2,547	8.13%	76,630,251.02	6.92%	2,648	8.18%	80,810,943.58	6.91%
f.5 Emilia - Romagna	2,305	7.36%	93,752,992.73	8.47%	2,369	7.32%	98,950,183.71	8.46%
f.6 Friuli-Venezia Giulia	857	2.74%	29,366,577.92	2.65%	878	2.71%	30,932,315.75	2.65%
f.7 Lazio	4,361	13.92%	165,149,826.83	14.92%	4,503	13.92%	174,228,241.28	14.90%
f.8 Liguria	1,007	3.21%	31,612,676.97	2.86%	1,032	3.19%	33,202,555.94	2.84%
f.9 Lombardia	5,839	18.64%	235,485,586.68	21.28%	6,005	18.56%	248,048,658.52	21.22%
f.10 Marche	367	1.17%	13,857,560.61	1.25%	386	1.19%	14,944,892.93	1.28%
f.11 Molise	74	0.24%	2,474,703.08	0.22%	75	0.23%	2,638,066.80	0.23%
f.12 Piemonte	3,269	10.43%	113,293,135.50	10.24%	3,382	10.45%	119,607,780.67	10.23%
f.13 Puglia	2,013	6.43%	55,522,652.33	5.02%	2,082	6.43%	58,797,531.51	5.03%
f.14 Sardegna	517	1.65%	15,246,774.67	1.38%	535	1.65%	16,038,601.76	1.37%
f.15 Sicilia	2,161	6.90%	59,983,113.06	5.42%	2,242	6.93%	63,355,146.53	
f.16 Toscana	1,935	6.18%	70,036,269.82	6.33%	2,011	6.21%	74,398,777.89	6.36%
f.17 Trentino - Alto Adige	145	0.46%	6,962,536.72	0.63%	149	0.46%	7,397,077.78	0.63%
f.18 Umbria	288	0.92%	8,764,465.71	0.79%	297	0.92%	9,418,413.75	0.81%
f.19 Valle d'Aosta	34	0.11%	1,090,449.08	0.10%	36	0.11%	1,180,019.30	0.10%
f.20 Veneto	2,295	7.33%	88,881,232.36	8.03%	2,365	7.31%	94,238,042.13	8.06%
f.4 Total	31,328	100.00%	1,106,631,283.05	100.00%	32,358	100.00%	1,169,036,063.74	100.00%

			At the end of the current (At the end of the previous Collection Period				
g.	Payment Frequency	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	g.1 Monthly	29,899	95.44%	1,065,036,727.41	96.24%	30,885	95.45%	1,124,940,902.31	96.23%
	g.2 Quarterly	1,429	4.56%	41,594,555.64	3.76%	1,473	4.55%	44,095,161.43	3.77%
	g.3 Total	31,328	100.00%	1,106,631,283	100.00%	32,358	100.00%	1,169,036,064	100.00%

			At the end of the current (At the end of the previous Collection Period					
h.	Payment Methodology	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	h.1 Direct Debit	28,677	91.54%	1,025,129,557.74	92.64%	29,609	91.50%	1,081,927,807.81	92.55%
	h.2 R.I.D.	1,929	6.16%	62,113,643.02	5.61%	2,013	6.22%	66,456,110.62	5.68%
	h.3 Cash	722	2.30%	19,388,082.29	1.75%	736	2.27%	20,652,145.31	1.77%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	h.5 Total	31,328	100.00%	1,106,631,283.05	100.00%	32,358	100.00%	1,169,036,063.74	100.00%

	•		At the end of the current (Collection Period		At the end of the previous Collection Period				
i.	Type of Interest	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	
	i.1 Fixed	14,634	46.71%	456,131,699.13	41.22%	15,174	46.89%	485,480,247.11	41.53%	
	i.2 Floating	15,711	50.15%	597,809,234.20	54.02%	16,171	49.98%	627,972,232.64	53.72%	
	i.3 Optional currently Fixed (5)	271	0.87%	13,953,827.85	1.26%	278	0.86%	14,741,482.88	1.26%	
	i.4 Optional currently Floating (5)	712	2.27%	38,736,521.87	3.50%	735	2.27%	40,842,101.11	3.49%	
	i.5 Total	31,328	100.00%	1,106,631,283.05	100.00%	32,358	100.00%	1,169,036,063.74	100.00%	

			At the end of the current (At the end of the previous Collection Period					
I.	Interest Rate (Fixed and Optional currently Fixed) 🙉	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding	Number of Loans	% on Total Number of Loans Outstanding	Amount Outstanding	% on Total Amount Outstanding
	I.1 0% (included) - 3% (excluded)	4.00	0.01%	241,647.07	0.02%	4.00	0.01%	247,874.93	0.02%
	I.2 3% (included) - 4% (excluded)	142.00	0.45%	5,817,711.54	0.53%	133.00	0.41%	5,656,908.61	0.48%
	I.3 4% (included) - 5% (excluded)	365	1.17%	9,990,821.70	0.90%	410	1.27%	10,959,107.36	0.94%
	I.4 5% (included) - 6% (excluded)	5,785	18.47%	183,342,885.20	16.57%	5,901	18.24%	194,939,533.19	16.68%
	I.5 >=6%	8,609	27.48%	270,692,461.47	24.46%	9,004	27.83%	288,418,305.90	24.67%
	I.6 Total	14,905	47.58%	470,085,526.98	42.48%	15,452	47.75%	500,221,729.99	42.79%

			At the end of the current (At the end of the previous Collection Period					
m.	Spread (Floating and Optional currently Floating) (5)	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)	6,188	19.75%	224,129,363.81	20.25%	6,384	19.73%	236,777,662.36	20.25%
	m.3 1.25% (included) - 1.5% (excluded)	6,429	20.52%	254,740,488.84	23.02%	6,618	20.45%	267,183,979.80	22.86%
	m.4 1.5% (included) - 1.75% (excluded)	2,476	7.90%	104,357,864.86	9.43%	2,532	7.82%	108,847,277.60	9.31%
	m.5 1.75% (included) - 2% (excluded)	715	2.28%	36,554,397.88	3.30%	737	2.28%	38,208,192.84	3.27%
	m.6 >=2%	615	1.96%	16,763,640.68	1.51%	635	1.96%	17,797,221.15	1.52%
	m.7 Total	16,423	52.42%	636,545,756.07	57.52%	16,906	52.25%	668,814,333.75	57.21%

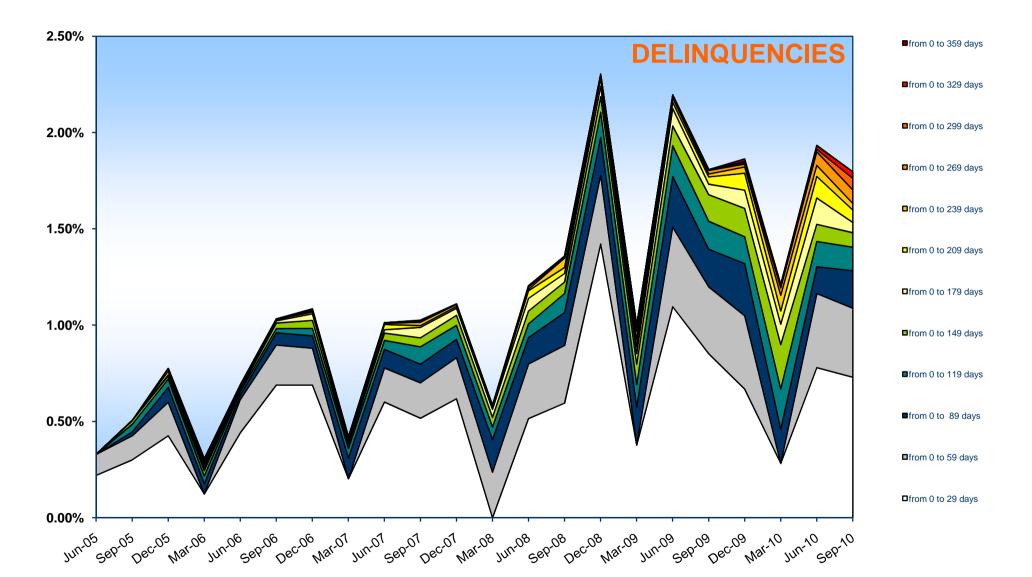
⁽¹⁾ The information refers to the mortgages not classified as default as at the end of the collection period

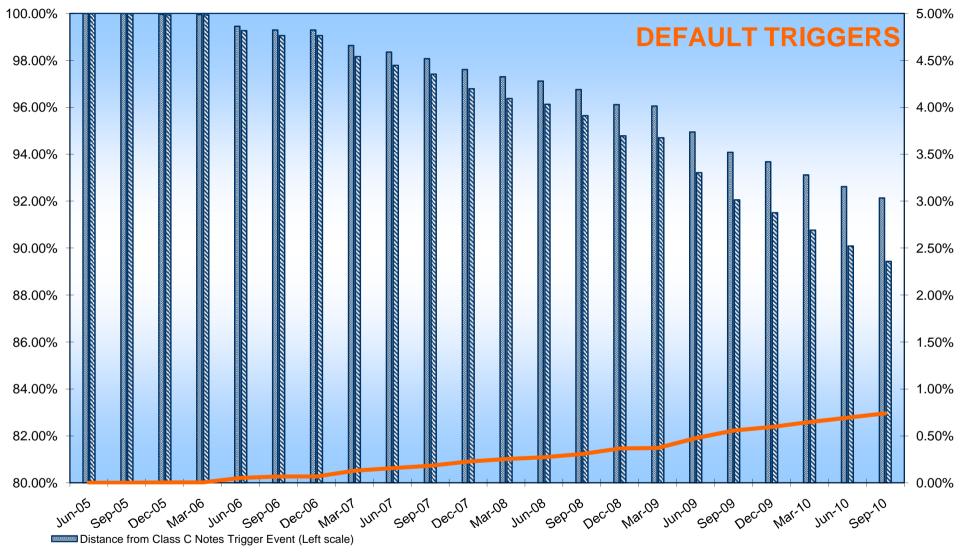
⁽²⁾ The seasoning is calculated taking into consideration the difference between the date representing the end of the collection period and the origination date ("data di stipula")

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

⁽⁴⁾ The information refers to the Region where the branch originating the loan is located

⁽⁵⁾ The nature of the optional loan (currently fixed or floating) is monitored as at the end of the collection period





Distance from Junior Notes Trigger Event (Left scale)

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

