

CORDUSIO RMBS S.r.l.

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

05/10/2012

Quarterly Collection Period

01/06/2012

31/08/2012

Interest Period

29/06/2012

28/09/2012

Interest Payment Date

28/09/2012

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CORDUSIO RMBS S.r.l. - DESCRIPTION OF THE NOTES

Issuer: CORDUSIO RMBS S.r.l.
Issue Date: 06/05/2005
Sole Arranger: UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank 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 issued	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 Maturity Date	Jun-33	Jun-33	Jun-33	Jun-33	Jun-33
Listing	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange	Irish Stock Exchange
ISIN Code	IT0003844930	IT0003844948	IT0003844955	IT0003844963	IT0003844971
Common Code	021863343	021863360	021866032	021866075	- - -
Clearing System	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
Spread at Issuance	6	12	18	48	200
Rating at the Issue Date	Fitch	AAA	AAA	AA	BBB
	Moodys	Aaa	Aaa	Aa1	Baa1
	Standard & Poor's	AAA	AAA	AA+	BBB
					Unrated

Originator / Servicer: UniCredit S.p.A.(formerly known as UniCredit Banca S.p.A.)
Interest Day Count: Actual/360
Corporate Servicer: UniCredit Credit Management Bank S.p.A. (formerly Known as UniCredit Gestione Crediti S.p.A.)
Computation Agent: UniCredit Bank AG, London Branch (formerly known as Bayerische Hypo und Vereinsbank AG, London Branch)
Account Bank: UniCredit S.p.A (formerly known as UniCredit Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A.; UniCredit Banca per la Casa S.p.A.; Banca per la Casa S.p.A.)
Principal Paying Agent: BNP Paribas Securities Services, Milan branch
Representative of Noteholders: Securitisation Services S.p.A.
Swap Counterparty: UniCredit S.p.A.(formerly known as UniCredito Italiano S.p.A.)

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

	<i>Euro</i>		<i>Euro</i>
TOTAL ISSUER INTEREST AVAILABLE FUNDS	8,731,300.06	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	40,119,419.48
(a) Interest Components related to the Mortgage Loans received by the Issuer	7,393,584.89	(a) All Principal Components related to the Mortgage Loans received by the Issuer	39,030,288.22
(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	17,760.68	(c) Any principal Deficiency Ledger Amount calculated at the Calculation Date	1,088,741.49
(d) All amounts received from the Swap Counterparty by the Issuer	1,161,401.58	(d) Funds Provisioned for Amortisation (up to the First Amortisation Interest Payment Date)	389.77
(e) All amounts from any party to the Transaction Documents received by the Issuer	158,552.91	(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 (xiii) and (xv) 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	-	(i) 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 (x) of the Pre-Enforcement 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	-		
<i>Euro</i>			
TOTAL ISSUER AVAILABLE FUNDS	47,761,978.05		

CORDUSIO RMBS S.r.l. - Priority of Payments
PRE-ENFORCEMENT INTEREST PRIORITY OF PAYMENT

	<i>Euro</i>
TOTAL ISSUER INTEREST AVAILABLE FUNDS	8,731,300.06
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	23,650.12
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	2,722.15
d) Amount necessary to replenish the Expenses Account up to Retention Amount	665.21
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	1,875.00
c) Computation Agent fees and expenses	28,412.50
d) Services fees and expenses	474,743.17
e) Corporate Servicer fees and expenses	11,233.57
f) Stichting Corporate Services Provider fees and expenses	-
g) Account Bank fees and expenses	-
h) Custodian fees and expenses	-
Fourth Amounts due to the Swap Counterparty	3,148,870.07
Fifth Instalment Premiums payable to the Originator	10,788.55
Sixth Interest on Class A Notes	-
Interest on Class A1 Notes	-
Interest on Class A2 Notes	1,092,536.89
Seventh Class A PDL reduction to 0	-
Eighth Interest on Class B Notes	109,361.77
Ninth Class B PDL reduction to 0	-
Tenth Interest on Class C Notes if Class C Trigger Event has not occurred	341,084.17
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	1,088,741.49
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	-
Seventeenth 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	-
Eighteenth Interest on the Subordinated Loan	-
Nineteenth Principal on the Subordinated Loan	-
Twentieth 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-first Other Issuer Creditor amounts	-
Twenty-second Interest on the Junior Notes (other than in (xxiii) below)	59,589.89
Twenty-third Junior Notes Additional Interest Amount	2,337,025.51
Interest amount available after the payment of interest on the Class C Notes	3,485,356.89

PRE-ENFORCEMENT PRINCIPAL PRIORITY OF PAYMENT

	<i>Euro</i>
TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	40,119,419.48
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 Amortisation Interest Payment Date to credit the Principal Account	-
(b) Thereafter to pay Class A1 Principal	-
Third Class A2 Principal	40,119,324.00
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 €30,000.00	-
Eighth Junior Notes Principal starting from the Final Redemption Date until the balance of the Junior Notes is zero	-
Ninth Junior Notes Additional Remuneration	-

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

POST-ENFORCEMENT PRIORITY OF PAYMENT

Euro

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 UCB)	<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>
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	Any Swap termination payments	<i>not applicable</i>
Thirteenth	Any amounts due to the UCB	
	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>
Fourteenth	Interest on the Subordinated Loan	<i>not applicable</i>
Fifteenth	Principal on the Subordinated Loan	<i>not applicable</i>
Sixteenth	Any amounts due to UCB:	
	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>
Seventeenth	Interest on the Junior Notes	<i>not applicable</i>
Eighteenth	Principal on the Junior Notes	<i>not applicable</i>
Nineteenth	Junior Notes Additional Interest	

CORDUSIO RMBS 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 Junior Notes	-	1,088,741.49	1,088,741.49	-

ARREAR CLAIMS

Description	Number of Loans	Outstanding Amount	% over the Outstanding Portfolio Amount
from 0 to 29 days	207	5,788,062.11	0.80%
from 30 days to 59 days	104	3,517,991.77	0.49%
from 60 days to 89 days	74	2,356,420.80	0.33%
from 90 days to 119 days	46	1,284,079.63	0.18%
from 120 days to 149 days	36	1,469,697.78	0.20%
from 150 days to 179 days	34	1,260,777.25	0.18%
from 180 days to 209 days	28	875,840.03	0.12%
from 210 days to 239 days	20	528,759.30	0.07%
from 240 days to 269 days	8	250,349.34	0.03%
from 270 days to 299 days	8	337,101.43	0.05%
from 300 days to 329 days	12	366,373.55	0.05%
from 330 days to 359 days	2	62,657.18	0.01%
above 360 days	0	-	0.00%
Total	579	18,098,109.97	2.51%

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)
6,435,635.49	2,990,089,151.13	0.22%

DEFAULTED CLAIMS

Cumulative Outstanding Amount of Defaulted Claims (a)	Initial Portfolio Outstanding Amount (b) *	Cumulative Defaulted Claims Ratio (c) = (a)/(b)
30,613,501.24	2,990,089,151.13	1.02%

Junior Notes Trigger Event if (c) \geq 7% <i>NOT OCCURRED</i>
Class C Notes Trigger Event if (c) \geq 9.4% <i>NOT OCCURRED</i>

PRE-PAYMENT

Total Prepayments during previous Collection Period	Portfolio Outstanding Amount at start of previous Collection Period	Annualised Prepayment rate during previous Collection Period
7,110,532.62	740,054,044.67	3.81%

Annualised Weighted Average Prepayment Rate since the beginning of the first Collection Period
7.03%

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
2,990,089.00	-	-	2,990,089.00
Target Amount			
2,990,089.00			

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

* The information refers to the outstanding balance of the portfolio as of the 28/02/2005

CORDUSIO RMBS S.r.l. - PORTFOLIO DESCRIPTION

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:	24,716	25,152
a.2 Outstanding Portfolio Amount:	699,935,014.96	740,054,044.67
a.3 Average Outstanding Portfolio Amount:	28,319.11	29,423.27
a.4 Weighted Average Seasoning (months):	126.04	123.20
a.5 Weighted Average Current LTV:	29.41%	29.99%
a.6 Weighted Average Remaining Term (months):	85.44	87.14

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	5,415	21.91%	31,399,278.68	4.49%	4,854	19.30%	29,781,498.38	4.02%
b.2 from 10.000 (included) to 25.000 (excluded) Euro	7,973	32.26%	134,969,758.09	19.28%	8,294	32.98%	140,290,680.67	18.96%
b.3 from 25.000 (included) to 50.000 (excluded) Euro	7,470	30.22%	266,955,422.39	38.14%	7,826	31.11%	279,628,471.55	37.78%
b.4 from 50.000 (included) to 75.000 (excluded) Euro	2,921	11.82%	175,862,427.66	25.13%	3,119	12.40%	187,852,287.65	25.38%
b.5 from 75.000 (included) to 100.000 (excluded) Euro	663	2.68%	56,158,507.27	8.02%	752	2.99%	63,657,395.66	8.60%
b.6 from 100.000 (included) to 150.000 (excluded) Euro	238	0.96%	27,671,851.24	3.95%	269	1.07%	31,476,571.41	4.25%
b.7 from 150.000 (included) to 200.000 (excluded) Euro	25	0.10%	4,331,973.62	0.62%	26	0.10%	4,523,180.78	0.61%
b.8 from 200.000 (included) to 300.000 (excluded) Euro	11	0.04%	2,585,796.01	0.37%	12	0.05%	2,843,958.57	0.38%
b.9 over 300.000 (included) Euro	0	0.00%	-	0.00%	0	0.00%	-	0.00%
b.10 Total	24,716	99.99%	699,935,014.96	100.00%	25,152	100.00%	740,054,044.67	99.98%

c. Portfolio Seasoning ^(a)	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	0.00%	-	0.00%
c.4 from 72 (included) to 96 (excluded) months	-	0.00%	-	0.00%	0	0.00%	-	0.00%
c.5 from 96 (included) to 108 (excluded) months	-	0.00%	-	0.00%	3,387	13.47%	128,253,702.57	17.33%
c.6 from 108 (included) to 120 (excluded) months	10,120.00	40.95%	343,517,476.99	49.08%	7,412	29.47%	249,563,186.66	33.72%
c.7 from 108 (included) to 120 (excluded) months	9,390.00	37.99%	277,250,876.43	39.61%	10,104	40.17%	296,364,377.29	40.05%
c.8 from 150 (included) to 180 (excluded) months	5,206.00	21.06%	79,166,661.54	11.31%	4,249.00	16.89%	65,872,778.15	8.90%
c.9 over 180 (included) months	-	0.00%	-	0.00%	-	0.00%	-	0.00%
c.10 Total	24,716	100.00%	699,935,014.96	100.00%	25,152	100.00%	740,054,044.67	100.00%

d. Current LTV Ratio	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)	5,873	23.76%	48,351,705.16	6.91%	5,284	21.01%	46,694,122.64	6.31%
d.2 from 10% (included) to 20% (excluded)	7,184	29.07%	143,488,287.57	20.50%	7,491	29.78%	149,140,019.19	20.15%
d.3 from 20% (included) to 30% (excluded)	4,621	18.70%	153,817,464.78	21.98%	4,824	19.18%	160,563,665.82	21.70%
d.4 from 30% (included) to 40% (excluded)	3,981	16.11%	178,775,777.98	25.54%	4,210	16.74%	189,470,744.42	25.60%
d.5 from 40% (included) to 50% (excluded)	2,831	11.45%	160,870,137.57	22.98%	2,935	11.67%	167,853,122.77	22.68%
d.6 from 50% (included) to 60% (excluded)	226	0.91%	14,631,641.90	2.09%	408	1.62%	26,332,369.83	3.56%
d.7 from 60% (included) to 70% (excluded)	0	0.00%	-	0.00%	0	0.00%	-	0.00%
d.8 from 70% (included) to 80% (excluded)	0	0.00%	-	0.00%	-	0.00%	-	0.00%
d.9 Total	24,716	100.00%	699,935,014.96	100.00%	25,152	100.00%	740,054,044.67	100.00%

e. Remaining Term ^(a)	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)	2,600	10.52%	11,695,830.69	1.67%	1,656	6.58%	7,645,425.84	1.03%
e.2 from 12 (included) to 24 months (excluded)	2,685	10.86%	26,140,118.83	3.73%	2,607	10.36%	23,765,875.21	3.21%
e.3 from 24 (included) to 48 months (excluded)	5,498	22.24%	90,456,420.10	12.92%	6,019	23.93%	95,519,592.60	12.91%
e.4 from 48 (included) to 72 months (excluded)	6,401	25.90%	194,748,072.98	27.82%	5,552	22.07%	161,412,973.75	21.81%
e.5 from 72 (included) to 96 months (excluded)	1,565	6.33%	60,527,442.54	8.65%	2,871	11.41%	107,277,685.78	14.50%
e.6 from 96 (included) to 120 months (excluded)	2,647	10.71%	123,188,404.82	17.60%	2,732	10.86%	126,422,361.61	17.08%
e.7 from 120 (included) to 160 months (excluded)	3,256	13.17%	189,433,750.86	27.06%	3,647	14.50%	213,911,302.82	28.90%
e.8 from 160 (included) to 200 months (excluded)	64	0.26%	3,744,974.14	0.54%	68	0.27%	4,098,827.06	0.55%
e.9 over 200 (included) months	0	0.00%	-	0.00%	0	0.00%	-	0.00%
e.10 Total	24,716	99.99%	699,935,014.96	99.99%	25,152	99.98%	740,054,044.67	99.99%

f. By Region of Originating Branch ^(a)	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	503	2.04%	13,695,415.49	1.96%	511	2.03%	14,439,278.65	1.95%
f.2 Basilicata	115	0.47%	2,163,352.05	0.31%	115	0.46%	2,270,815.45	0.31%
f.3 Calabria	385	1.56%	8,322,120.04	1.19%	395	1.57%	8,822,632.70	1.19%
f.4 Campania	1,990	8.05%	48,182,842.71	6.88%	2,025	8.05%	51,099,646.22	6.90%
f.5 Emilia - Romagna	1,870	7.57%	59,430,203.26	8.49%	1,912	7.60%	62,824,127.10	8.49%
f.6 Friuli-Venezia Giulia	722	2.92%	19,235,951.35	2.75%	731	2.91%	20,226,648.17	2.73%
f.7 Lazio	3,353	13.57%	103,375,901.42	14.77%	3,412	13.57%	109,197,526.85	14.76%
f.8 Liguria	771	3.12%	19,341,511.76	2.76%	786	3.13%	20,586,927.21	2.78%
f.9 Lombardia	4,721	19.10%	154,616,329.85	22.09%	4,802	19.09%	162,531,424.26	21.96%
f.10 Marche	295	1.19%	8,567,331.31	1.22%	301	1.20%	9,121,620.74	1.23%
f.11 Molise	61	0.25%	1,500,603.26	0.21%	61	0.24%	1,593,358.60	0.22%
f.12 Piemonte	2,649	10.72%	72,416,538.62	10.35%	2,686	10.68%	76,435,571.84	10.33%
f.13 Puglia	1,493	6.04%	32,845,913.03	4.69%	1,516	6.03%	34,992,431.35	4.73%
f.14 Sardegna	427	1.73%	9,343,050.18	1.33%	428	1.70%	9,878,209.59	1.33%
f.15 Sicilia	1,705	6.90%	37,814,491.08	5.40%	1,739	6.91%	39,993,929.61	5.40%
f.16 Toscana	1,486	6.01%	43,221,776.27	6.18%	1,519	6.04%	46,021,532.06	6.22%
f.17 Trentino - Alto Adige	122	0.49%	4,409,682.16	0.63%	122	0.49%	4,598,047.30	0.62%
f.18 Umbria	201	0.81%	4,930,602.65	0.70%	208	0.83%	5,311,115.00	0.72%
f.19 Valle d'Aosta	26	0.11%	580,065.88	0.08%	27	0.11%	683,055.85	0.09%
f.20 Veneto	1,821	7.37%	55,941,332.59	7.99%	1,856	7.38%	59,426,146.12	8.03%
f.4 Total	24,716	100.02%	699,935,014.96	99.98%	25,152	100.02%	740,054,044.67	99.99%

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	23,583	95.42%	676,381,844.22	96.63%	23,997	95.41%	714,664,639.17	96.57%
	g.2 Quarterly	1,133	4.58%	23,553,170.74	3.37%	1,155	4.59%	25,389,405.50	3.43%
	g.3 Total	24,716	100.00%	699,935,015	100.00%	25,152	100.00%	740,054,045	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	22,322	90.31%	639,992,641.62	91.44%	22,766	90.51%	678,996,725.55	91.75%
	h.2 R.I.D.	1,752	7.09%	44,952,253.67	6.42%	1,768	7.03%	46,538,702.89	6.29%
	h.3 Cash	642	2.60%	14,990,119.67	2.14%	618	2.46%	14,518,616.23	1.96%
	h.4 Other	-	0.00%	-	0.00%	-	0.00%	-	0.00%
	h.5 Total	24,716	100.00%	699,935,014.96	100.00%	25,152	100.00%	740,054,044.67	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	10,654	43.11%	272,235,123.46	38.89%	10,859	43.17%	288,134,878.91	38.93%
	i.2 Floating	13,201	53.41%	390,880,307.24	55.85%	13,423	53.37%	413,356,732.30	55.85%
	i.3 Optional currently Fixed (5)	237	0.96%	9,773,810.74	1.40%	238	0.95%	10,199,351.63	1.38%
	i.4 Optional currently Floating (5)	624	2.52%	27,045,773.52	3.86%	632	2.51%	28,363,081.83	3.83%
	i.5 Total	24,716	100.00%	699,935,014.96	100.00%	25,152	100.00%	740,054,044.67	99.99%

l.	Interest Rate (Fixed and Optional currently Fixed) ⁽¹⁾	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)	63	0.25%	2,438,871.43	0.35%	29.00	0.12%	1,162,218.03	0.16%
	l.2 3% (included) - 4% (excluded)	90	0.36%	2,193,935.43	0.31%	116.00	0.46%	3,432,944.86	0.46%
	l.3 4% (included) - 5% (excluded)	295	1.19%	4,456,479.94	0.64%	311	1.24%	5,293,685.91	0.72%
	l.4 5% (included) - 6% (excluded)	4,256	17.22%	105,225,455.11	15.03%	4,322	17.18%	111,917,557.09	15.12%
	l.5 >=6%	6,187	25.03%	167,694,192.29	23.96%	6,319	25.12%	176,527,824.65	23.85%
	l.6 Total	10,891	44.05%	282,008,934.20	40.29%	11,097	44.12%	298,334,230.54	40.31%

m.	Spread (Floating and Optional currently Floating) ⁽²⁾	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)	5,131	20.76%	140,166,937.98	20.03%	5,213	20.73%	148,962,367.72	20.13%
	m.3 1.25% (included) - 1.5% (excluded)	5,425	21.95%	169,955,737.70	24.28%	5,526	21.97%	179,296,662.93	24.23%
	m.4 1.5% (included) - 1.75% (excluded)	2,114	8.55%	71,219,768.62	10.18%	2,148	8.54%	74,992,818.50	10.13%
	m.5 1.75% (included) - 2% (excluded)	629	2.54%	26,465,321.15	3.78%	636	2.53%	27,615,986.10	3.73%
	m.6 >=2%	526	2.13%	10,118,315.31	1.45%	532	2.12%	10,851,978.88	1.47%
	m.7 Total	13,825	55.93%	417,926,080.76	59.72%	14,055	55.89%	441,719,814.13	59.69%

(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



