

# **Leone Arancio RMBS S.R.L.**



## **Monthly Investor Report**

**08 April 2021**

**Description**

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	06 July 2021

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAsf	3,259,752,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAsf	1,755,251,000.00€	2,242,485,000.00 €	1.60%
Class J Notes	IT0005337925	NR	NR	1,552,030,000.00€	1,552,030,000.00 €	No Interest
				<b>€ 6,567,033,000.00</b>	<b>€7,959,130,000.00</b>	

**1. Summary**

All amounts in EURO	Current	At Issue
Reporting Date	08-Apr-21	05-Jul-18
Portfolio Cut off date	01-Mar-21	01-Mar-18
Initial Principal Balance	6,567,033,000.00	7,959,130,000.00
Of wick Cash Available for Replenishment of the Notes	223,991,107.46	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,484,190.88	0.00
Of which Active Outstanding Notional Amount	6,341,557,701.66	7,959,129,900.89
Number of Loans	68,217	77,193
Number of Borrowers	68,217	77,193
Average Principal Balance (Loanparts)	92,961.54	103,106.89
Average Principal Balance (Borrowers)	92,961.54	103,106.89
Coupon: Weighted Average	1.55%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.59%	62.76%
Weighted Average Loan to Market Value	50.49%	52.64%
Seasoning (months): Weighted Average	84.11	61.16
Remaining Tenor (months): Weighted Average	224.39	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.24%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.22%	4.37%
Weighted Average Spread on Floating Rate Loans	1.48%	1.64%
Total Set-off Risk	405,020,428.37	740,245,298.19
Amount of Principal of Constant Installment loans that will be lost at their maximum maturity	0.00	0,00

**Stop Replenishment Criteria**

	Current	Initial
1. The long-term rating of ING Bank does not fall below, respectively, "A" by Fitch and "BBB(high)" by DBRS	AA- / AA (low)	A+ / AA (low)
2. Balance of the principal deficiency Ledger is not equal to zero	0.00%	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	0.58%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.72%	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	4.04%	0.00%

**Repurchase Rights**

	Current	Initial
1. The total amount of Receivables repurchased during each calendar year does not exceed 5% of the aggregate Outstanding principal Due of all the Mortgage loans included in the Master portfolio	0.04%	0.00%

## 2. Product Type

Product Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Adjustable Rate	1,404,246,151	22.14%	13,773	20.19%	2.63%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	124,264,071	1.96%	1,783	2.61%	0.22%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	582,797,488	9.19%	10,471	15.35%	3.24%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	184,173,803	2.90%	2,083	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,046,076,189	63.80%	40,107	58.79%	0.94%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 3. Loan Coupon

Coupon Loan Part (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
0.00% - 0.00%	214,644,671	3.38%	1,422	2.08%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	955,009,043	15.06%	11,295	16.56%	0.27%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,273,138,056	20.08%	13,287	19.48%	0.73%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,154,047,203	18.20%	10,046	14.73%	1.27%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	420,627,050	6.63%	3,975	5.83%	1.71%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	855,209,523	13.49%	9,331	13.68%	2.33%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	971,474,091	15.32%	11,021	16.16%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	222,940,400	3.52%	2,654	3.89%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	74,734,274	1.18%	1,143	1.68%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	63,041,485	0.99%	889	1.30%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	36,170,063	0.57%	652	0.96%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	26,781,095	0.42%	450	0.66%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	7,148,038	0.11%	171	0.25%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	5,317,096	0.08%	159	0.23%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	13,727,068	0.22%	373	0.55%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	9,411,257	0.15%	308	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	12,415,108	0.20%	343	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	16,149,213	0.25%	424	0.62%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	7,834,751	0.12%	212	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	837,105	0.01%	37	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	579,006	0.01%	18	0.03%	6.40%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	142,676	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	152,890	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	26,539	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**4. Origination Year**

Origination Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2004	15,826,321	0.25%	396	0.58%	0.25%	29,610,965	0.37%	621	0.80%	0.46%
2005	75,289,983	1.19%	1,543	2.26%	0.34%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	181,966,029	2.87%	2,947	4.32%	0.56%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	305,018,805	4.81%	4,024	5.90%	0.90%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	320,855,028	5.06%	4,258	6.24%	1.02%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	270,747,920	4.27%	3,386	4.96%	1.59%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	324,871,431	5.12%	3,590	5.26%	0.88%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	772,326,777	12.18%	8,009	11.74%	0.86%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	326,958,375	5.16%	3,391	4.97%	1.93%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	272,137,802	4.29%	2,823	4.14%	1.92%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	270,434,462	4.26%	2,929	4.29%	1.74%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	386,623,988	6.10%	4,236	6.21%	1.65%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	752,665,966	11.87%	7,852	11.51%	1.85%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	741,275,598	11.69%	7,256	10.64%	2.12%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	831,181,356	13.11%	7,491	10.98%	2.01%	78,806,542	0.99%	640	0.83%	2.38%
2019	484,664,589	7.64%	4,034	5.91%	1.71%					
2020	8,713,271	0.14%	52	0.08%	0.83%					
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**5. Maturity Year**

Maturity Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2018						3,025,065	0.04%	650	0.84%	3.23%
2019						10,625,272	0.13%	867	1.12%	2.18%
2020	158,308	0.00%	5	0.01%	0.82%	20,973,886	0.26%	956	1.24%	1.06%
2021	3,897,565	0.06%	1,008	1.48%	1.58%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	13,418,562	0.21%	1,166	1.71%	1.81%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	28,110,098	0.44%	1,375	2.02%	1.50%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	31,629,696	0.50%	1,143	1.68%	1.28%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	59,901,678	0.94%	1,638	2.40%	0.91%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	126,093,169	1.99%	2,983	4.37%	1.26%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	116,850,151	1.84%	2,393	3.51%	1.60%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	133,119,296	2.10%	2,297	3.37%	1.47%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	115,967,828	1.83%	1,851	2.71%	1.43%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	148,284,276	2.34%	2,128	3.12%	0.99%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	259,605,921	4.09%	3,461	5.07%	1.13%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	201,433,305	3.18%	2,607	3.82%	1.64%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	195,789,690	3.09%	2,360	3.46%	1.67%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	165,965,277	2.62%	1,860	2.73%	1.54%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	175,852,040	2.77%	1,853	2.72%	1.08%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	388,892,974	6.13%	3,972	5.82%	1.27%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	338,687,640	5.34%	3,353	4.92%	1.58%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	281,738,848	4.44%	2,790	4.09%	1.87%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	238,300,153	3.76%	2,201	3.23%	1.81%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	213,036,076	3.36%	1,842	2.70%	1.18%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	394,146,982	6.22%	3,058	4.48%	1.16%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	311,897,871	4.92%	2,595	3.80%	1.81%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	329,977,419	5.20%	2,682	3.93%	1.85%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	253,296,860	3.99%	2,074	3.04%	1.70%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	196,838,731	3.10%	1,555	2.28%	1.48%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	337,695,493	5.33%	2,553	3.74%	1.52%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	394,640,613	6.22%	3,000	4.40%	1.98%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	416,089,043	6.56%	3,137	4.60%	1.96%	105,104,887	1.32%	703	0.91%	2.18%
2049	353,033,955	5.57%	2,553	3.74%	1.72%	19,766,453	0.25%	120	0.16%	1.10%
2050	35,143,833	0.55%	215	0.32%	0.93%	31,467,790	0.40%	181	0.23%	0.98%
2051	52,133,036	0.82%	306	0.45%	0.64%	62,084,080	0.78%	345	0.45%	0.75%
2052	24,717,267	0.39%	171	0.25%	1.60%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,059,827	0.08%	31	0.05%	1.88%	7,032,298	0.09%	42	0.05%	2.22%
2054	154,218	0.00%	1	0.00%	1.54%					
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 6. Seasoning

Seasoning (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 0.5	695,954	0.01%	5	0.01%	0.38%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	4,700,182	0.07%	26	0.04%	0.69%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	314,521,591	4.96%	2,572	3.77%	1.62%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	950,142,503	14.98%	8,465	12.41%	1.98%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	676,829,733	10.67%	6,545	9.59%	2.11%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	799,317,583	12.60%	8,298	12.16%	1.92%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	399,354,540	6.30%	4,376	6.41%	1.64%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	299,469,887	4.72%	3,213	4.71%	1.70%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	255,085,104	4.02%	2,682	3.93%	1.91%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	319,687,569	5.04%	3,331	4.88%	1.99%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	756,248,795	11.93%	7,746	11.35%	0.91%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,565,504,260	24.69%	20,958	30.72%	0.97%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 7. Remaining Tenor

average: <b>18.70</b> Remaining Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1	6,711,407	0.11%	1,329	1.95%	1.73%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,167,711	0.25%	1,190	1.74%	1.77%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	30,236,285	0.48%	1,324	1.94%	1.33%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	29,728,098	0.47%	1,015	1.49%	1.29%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	75,379,585	1.19%	2,030	2.98%	0.95%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	133,208,373	2.10%	3,058	4.48%	1.37%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	110,150,137	1.74%	2,149	3.15%	1.59%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	135,253,383	2.13%	2,313	3.39%	1.42%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	117,564,478	1.85%	1,835	2.69%	1.38%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	173,928,519	2.74%	2,420	3.55%	0.94%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	247,854,918	3.91%	3,302	4.84%	1.24%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	202,201,962	3.19%	2,565	3.76%	1.63%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	205,637,905	3.24%	2,460	3.61%	1.69%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	150,662,503	2.38%	1,651	2.42%	1.44%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	178,940,428	2.82%	1,875	2.75%	1.04%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	421,026,493	6.64%	4,300	6.30%	1.34%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	334,671,442	5.28%	3,287	4.82%	1.63%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	290,189,579	4.58%	2,856	4.19%	1.88%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	193,101,563	3.05%	1,736	2.54%	1.71%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	224,752,334	3.54%	1,933	2.83%	1.18%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	433,330,375	6.83%	3,355	4.92%	1.24%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	302,222,138	4.77%	2,546	3.73%	1.85%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	309,773,890	4.88%	2,512	3.68%	1.87%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	234,573,403	3.70%	1,905	2.79%	1.65%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	224,548,843	3.54%	1,759	2.58%	1.44%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	376,877,664	5.94%	2,843	4.17%	1.65%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	360,237,032	5.68%	2,726	4.00%	1.98%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	454,663,424	7.17%	3,415	5.01%	1.93%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	263,040,158	4.15%	1,880	2.76%	1.66%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	30,848,597	0.49%	192	0.28%	0.75%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	74,075,076	1.17%	456	0.67%	1.04%	161,577,945	2.03%	954	1.24%	1.17%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 8. Interest Type

Interest Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed Rate	1,990,559,999	31.39%	24,277	35.59%	2.91%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	184,007,528	2.90%	2,082	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,878,386,718	29.62%	21,320	31.25%	0.44%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,288,603,457	36.09%	20,538	30.11%	1.61%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 9. Interest Reset Dates

Interest Reset Dates	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed Rate	1,990,289,012	31.38%	24,274	35.58%	2.91%	2,630,772,291	33.05%	28,798	37.31%	2.91%
Floating Rate BCE	184,007,528	2.90%	2,082	3.05%	2.38%	278,165,162	3.49%	2,785	3.61%	1.36%
Floating Rate EURIBOR	1,878,386,718	29.62%	21,320	31.25%	0.44%	2,483,534,461	31.20%	24,279	31.45%	0.67%
Floating Rate EURIBOR	2,288,603,457	36.09%	20,538	30.11%	1.61%	2,398,411,088	30.13%	19,531	25.30%	1.95%
2018						92,860,560	1.17%	1,007	1.30%	5.23%
2019						68,490,816	0.86%	718	0.93%	4.48%
2020						5,987,164	0.08%	66	0.09%	4.70%
2021	270,987	0.00%	3	0.00%	5.28%	908,358	0.01%	9	0.01%	5.14%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 10.a. Geography Region

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Central Italy	1,734,261,257	27.35%	17,338	25.42%	1.64%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,188,124,466	50.27%	34,355	50.36%	1.26%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,132,427	0.05%	32	0.05%	2.45%					
Southern Italy	1,416,039,551	22.33%	16,492	24.18%	2.11%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 10.b. Borrower Nationality

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
IT	6,215,204,416	98.01%	66,935	98.12%	1.55%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	126,356,285	1.99%	1,282	1.88%	1.76%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**11a. Current Loan to Market Value**

<b>average: 50.49%</b> Current Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	1,000,330,041	15.77%	20,690	30.33%	1.40%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	796,502,870	12.56%	9,138	13.40%	1.30%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,004,364,589	15.84%	9,704	14.23%	1.31%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,207,104,926	19.03%	10,386	15.22%	1.47%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,376,890,675	21.71%	11,198	16.42%	1.76%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	956,364,600	15.08%	7,101	10.41%	1.97%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**11b. Original Loan to Market Value**

<b>average: 64.59%</b> Original Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	225,310,555	3.55%	4,882	7.16%	1.83%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	357,785,456	5.64%	6,034	8.85%	1.61%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	622,683,826	9.82%	8,582	12.58%	1.49%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	822,332,017	12.97%	9,553	14.00%	1.42%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,253,555,751	19.77%	12,947	18.98%	1.47%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,059,890,097	48.25%	26,219	38.43%	1.61%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**12. Original Notional Amount**

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
50,000 - 75,000	411,171,022	6.48%	10,634	15.59%	2.38%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	843,596,981	13.30%	14,128	20.71%	1.98%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,027,146,844	16.20%	12,851	18.84%	1.79%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,128,010,316	17.79%	11,319	16.59%	1.65%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	742,099,176	11.70%	6,094	8.93%	1.52%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	727,883,823	11.48%	5,461	8.01%	1.26%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	352,121,785	5.55%	2,302	3.37%	1.16%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	347,584,601	5.48%	2,118	3.10%	1.08%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	151,457,132	2.39%	808	1.18%	1.09%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	182,676,473	2.88%	951	1.39%	0.94%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	72,356,653	1.14%	328	0.48%	0.94%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	81,316,323	1.28%	359	0.53%	0.89%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	35,786,788	0.56%	142	0.21%	0.93%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	59,027,225	0.93%	230	0.34%	0.85%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	18,960,405	0.30%	67	0.10%	0.87%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	22,505,587	0.35%	84	0.12%	0.74%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	11,719,420	0.18%	38	0.06%	0.64%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	30,939,980	0.49%	93	0.14%	0.69%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	79,965,930	1.26%	192	0.28%	0.54%	103,623,611	1.30%	224	0.29%	0.91%
more	15,231,239	0.24%	18	0.03%	0.48%	19,011,069	0.24%	19	0.02%	0.62%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**13. Outstanding Notional Amount**

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1,000	88,602	0.00%	169	0.25%	2.00%					
1,000 - 8,000	6,208,229	0.10%	1,371	2.01%	2.32%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	33,102,689	0.52%	2,329	3.41%	1.98%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	437,740,334	6.90%	11,860	17.39%	1.87%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	833,439,271	13.14%	13,271	19.45%	1.77%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,127,054,747	17.77%	12,928	18.95%	1.69%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,160,975,268	18.31%	10,371	15.20%	1.65%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	945,618,700	14.91%	6,928	10.16%	1.50%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	638,673,545	10.07%	3,964	5.81%	1.43%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	390,551,039	6.16%	2,098	3.08%	1.27%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	244,275,400	3.85%	1,156	1.69%	1.23%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	151,777,638	2.39%	644	0.94%	1.18%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	99,266,563	1.57%	380	0.56%	1.06%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	65,626,899	1.03%	229	0.34%	1.04%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	41,962,562	0.66%	135	0.20%	1.05%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	34,858,806	0.55%	104	0.15%	0.99%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	25,756,450	0.41%	71	0.10%	0.93%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	16,901,751	0.27%	44	0.06%	0.84%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	18,074,838	0.29%	44	0.06%	0.77%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	11,845,354	0.19%	27	0.04%	0.65%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	7,367,649	0.12%	16	0.02%	0.64%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,814,412	0.09%	12	0.02%	0.72%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	39,053,827	0.62%	61	0.09%	0.56%	54,556,856	0.69%	87	0.11%	0.91%
more	5,523,126	0.09%	5	0.01%	0.57%	13,695,041	0.17%	12	0.02%	0.77%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**14. Loan Purpose**

Loan Purpose	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Liquidity	622,630,186	9.82%	7,984	11.70%	2.11%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,912,723,712	61.70%	40,964	60.05%	1.43%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	788,074,187	12.43%	7,325	10.74%	1.89%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	54,999,967	0.87%	897	1.31%	2.24%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	775,764,038	12.23%	8,675	12.72%	1.37%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	187,262,905	2.95%	2,371	3.48%	1.36%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	102,707	0.00%	1	0.00%	0.00%					
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**15. Occupancy Status**

Occupancy Status	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Prima Casa	6,188,451,808	97.59%	66,036	96.80%	1.56%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	153,105,894	2.41%	2,181	3.20%	1.25%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**16. Interest Payment Frequency**

Interest Payment Frequency	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Monthly	6,341,557,702	100.00%	68,217	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**17. ING Staff at Date of Origination**

ING Staff at Date of Origination	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Non ING	6,341,557,702	100.00%	68,217	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 18. Number of Loans Per Borrower

Number of Loans Per Borrower	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
1	6,341,557,702	100.00%	68,217	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 19. Payment Holidays

Payment Holidays	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Payment Holidays	6,118,160,277	96.48%	66,267	97.14%	1.49%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	223,397,425	3.52%	1,950	2.86%	0.06%					
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 20. Employment Type

Employment Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Employed	5,166,492,469	81.47%	56,121	82.27%	1.60%	6,430,362,845	80.79%	63,343	82.27%	1.96%
Other	17,650,905	0.28%	173	0.25%	0.94%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	111,872,502	1.76%	1,888	2.77%	2.09%	129,783,371	1.63%	1,852	2.77%	2.36%
Self-employed	1,011,179,523	15.95%	9,501	13.93%	1.26%	1,331,046,431	16.72%	11,202	13.93%	1.64%
Temporary	22,908,932	0.36%	333	0.49%	1.51%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	11,453,371	0.18%	201	0.29%	1.87%	13,281,201	0.17%	201	0.29%	2.19%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 21. Underwriting Source

Underwriting Source	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Broker	3,724,081,020	58.73%	37,021	54.27%	1.81%	4,177,491,051	52.49%	37,662	54.27%	2.17%
ING	1,903,129,547	30.01%	23,291	34.14%	1.22%	2,729,690,143	34.30%	29,346	34.14%	1.67%
MOL	714,347,135	11.26%	7,905	11.59%	1.11%	1,051,948,706	13.22%	10,185	11.59%	1.53%
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 22. Renegotiations

Kind of Renegotiation	Nr of Loans	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt	Overall renegotiation limit
Floating to Floating	4	748,302.33	0.01%	0.01%	
Floating to Fixed	4,293	411,686,293.41	6.29%	6.49%	
Fixed to Fixed	678	48,438,181.26	0.99%	0.76%	
	<b>4,975</b>	<b>460,872,777.00</b>	<b>7.29%</b>	<b>7.27%</b>	<b>30%</b>

## 23. Discounted Instalments

Discounted Instalments	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Discounted Installments	6,341,557,702	100.00%	68,217	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments										
	<b>6,341,557,702</b>	<b>100.00%</b>	<b>68,217</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 24. Arrears

Nr monthly payments in arrears	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt
No Arrears	65,540	0	2,445	2,445	6,046,294,669	96.08%	95.34%
0 - 1 Month	287	101,965	46,670	148,636	26,624,733	0.42%	0.42%
1 - 2 Months	109	66,494	43,920	110,414	11,326,735	0.16%	0.18%
2 - 3 Months	49	58,233	23,152	81,385	4,740,715	0.07%	0.07%
3 - 4 Months	36	61,760	27,083	88,844	4,473,035	0.05%	0.07%
4 - 5 Months	47	82,024	44,380	126,404	4,927,479	0.07%	0.08%
5 - 6 Months	26	67,903	21,884	89,787	2,482,590	0.04%	0.04%
6 - 7 Months	23	71,701	28,341	100,042	2,508,950	0.03%	0.04%
7 - 8 Months	29	96,956	43,883	140,840	2,850,253	0.04%	0.04%
8 - 9 Months	17	50,575	25,274	75,849	1,628,301	0.02%	0.03%
9 - 10 Months	17	131,683	24,341	156,024	2,077,834	0.02%	0.03%
10 - 11 Months	20	82,645	38,379	121,025	1,955,679	0.03%	0.03%
11 - 12 Months	11	49,451	21,933	71,384	994,914	0.02%	0.02%
> 12 Months	56	319,706	167,979	487,685	5,274,389	0.08%	0.08%
Payment Holiday	1,950	243,093	127,855	370,948	223,397,425	2.86%	3.52%
	<b>68,217</b>	<b>1,484,191</b>	<b>687,520</b>	<b>2,171,711</b>	<b>6,341,557,702</b>	<b>100.00%</b>	<b>100.00%</b>

**25. Performance**

<b>Status</b>	<b>Nr of Loans</b>	<b>Principal in arrears</b>	<b>Interest in arrears</b>	<b>Total amount in arrears</b>	<b>Aggregate Outst. Not. Current Amt</b>	<b>Aggregate Outst. Not. at Event</b>	<b>% Nr of Loans</b>	<b>% of Aggregate Outstanding Not. Amt</b>
Reperforming	205	54,563.31	29,407.72	83,971.03	20,756,691.68	21,300,941.98	0.30%	0.33%
≥ 6 Months in Arrears	4	14,534.48	2,659.86	17,194.34	487,913.11		0.01%	0.01%
Default	531	777,668.54	317,546.38	1,095,214.92	54,465,331.10	55,761,852.15	0.78%	0.86%
Incaglio	0						0.00%	
>12 Months in Arrears	56	319,706.41	167,978.51	487,684.92	5,274,388.77	4,860,565.45	0.08%	0.08%
Sofferenza	53	0.00	0.00	0.00	5,344,203.36	5,344,203.36	0.08%	0.08%
	<b>849</b>	<b>1,166,472.74</b>	<b>517,592.47</b>	<b>1,684,065.21</b>	<b>86,328,528.02</b>	<b>87,267,562.94</b>	<b>1.24%</b>	<b>1.36%</b>

**26a. Realised Losses: Cumulative**

<b>Nr Loans</b>	<b>Out of Court Solutions</b>	<b>Outstanding Notional Balance in arrears</b>	<b>Property Original Value Sales proceeds</b>	<b>Other Recovery Other</b>	<b>Costs Foreclosure Legal Others</b>	<b>Realised Loss Value</b>	<b>Realised Loss / Outst. Notional Balance in arrears (%)</b>	<b>Realised Loss / Total Outst. Notional Balance (%)</b>
0	0	0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%

**26b. Realised Losses: New**

<b>Loan Number</b>	<b>Out of Court Solution</b>	<b>Outstanding Notional Balance in arrears</b>	<b>Property Original Value Sales proceeds</b>	<b>Other Recovery Other</b>	<b>Costs Foreclosure Legal Others</b>	<b>Realised Loss Value</b>	<b>Realised Loss / Outst. Notional Balance in arrears (%)</b>	<b>Realised Loss / Total Outst. Notional Balance (%)</b>
0		0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%
<b>Total:</b>	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%

**26c. Realised Losses: Changed**

<b>Loan Number</b>	<b>Out of Court Solution</b>	<b>Outstanding Notional Balance in arrears</b>	<b>Property Original Value Sales proceeds</b>	<b>Other Recovery Other</b>	<b>Costs Foreclosure Legal Others</b>	<b>Realised Loss Value</b>	<b>Realised Loss / Outst. Notional Balance in arrears (%)</b>	<b>Realised Loss / Total Outst. Notional Balance (%)</b>
0		0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%
<b>Total:</b>	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%

## 27. Transaction Parties

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