

Large Corporate One S.r.l.

INVESTOR REPORT

Securitisation of a portfolio of large corporate loans

Euro 897,000,000 Class A Notes
Euro 103,000,000 Class B Notes

Investor Report Date	22/11/2017	
Relevant Quarterly Collection Period	01/07/2017	30/09/2017
Relevant Interest Period	31/07/2017	31/10/2017
Payment Date	31/10/2017	

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Large Corporate One S.r.l. - DESCRIPTION OF THE NOTES

Issuer: Large Corporate One S.r.l.
Issue Date: 21/08/2013

Series	Class A Notes	Class B Notes
Initial Subscription Payment	250,000,000.00	28,706,800.40
Currency	Eur	Eur
Final Maturity Date	30/10/2020	30/10/2027
Listing	Irish Stock Exchange	n.a.
ISIN Code	IT0004955776	IT0004955479
Common Code	96259204	n.a.
Clearing System	Monte Titoli, Euroclear, Clearstream	n.a.
Indexation	3.00%	Euribor 3M
Spread at Issuance	0.00%	5.00%

Originator: UniCredit S.p.A.
Servicer: UniCredit S.p.A.
Corporate Servicer: doBank S.p.A. (formerly UniCredit Credit Management Bank S.p.A.)
Account Bank: UniCredit S.p.A.
Paying Agent: BNP Securities Services, Milan Branch
Representative of Noteholders: BNP Securities Services, Milan Branch

Large Corporate One S.r.l. - Class A 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
21/08/2013	31/10/2014	31/10/2014	3.000%	436	8,958,904.11	-	250,000,000.00	8,958,904.11	-	-	250,000,000.00
31/10/2014	30/10/2015	30/10/2015	3.000%	364	7,479,452.05	-	250,000,000.00	7,479,452.05	-	-	250,000,000.00
30/10/2015	31/10/2016	31/10/2016	3.000%	367	7,520,491.80	-	250,000,000.00	7,520,491.80	-	-	250,000,000.00
31/10/2016	31/10/2017	31/10/2017	3.000%	365	7,500,000.00	-	250,000,000.00	7,500,000.00	-	-	250,000,000.00

* the Class A Interest Payment Amount and the Class A Adjusted Interest Payment Amount will be payable on each Senior Notes Payment Date.

Large Corporate One S.r.l. - Issuer Available Funds

	Euro		Euro
ISSUER INTEREST AVAILABLE FUNDS	7,758,954.20	ISSUER PRINCIPAL AVAILABLE FUNDS	46,037,866.67
(a) All Interest Collection received by the Servicer (interest, fees, pre-payment penalties)	540,337.00	(a) All amount collected by the Servicer on account of principal	45,766,339.40
(b) All Recoveries (principal and interest components) collected by the Servicer	-	(b) any interest, yield and profit component paid on any Eligible Investments	-
(c) Interest accrued and paid on the Accounts	- 25.20	(c) Any amount received from the Originator pursuant to the Master Receivables Purchase Agreement	-
(d) Any amounts (without duplication with the items of the Principal Available Funds and Interest Available Funds) received by the Issuer from any party of the transaction Documents	-	(d) Any amount received from the Originator pursuant to the Warranty and Indemnity Agreement	-
(e) Any payment to be received from the Swap Counterparty	4,089,643.13	(e) Any Interest Available Funds, if any, to be credited to the Principal Deficiency Ledger and any amount allocated under items fifth and seventh of the Pre-Trigger Notice Interest of Payments	-
(f) The Cash Reserve Amount	-	(f) All the principal component of proceeds deriving from i) the sale, if any, of the Master Portfolio or of individual Receivables ii) the exercise of the pre-emption right	-
(g) Any interest, yield and profit component accrued on or generated by any Eligible Investments (without duplication with the item (a) above)	-	(g) Any amount set aside in the General Account in accordance with item Second of the Pre-Trigger Notice Principal Priority of Payment and not yet paid to the Originator	-
(h) Any amount allocated on such Payment Date under items First and Tenth of the Pre-Trigger Notice Principal Priority of Payment	-	(h) On each Payment Date during the Initial Period and the Replenishment Period, the amount standing to the credit of Principal Accumulation Account necessary to pay the item First and Second of the Pre-Trigger Notice Principal Priority of Payment	271,527.27
(i) Interest components of the proceeds deriving from the sale of the Master Portfolio or individual Receivables or following the exercise of the pre-emption right	-	(i) On the first Payment Date during the Amortisation Period, all amount standing to the credit of the Principal Accumulation Account	-
(j) Any Revolving Drawing paid to the Issuer	497,503.12	(j) On the Senior Notes Maturity Date and on the Payment Date following the receipt of a resolution by the Junior Noteholders, the Cash Reserve Amount as the relevant Calculation Date	-
(l) on the Calculation Date immediately preceding each Senior Notes Payment Date, the sum of the Interest Element credited on the General Account	2,631,496.15	(k) on the Final Maturity Date the balance standing to the credit of the Expenses Account	-
ISSUER AVAILABLE FUNDS	53,796,820.87		

Large Corporate One S.r.l. - Priority of Payments

INTEREST PRIORITY OF PAYMENT

		<i>Euro</i>
INTEREST AVAILABLE FUNDS		7,758,954.20
First	A) Any Expenses B) Amount necessary to replenish the Expenses Account up to Retention Amount	12,359.82 6,043.32
Second	Fees, indemnity, cost and expenses and all other amounts due to: a) RoN b) Servicer c) Account Bank d) Custodian Bank e) Calculation Agent f) Additional Calculation Agent g) Cash Manager h) Paying Agent i) Senior Notes Guarantor j) Corporate Servicer k) Stichting Corporate Servicer l) Interest Shortfall Liquidity Provider	1,982.50 152,499.53 - - 30,000.00 9,221.37 - 1,250.00 22,987.40 21,601.64 - 1,008.62
Third	Amount due to the Swap Counterparty under the Swap Agreement	-
Fourth	on each Payment Date other than a Senior Notes Payment Date, any Interest Element; on each Senior Notes Payment Date, interest on the Senior Notes	- 7,500,000.00
Fifth	To transfer to the Principal Available Funds any amount paid on the preceding Payment Date under the item First of the Pre-Trigger Notice Principal Priority of Payment	-
Sixth	To repay to the Senior Notes Guarantor all amount paid by the latter as Interest Guaranteed Amounts	-
Seventh	Amount necessary to reduce to zero the debit balance of the Principal Deficiency Ledger	-
Eight	During the Initial Period and the Replenishment Period to the Originator: A) the Other Component of the Purchase Price B) the Other Component of the Purchase Price due and payable which have remained unpaid on previous Payment Dates	- - -
Ninth	Any amount necessary to replenish the Cash Reserve Account up to the Cash reserve Required Amount	-
Tenth	Any swap termination payment other than any amount paid under item Third	-
Eleventh	Any interest, cost and expenses to pay to the Interest Shortfall Facility Provider	-
Twelfth	Any principal due to the Interest Shortfall Facility Provider	-
Thirteenth	Interest on the Junior Notes	-
Fourteenth	Variable Return on the Junior Notes	-

PRINCIPAL PRIORITY OF PAYMENT

		<i>Euro</i>
PRINCIPAL AVAILABLE FUNDS		46,037,866.67
First	Any amount payable under items: A) First to Third (inclusive) under the Pre-Trigger Notice Interest Priority of Payment if the Senior Notes Guarantor has not been terminated and the Senior Notes Guarantor has not defaulted; B) First to Fourth (inclusive) under the Pre-Trigger Notice Interest Priority of Payment if the Senior Notes Guarantee has been terminated or the Senior Notes Guarantor has been terminated	- -
Second	During the Initial Period and the Replenishment Period, to pay to the Originator: A) the Principal Component of the Purchase Price B) the Principal Component of the Purchase Price due and payable which have remained unpaid on previous Payment Dates	46,037,866.67 -
Third	During the Replenishment Period to credit to the Principal Accumulation Account any residual Principal Available Funds	-
Fourth	On the Senior Notes Payment Date, the Principal Amount on the Senior Notes	-
Fifth	To the Originator any Adjustment Purchase Price	-
Sixth	Amount due and payable under items Eleventh to Twelfth of the Pre-Trigger Notice Interest Priority of Payments, unless already paid under the Pre-Trigger Notice Interest Priority of Payment	-
Seventh	Any amount due to the Originator under the Transaction Document not already paid under other items of this Pre-Trigger Notice Principal Priority of Payment	-
Eighth	To repay to the Senior Notes Guarantor all amount paid by the latter to the Senior Noteholders	-
Ninth	All principal amount on the Junior Notes up to the Junior Notes Retained Amount	-
Tenth	A) Up to but excluding the date on which there are no outstanding Receivables, to transfer to the Interest Available Funds any residual Principal Available Funds B) on the Payment Date on which there are no outstanding Receivables, to transfer to the Interest Available Funds any residual Principal Available Funds, net of the Junior Notes Retained Amount	- -
Eleventh	All amount outstanding in respect of Junior Notes Retained Amount	-

SERVICING REPORT n. 16 - PORTFOLIO PERFORMANCE

		During the collection period / Nel corso del Periodo di incasso			In the previous collection period / Nel corso del Periodo di incasso precedente		
Collections / Incassi relativi al portafoglio		Total Principal / Totale Capitale	Total Interest / Totale Interessi	Total Collections / Totale Incassi	Total Principal / Totale Capitale	Total Interest / Totale Interessi	Total Collections / Totale Incassi
a. Total		45.766.339,40	540.311,80	46.306.651,20	47.405.543,13	1.100.796,57	48.506.339,70

		During the collection period / Nel corso del Periodo di incasso				In the previous collection period / Nel corso del periodo di incasso precedente		In the two previous collection periods / Nel corso dei due periodi di incasso precedenti		In the three previous collection periods / Nel corso dei tre periodi di incasso precedenti	
Portfollio Status / Stato del portafoglio		Number of loans / Numero di finanziamenti	Outstanding amount / Capitale da rimborsare	% on the current outstanding / % sul Totale Debito Residuo Attuale	% on the initial portfolio / % sull'importo originariamente cartolarizzato	Number of loans / Numero di finanziamenti	Outstanding amount / Capitale da rimborsare	Number of loans / Numero di finanziamenti	Outstanding amount / Capitale da rimborsare	Number of loans / Numero di finanziamenti	Outstanding amount / Capitale da rimborsare
b. Total		26	239.180.154,05	100,00%	85,85%	25	237.660.884,05	25	231.485.270,51	23	204.805.045,36

		During the collection period / Nel corso del Periodo di incasso				In the previous collection period / Nel corso del periodo di incasso precedente		In the two previous collection periods / Nel corso dei due periodi di incasso precedenti		In the three previous collection periods / Nel corso dei tre periodi di incasso precedenti	
Arrears status / Dettaglio dei finanziamenti relativi a crediti insoluiti		Number of loans / Numero di finanziamenti	Outstanding amount / Capitale da rimborsare	% on the current outstanding / % sul Totale Debito Residuo Attuale	% on the initial portfolio / % sull'importo originariamente cartolarizzato	Number of loans / Numero di finanziamenti	Outstanding amount / Capitale da rimborsare	Number of loans / Numero di finanziamenti	Outstanding amount / Capitale da rimborsare	Number of loans / Numero di finanziamenti	Outstanding amount / Capitale da rimborsare
c. Total		0	-	0,00%	0,00%	0	-	0	-	0	-

		During the collection period	% on the initial portfolio	In the previous collection period	In the two previous collection periods	In the three previous collection periods	Total over the four periods	Gross cumulative default	% on the initial portfolio
Defaulted Loans (gross of recoveries) / Finanziamenti relativi a crediti in default (al lordo del recupero)		Nel corso del Periodo Corrente	% Classificato a default nel corso del Periodo Corrente sull'originario cartolarizzato	Nel corso del periodo di incasso precedente	Nel corso di due periodi di incasso precedenti	Nel corso di tre periodi di incasso precedenti	Totale nel corso dei quattro periodi	Totale cumulato classificato a Default	% totale cumulato classificato a Default sull'originario cartolarizzato
d. Total		0,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00%

		During the collection period	% on the cumulative default	In the previous collection period	In the two previous collection periods	In the three previous collection periods	Amount written-off during the period	Total amount written-off	Total amount written-off as % on the amount classified as default
Recovery on loans classified as default / Recupero sui finanziamenti relativi a crediti in default		Nel corso del Periodo Corrente	% sul totale cumulato classificato a default	Nel corso del periodo di incasso precedente	Nel corso di due periodi di incasso precedenti	Nel corso di tre periodi di incasso precedenti	Totale recuperato/stralciato nel corso dei quattro periodi	Totale cumulato recuperato/stralciato	% del totale cumulato recuperato/stralciato sul totale cumulato classificato a default
e. Total		0,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00%

		During the collection period	% on the initial portfolio	At the end of the previous collection period	At the end of the second previous collection periods	At the end of the third previous collection periods	Total over the four periods	Cumulative pre-paid amount	% on the initial portfolio
Pre-payments / Estinzioni Anticipate		Nel corso del Periodo Corrente	% estimo anticipatamente nel corso del Periodo Corrente sull'importo originariamente cartolarizzato	Alla fine del periodo di incasso precedente	Alla fine di due periodi di incasso precedenti	Alla fine di tre periodi di incasso precedenti	Totale dei quattro periodi	Totale cumulato estinto anticipatamente	% totale cumulato estinto anticipatamente sull'importo originariamente cartolarizzato
f. Total		16.454.545,45	5,55%	11.881.533,06	34.311.250,00	-	61.677.328,51	122.748.938,51	44,06%

SERVICING REPORT n. 16 - PORTFOLIO DESCRIPTION

PORTFOLIO DESCRIPTION (a)

General Information about the Portfolio (Informazioni generali sul portafoglio)	Value Valore
A1 - Number of Loans / Numero di Finanziamenti	26
A2 - Outstanding Portfolio Amount / Debito residuo	239.180.154,65
A3 - Average Outstanding Amount (1) / Debito Residuo Medio (1)	8.195.236,72
A4 - Weighted Average Seasoning (2) / (3) / Stagionatura medio ponderata (2) / (3)	36,88
A5 - Top Borrower Group	27.960.000,00
A6 - Weighted Average Maturity Term (7) / (4) / Scadenza residua media ponderata (7) / (4)	29,11
A7 - Weighted Average rate (7) (rate) (2) / (5) / Tasso medio ponderata (base) (rate) (2) / (5)	0,00%
A8 - Weighted Average spread (floating rate) (2) / (6) / Spread medio ponderato (base, variabile) (2) / (6)	1,03%
A9 - Weighted Average probability default (7) / (6) / Probabilità media ponderata default - IVA IVA (2)	0,17%
A10 - Weighted Average Loss given default (LGD) (2)	38,66%

Outstanding amount Debito Residuo	At the end of the collection period Alla fine del periodo di incasso corrente				At the start of the Transaction All'inizio dell'Operazione			
	Number of Loans Numero di Finanziamenti	% on total number of Loans Outstanding % sul totale finanziamenti	Outstanding amount Valore debito residuo	% on total amount outstanding % sul debito residuo	Number of Loans Numero di Finanziamenti	% on Total Number of Loans Outstanding % sul totale finanziamenti	Amount Outstanding Valore debito residuo	% on Total Amount Outstanding % sul debito residuo
A1 - from 0 included to 2.000.000 (excluded) Euro	7	26,92%	8.881.297,40	3,69%	7	17,38%	4.909.720,02	1,04%
A2 - from 2.000.000 (included) to 5.000.000 (excluded) Euro	2	7,69%	6.516.627,44	2,73%	8	17,38%	15.086.626,30	3,28%
A3 - from 5.000.000 (included) to 10.000.000 (excluded) Euro	6	23,08%	42.381.066,84	17,71%	26	62,38%	65.912.932,81	14,60%
A4 - from 10.000.000 (included) to 20.000.000 (excluded) Euro	8	30,77%	113.659.163,97	47,52%	2	21,73%	58.356.497,64	13,05%
A5 - from 20.000.000 (included) to 30.000.000 (excluded) Euro	3	11,54%	47.900.000,00	20,45%	1	4,36%	54.821.428,56	12,46%
A6 - from 30.000.000 (included) to 40.000.000 (excluded) Euro	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A7 - from 40.000.000 (included) to 50.000.000 (excluded) Euro	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A8 - from 50.000.000 (included) to 60.000.000 (excluded) Euro	0	0,00%	-	0,00%	2	8,39%	108.107.216,68	24,40%
A9 - over 60.000.000 (included) Euro	0	0,00%	-	0,00%	0	0,00%	-	0,00%
Total	26	100,00%	239.180.154,65	100,00%	23	100,00%	278.606.011,51	100,00%

Portfolio Seasoning (3) Stagionatura del portafoglio (3)	At the end of the collection period Alla fine del periodo di incasso corrente				At the start of the Transaction All'inizio dell'Operazione			
	Number of Loans Numero di Finanziamenti	% on Total Number of Loans Outstanding % sul totale finanziamenti	Amount Outstanding Valore debito residuo	% on Total Amount Outstanding % sul debito residuo	Number of Loans Numero di Finanziamenti	% on Total Number of Loans Outstanding % sul totale finanziamenti	Amount Outstanding Valore debito residuo	% on Total Amount Outstanding % sul debito residuo
A1 - from 0 included to 12 (excluded) months	1	3,85%	48.500.000,00	20,28%	4	17,38%	73.183.600,32	16,56%
A2 - from 12 (included) to 24 (excluded) months	4	15,38%	61.492.186,19	25,73%	3	8,70%	14.403.686,01	3,17%
A3 - from 24 (included) to 36 (excluded) months	8	30,78%	80.894.626,06	33,80%	12	56,17%	104.862.246,61	23,64%
A4 - from 36 (included) to 48 (excluded) months	2	7,69%	22.416.666,66	9,38%	1	4,36%	599.482,81	0,13%
A5 - from 48 (included) to 60 (excluded) months	2	7,69%	3.335.626,61	1,39%	0	0,00%	-	0,00%
A6 - from 60 (included) to 72 (excluded) months	0	0,00%	-	0,00%	1	4,36%	10.734.557,10	2,37%
A7 - from 72 (included) to 84 (excluded) months	3	11,54%	8.173.871,01	3,42%	0	0,00%	-	0,00%
A8 - from 84 (included) to 96 (excluded) months	0	0,00%	-	0,00%	1	4,36%	16.188.340,22	3,58%
A9 - over 96 (included) months	4	15,38%	14.457.348,13	6,04%	2	8,39%	63.733.689,84	14,23%
Total	26	100,00%	239.180.154,65	100,00%	23	100,00%	278.606.011,51	100,00%

By Borrower expected Probability of Default Probabilità di default del debitore	At the end of the collection period Alla fine del periodo di incasso corrente				At the start of the Transaction All'inizio dell'Operazione			
	Number of Loans Numero di Finanziamenti	% on Total Number of Loans Outstanding % sul totale finanziamenti	Amount Outstanding Valore debito residuo	% on Total Amount Outstanding % sul debito residuo	Number of Loans Numero di Finanziamenti	% on Total Number of Loans Outstanding % sul totale finanziamenti	Amount Outstanding Valore debito residuo	% on Total Amount Outstanding % sul debito residuo
A1 - from 0 (included) to 0,10% (excluded)	9	34,62%	112.840.652,26	47,18%	4	17,38%	119.821.428,56	23,01%
A2 - from 0,10% (included) to 0,20% (excluded)	2	7,69%	80.115.646,48	33,49%	1	4,36%	6.783.112,67	1,42%
A3 - from 0,20% (included) to 0,30% (excluded)	1	3,85%	13.515.626,00	5,65%	8	26,09%	38.438.288,28	8,72%
A4 - from 0,30% (included) to 0,40% (excluded)	2	7,69%	12.372.344,83	5,18%	26	62,38%	33.299.871,72	7,46%
A5 - from 0,40% (included) to 0,50% (excluded)	2	7,69%	12.434.831,83	5,20%	0	0,00%	-	0,00%
A6 - from 0,50% (included) to 0,60% (excluded)	1	3,85%	1.085.200,00	0,45%	1	4,36%	7.685.985,68	1,70%
A7 - from 0,60% (included) to 0,70% (excluded)	0	0,00%	-	0,00%	1	4,36%	3.000.000,00	0,67%
A8 - from 0,70% (included) to 0,80% (excluded)	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A9 - from 0,80% (included) to 0,90% (excluded)	1	3,85%	4.568.627,44	1,91%	1	4,36%	63.107.216,68	14,04%
A10 - from 0,90% (included) to 1,00% (excluded)	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A11 - from 1,00% (included) to 2,00% (excluded)	1	3,85%	2.250.000,00	0,94%	0	0,00%	-	0,00%
A12 - from 2,00% (included) to 3,00% (excluded)	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A13 - over 3,00%	0	0,00%	-	0,00%	0	0,00%	-	0,00%
Total	26	100,00%	239.180.154,65	100,00%	23	100,00%	278.606.011,51	100,00%

Remaining Term (4) Scadenza residua (4)	At the end of the collection period Alla fine del periodo di incasso corrente				At the start of the Transaction All'inizio dell'Operazione			
	Number of Loans Numero di Finanziamenti	% on Total Number of Loans Outstanding % sul totale finanziamenti	Amount Outstanding Valore debito residuo	% on Total Amount Outstanding % sul debito residuo	Number of Loans Numero di Finanziamenti	% on Total Number of Loans Outstanding % sul totale finanziamenti	Amount Outstanding Valore debito residuo	% on Total Amount Outstanding % sul debito residuo
A1 - from 0 included to 12 months (excluded)	7	26,92%	31.665.528	13,24%	7	16,33%	13.693.192,63	2,91%
A2 - from 12 (included) to 24 months (excluded)	8	30,77%	65.109.250	27,22%	4	17,38%	19.385.186,70	4,30%
A3 - from 24 (included) to 36 months (excluded)	8	30,77%	115.821.111	48,42%	8	36,17%	120.011.177,92	27,08%
A4 - from 36 (included) to 48 months (excluded)	2	7,69%	11.988.627	4,97%	1	4,36%	66.260.907,36	14,80%
A5 - from 48 (included) to 60 months (excluded)	1	3,85%	13.515.626	5,65%	0	0,00%	-	0,00%
A6 - from 60 (included) to 72 months (excluded)	0	0,00%	-	0,00%	1	4,36%	16.188.340,22	3,58%
A7 - from 72 (included) to 84 months (excluded)	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A8 - from 84 (included) to 96 months (excluded)	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A9 - over 96 (included) months	0	0,00%	-	0,00%	1	4,36%	63.107.216,68	14,04%
Total	26	100,00%	239.180.154,65	100,00%	23	100,00%	278.606.011,51	100,00%

By Region (5) Distribuzione Geografica (5)	At the end of the collection period Alla fine del periodo di incasso corrente				At the start of the Transaction All'inizio dell'Operazione			
	Number of Loans Numero di Finanziamenti	% on Total Number of Loans Outstanding % sul totale finanziamenti	Amount Outstanding Valore debito residuo	% on Total Amount Outstanding % sul debito residuo	Number of Loans Numero di Finanziamenti	% on Total Number of Loans Outstanding % sul totale finanziamenti	Amount Outstanding Valore debito residuo	% on Total Amount Outstanding % sul debito residuo
A1 - Abruzzo	0	0,00%	-	0,00%	1	4,36%	16.188.340,22	3,58%
A2 - Basilicata	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A3 - Calabria	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A4 - Campania	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A5 - Emilia - Romagna	11	42,91%	127.886.491,84	53,47%	5	21,73%	127.670.974,82	28,23%
A6 - Friuli Venezia Giulia	3	11,54%	25.862.033,00	10,82%	2	8,70%	18.997.880,16	4,26%
A7 - Lazio	1	3,85%	20.000.000,00	8,36%	0	0,00%	-	0,00%
A8 - Liguria	4	0,00%	-	0,00%	0	0,00%	-	0,00%
A9 - Lombardia	4	15,38%	31.839.771,54	13,31%	8	34,78%	3.509.582,31	0,78%
A10 - Marche	1	3,85%	1.800.000,00	0,75%	0	0,00%	-	0,00%
A11 - Molise	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A12 - Piemonte	3	11,54%	7.228.212,75	2,98%	1	4,36%	50.517.979,78	11,31%
A13 - Puglia	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A14 - Sardegna	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A15 - Sicilia	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A16 - Toscana	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A17 - Trentino - Alto Adige	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A18 - Umbria	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A19 - Valle d'Aosta	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A20 - Veneto	3	11,54%	25.243.085,70	10,55%	5	21,74%	62.321.254,22	13,74%
A21 - Emilia	0	0,00%	-	0,00%	0	0,00%	-	0,00%
Total	26	100,00%	239.180.154,65	100,00%	23	100,00%	278.606.011,51	100,00%

By Client Segment (S&E)	At the end of the collection period Alla fine del periodo di incasso corrente				At start of the Transaction All'Inizio dell'operazione			
	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
Distribuzione per Settore Industriale (S&E)	Numero di Finanziamenti	% sul totale Finanziamenti	Valore debito residuo	% sul debito residuo	Numero di Finanziamenti	% sul totale Finanziamenti	Valore debito residuo	% sul debito residuo
A1-100	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A2-101	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A3-102	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A4-101	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A5-101	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A6-105	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A7-106	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A8-167	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A9-173	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A10-174	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A11-175	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A12-176	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A13-177	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A14-178	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A15-181	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A16-245	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A17-247	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A18-248	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A19-248	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A20-250	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A21-255	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A22-256	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A23-257	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A24-258	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A25-259	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A26-263	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A27-264	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A28-265	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A29-266	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A30-267	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A31-268	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A32-270	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A33-274	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A34-275	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A35-276	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A36-278	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A37-279	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A38-280	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A39-283	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A40-284	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A41-288	1	3,85%	1.900.000,00	3,85%	0	0,00%	-	0,00%
A42-284	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A43-296	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A44-298	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A45-305	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A46-305	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A47-430	18	62,22%	179.756.283,64	76,10%	10	82,61%	212.781.016,68	76,38%
A48-431	0	0,00%	-	0,00%	11	13,94%	65.108.221,07	23,42%
A49-432	6	21,08%	62.209.686,31	21,83%	0	0,00%	-	0,00%
A50-456	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A51-470	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A52-471	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A53-472	0	0,00%	-	0,00%	11	4,92%	626.773,26	0,22%
A54-473	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A55-474	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A56-476	1	3,85%	5.714.285,70	2,39%	0	0,00%	-	0,00%
A57-480	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A58-481	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A59-482	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A60-490	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A61-491	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A62-492	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A63-500	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A64-501	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A65-501	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A66-502	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A67-500	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A68-614	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A69-615	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A70-704	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A71-706	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A72-706	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A73-707	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A74-708	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A75-709	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A76-713	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A77-714	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A78-716	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A79-717	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A80-718	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A81-724	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A82-725	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A83-726	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A84-727	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A85-728	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A86-728	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A87-733	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A88-734	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A89-735	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A90-739	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A91-743	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A92-744	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A93-745	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A94-746	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A95-747	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A96-748	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A97-747	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A98-758	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A99-759	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A100-768	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A101-769	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A102-770	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A103-771	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A104-772	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A105-773	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A106-774	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A107-775	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A108-783	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A109-784	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A110-785	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A111-785	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A112-784	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A113-AltRI	0	0,00%	-	0,00%	0	0,00%	-	0,00%
Totale	26	100,00%	239.180.154,65	100,00%	21	100,00%	278.606.811,91	100,00%

By Client Industry Sector	At the end of the collection period Alla fine del periodo di incasso corrente				At start of the Transaction All'inizio dell'operazione			
	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
Distribuzione per Settore di attività Industriale	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo
A1 Chemicals, Plastics and Healthcare	2	7,69%	20.845.826,61	17,14%	2	8,70%	7.254.541,73	3,42%
A2 Construction, Wood and Furniture	0	0,00%	-	0,00%	0	0,00%	0,00	0,00%
A3 Consumer Goods	2	7,69%	28.429.890,00	11,93%	1	4,35%	509.582,31	0,18%
A4 Electronics	2	7,69%	2.459.595,31	1,93%	3	13,54%	24.424.603,13	9,77%
A5 Energy/Utility Management	4	15,38%	36.429.486,46	14,33%	13	51,34%	89.305.618,69	34,54%
A6 Fin Institution and Insurance	2	7,69%	21.620.020,00	8,59%	7	27,31%	55.000.000,00	19,74%
A7 Food and Beverage	4	15,38%	45.599.656,83	18,00%	7	27,31%	45.163.429,07	17,22%
A8 Machinery and Metals	4	15,38%	38.114.227,46	14,94%	1	4,35%	3.000.000,00	1,08%
A9 Media & Paper	1	3,85%	7.500.000,00	3,14%	0	0,00%	-	0,00%
A10 Real Estate	1	3,85%	4.568.627,44	1,91%	0	0,00%	-	0,00%
A11 Services	0	0,00%	-	0,00%	2	8,70%	10.198.221,67	3,66%
A12 Telecom & IT	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A13 Textiles	1	3,85%	343.844,63	0,14%	2	8,70%	42.438.345,22	15,23%
A14 Tourism	1	3,85%	6.500.000,00	2,59%	0	0,00%	-	0,00%
A15 Transport & Travel	2	7,69%	18.450.000,00	7,46%	0	0,00%	-	0,00%
T	26	100,00%	239.180.154,65	100,00%	23	100,00%	278.656.611,61	100,00%

Interest Payment Frequency	At the end of the collection period Alla fine del periodo di incasso corrente				At start of the Transaction All'inizio dell'operazione			
	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
Distribuzione per frequenza di pagamento della quota interessi	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo
A1 Monthly / Mensile	0	0,00%	0,00	0,00%	0	0,00%	0,00	0,00%
A2 Bimonthly / Bimestrale	0	0,00%	0,00	0,00%	0	0,00%	0,00	0,00%
A3 Quarterly / Trimestrale	13	50,00%	112.830.868,38	47,09%	16	69,57%	193.563.864,80	69,53%
A4 Semi Annually / Semestrale	13	50,00%	126.545.196,27	52,91%	7	30,43%	148.320.910,32	52,92%
A5 Annually / Annuale	0	0,00%	0,00	0,00%	0	0,00%	0,00	0,00%
T	26	100,00%	239.180.154,65	100,00%	23	100,00%	278.656.611,61	100,00%

Interest Rate Type	At the end of the collection period Alla fine del periodo di incasso corrente				At start of the Transaction All'inizio dell'operazione			
	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
Tipologia di tasso di interesse	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo
A1 Fix / Fisso	0	0,00%	0,00	0,00%	1	4,35%	626.773,26	0,22%
A2 Floating / Variabile	26	100,00%	239.180.154,65	100,00%	22	95,65%	277.979.238,35	99,78%
T	26	100,00%	239.180.154,65	100,00%	23	100,00%	278.656.611,61	100,00%

Interest Rate	At the end of the collection period Alla fine del periodo di incasso corrente				At start of the Transaction All'inizio dell'operazione			
	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
Tasso di interesse (finanziamenti a tasso fisso) (B)	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo
A1 0% (incluso) - 3% (escluso)	0	0,00%	0,00	0,00%	0	0,00%	0,00	0,00%
A2 3% (incluso) - 4% (escluso)	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A3 4% (incluso) - 5% (escluso)	0	0,00%	-	0,00%	0	0,00%	-	0,00%
A4 5% (incluso) - 6% (escluso)	0	0,00%	0,00	0,00%	0	0,00%	626.773,26	0,22%
A5 >=6%	0	0,00%	-	0,00%	0	0,00%	-	0,00%
T	0	0,00%	-	0,00%	1	4,35%	626.773,26	0,22%

Spread on the relevant reference rate (B)	At the end of the collection period Alla fine del periodo di incasso corrente				At start of the Transaction All'inizio dell'operazione			
	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
Spread sui tassi di riferim. (finanziamenti a tasso variabile)	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo	Numero di finanziamenti	% sul totale finanziamenti	Valore debito residuo	% sul debito residuo
A1 0% (incluso) - 1% (escluso)	15	57,69%	165.645.434	69,34%	8	34,78%	156.081.000,00	56,02%
A2 1% (incluso) - 1,50% (escluso)	2	7,69%	22.611.111	9,45%	4	17,39%	25.876.202,44	9,31%
A3 1,50% (incluso) - 1,75% (escluso)	0	0,00%	0,00	0,00%	0	0,00%	0,00	0,00%
A4 1,75% (incluso) - 1,75% (escluso)	3	11,54%	20.264.252	8,50%	0	0,00%	-	0,00%
A5 1,75% (incluso) - 2% (escluso)	3	11,54%	27.450.556	11,50%	3	13,04%	13.269.650,13	4,76%
A6 >=2%	3	11,54%	4.599.777	1,92%	5	21,74%	78.672.894,69	28,48%
T	26	100,00%	239.180.154,65	99,99%	22	95,65%	277.979.238,35	99,78%

(A) Si tratta del Portafoglio, non classificato a Default, alla data di fine periodo di incasso; dopo il pagamento delle rate incassate così come alimentanti il Right "Incassati"
 (B) Si tratta del Portafoglio non classificato a Default, alla fine del periodo di incasso, dopo il pagamento delle rate incassate così come alimentanti il Right "Incassati"
 (C) Si tratta della Regione della Filiale Originaria che ha concesso il finanziamento
 (D) Si tratta della Regione di Origine della Filiale Originaria che ha concesso il finanziamento
 (E) Per mediale si intende la media semplice
 (F) Average means the unweighted average
 (G) Come peso per la ponderazione si intende il debito residuo
 (H) Average weighted by outstanding amount
 (I) Calculated as the difference between the reporting date and the date of stipulation
 (J) Calculated as the difference between the reporting date and the origination date
 (K) Calculated as the difference between the date of stipulation and the date of reporting
 (L) Calculated as the difference between the maturity date and the reporting date
 (M) Per finanziamenti a tasso fisso
 (N) In relation to fixed interest rate loans
 (O) Per finanziamenti a tasso variabile
 (P) In relation to floating interest rate loans