

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



## **Monthly Investor Report**

**05 August 2021**

**Description**

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

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	3,259,752,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	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	05-Aug-21	05-Jul-18
Portfolio Cut off date	01-Jul-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	522,151,018.78	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,438,656.33	0.00
Of which Active Outstanding Notional Amount	6,043,443,324.89	7,959,129,900.89
Number of Loans	65,961	77,193
Number of Borrowers	65,961	77,193
Average Principal Balance (Loanparts)	91,621.46	103,106.89
Average Principal Balance (Borrowers)	91,621.46	103,106.89
Coupon: Weighted Average	1.53%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.69%	62.76%
Weighted Average Loan to Market Value	49.92%	52.64%
Seasoning (months): Weighted Average	87.97	61.16
Remaining Tenor (months): Weighted Average	221.51	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.23%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.37%	4.37%
Weighted Average Spread on Floating Rate Loans	1.48%	1.64%
Total Set-off Risk	378,546,616.77	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%	0.65%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.59%	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	0.00%	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	0.07%	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	1,337,825,371	22.14%	13,331	20.21%	2.60%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	116,081,284	1.92%	1,732	2.63%	0.37%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	542,708,774	8.98%	9,986	15.14%	3.23%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	173,373,686	2.87%	2,001	3.03%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,873,454,211	64.09%	38,911	58.99%	0.92%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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%	208,833,869	3.46%	1,419	2.15%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	916,882,349	15.17%	10,992	16.66%	0.25%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,297,355,910	21.47%	13,581	20.59%	0.74%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,069,820,500	17.70%	9,402	14.25%	1.29%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	413,831,171	6.85%	4,057	6.15%	1.74%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	778,050,005	12.87%	8,656	13.12%	2.33%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	893,374,017	14.78%	10,411	15.78%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	206,923,640	3.42%	2,510	3.81%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	69,757,866	1.15%	1,095	1.66%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	58,683,054	0.97%	844	1.28%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	33,481,964	0.55%	627	0.95%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	25,688,441	0.43%	438	0.66%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	7,553,036	0.12%	164	0.25%	4.38%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	6,062,985	0.10%	130	0.20%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	14,113,793	0.23%	368	0.56%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	8,622,304	0.14%	274	0.42%	5.12%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	11,304,097	0.19%	329	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	14,592,937	0.24%	401	0.61%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	6,960,555	0.12%	206	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	729,652	0.01%	34	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	508,636	0.01%	16	0.02%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	138,097	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	149,100	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	25,346	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	14,328,400	0.24%	381	0.58%	0.23%	29,610,965	0.37%	621	0.80%	0.46%
2005	70,863,128	1.17%	1,505	2.28%	0.32%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	171,777,484	2.84%	2,729	4.14%	0.54%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	290,665,864	4.81%	3,922	5.95%	0.86%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	302,762,854	5.01%	4,128	6.26%	0.98%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	254,191,742	4.21%	3,258	4.94%	1.65%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	310,766,886	5.14%	3,502	5.31%	0.86%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	739,655,561	12.24%	7,681	11.64%	0.83%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	312,488,229	5.17%	3,292	4.99%	1.91%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	258,759,377	4.28%	2,728	4.14%	1.90%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	258,757,224	4.28%	2,844	4.31%	1.72%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	368,073,271	6.09%	4,103	6.22%	1.63%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	715,227,853	11.83%	7,602	11.52%	1.80%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	704,441,791	11.66%	7,026	10.65%	2.10%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	797,194,237	13.19%	7,287	11.05%	2.00%	78,806,542	0.99%	640	0.83%	2.38%
2019	465,863,933	7.71%	3,928	5.96%	1.69%					
2020	7,625,492	0.13%	45	0.07%	0.83%					
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	144,874	0.00%	4	0.01%	0.53%	20,973,886	0.26%	956	1.24%	1.06%
2021	1,363,735	0.02%	598	0.91%	1.56%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	9,522,010	0.16%	1,125	1.71%	1.80%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	23,378,028	0.39%	1,323	2.01%	1.46%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	27,641,822	0.46%	1,110	1.68%	1.29%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	54,668,433	0.90%	1,609	2.44%	0.89%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	115,624,828	1.91%	2,906	4.41%	1.24%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	108,156,391	1.79%	2,325	3.52%	1.61%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	124,770,584	2.06%	2,248	3.41%	1.45%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	109,048,911	1.80%	1,809	2.74%	1.41%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	141,205,531	2.34%	2,090	3.17%	1.00%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	246,156,798	4.07%	3,381	5.13%	1.11%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	190,927,586	3.16%	2,541	3.85%	1.64%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	184,277,103	3.05%	2,277	3.45%	1.68%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	160,449,529	2.65%	1,831	2.78%	1.53%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	168,252,903	2.78%	1,803	2.73%	1.07%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	367,622,269	6.08%	3,835	5.81%	1.23%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	325,205,277	5.38%	3,278	4.97%	1.56%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	268,953,822	4.45%	2,706	4.10%	1.84%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	227,899,091	3.77%	2,137	3.24%	1.80%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	205,543,996	3.40%	1,807	2.74%	1.16%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	376,852,674	6.24%	2,965	4.50%	1.11%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	297,528,083	4.92%	2,505	3.80%	1.79%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	318,389,417	5.27%	2,611	3.96%	1.83%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	244,314,062	4.04%	2,020	3.06%	1.69%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	189,113,117	3.13%	1,509	2.29%	1.46%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	322,914,569	5.34%	2,468	3.74%	1.46%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	375,510,814	6.21%	2,883	4.37%	1.94%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	401,124,217	6.64%	3,051	4.63%	1.93%	105,104,887	1.32%	703	0.91%	2.18%
2049	341,244,744	5.65%	2,487	3.77%	1.72%	19,766,453	0.25%	120	0.16%	1.10%
2050	35,695,539	0.59%	223	0.34%	0.95%	31,467,790	0.40%	181	0.23%	0.98%
2051	50,868,338	0.84%	298	0.45%	0.61%	62,084,080	0.78%	345	0.45%	0.75%
2052	23,904,232	0.40%	166	0.25%	1.56%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,016,614	0.08%	31	0.05%	1.88%	7,032,298	0.09%	42	0.05%	2.22%
2054	153,383	0.00%	1	0.00%	1.52%					
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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						487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	992,521	0.02%	4	0.01%	0.78%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	60,692,551	1.00%	428	0.65%	1.21%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	859,583,080	14.22%	7,532	11.42%	1.86%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	695,432,123	11.51%	6,675	10.12%	2.06%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	778,766,776	12.89%	8,119	12.31%	2.03%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	489,782,289	8.10%	5,314	8.06%	1.62%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	322,248,760	5.33%	3,532	5.35%	1.65%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	213,910,187	3.54%	2,356	3.57%	1.82%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	316,019,748	5.23%	3,302	5.01%	1.96%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	595,138,853	9.85%	6,071	9.20%	1.07%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,710,876,436	28.31%	22,628	34.31%	0.93%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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>18.46</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	5,952,373	0.10%	1,270	1.93%	1.86%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,028,648	0.27%	1,184	1.80%	1.65%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	28,817,409	0.48%	1,295	1.96%	1.26%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	29,665,799	0.49%	993	1.51%	1.11%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	94,679,776	1.57%	2,556	3.88%	1.03%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	120,545,498	1.99%	2,825	4.28%	1.52%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	102,970,350	1.70%	1,971	2.99%	1.54%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	131,604,260	2.18%	2,256	3.42%	1.36%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	111,660,184	1.85%	1,742	2.64%	1.21%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	202,787,338	3.36%	2,849	4.32%	0.99%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	210,404,884	3.48%	2,865	4.34%	1.39%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	191,844,116	3.17%	2,436	3.69%	1.68%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	192,712,848	3.19%	2,309	3.50%	1.64%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	141,707,651	2.34%	1,561	2.37%	1.23%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	220,348,188	3.65%	2,284	3.46%	1.03%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	393,889,305	6.52%	4,102	6.22%	1.43%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	323,786,471	5.36%	3,216	4.88%	1.69%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	263,529,840	4.36%	2,579	3.91%	1.87%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	158,840,021	2.63%	1,413	2.14%	1.45%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	265,939,866	4.40%	2,260	3.43%	1.14%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	408,001,375	6.75%	3,226	4.89%	1.36%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	310,846,895	5.14%	2,608	3.95%	1.85%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	269,351,268	4.46%	2,213	3.36%	1.79%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	193,620,733	3.20%	1,572	2.38%	1.55%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	258,637,734	4.28%	2,004	3.04%	1.39%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	384,377,187	6.36%	2,946	4.47%	1.78%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	323,852,309	5.36%	2,473	3.75%	1.96%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	493,939,314	8.17%	3,710	5.62%	1.84%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	102,185,056	1.69%	681	1.03%	1.42%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	33,674,294	0.56%	210	0.32%	0.68%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	57,242,336	0.95%	352	0.53%	1.10%	161,577,945	2.03%	954	1.24%	1.17%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	1,912,627,000	31.65%	23,740	35.99%	2.92%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	173,090,545	2.86%	1,999	3.03%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,768,124,597	29.26%	20,286	30.75%	0.42%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,189,601,183	36.23%	19,936	30.22%	1.64%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	1,912,661,695	31.65%	23,740	35.99%	2.95%	2,632,040,486	33.07%	28,810	37.32%	2.91%
Floating Rate BCE	173,090,545	2.86%	1,999	3.03%	2.38%	278,033,797	3.49%	2,784	3.61%	1.36%
Floating Rate EURIBOR	1,768,021,890	29.26%	20,285	30.75%	0.42%	2,483,043,717	31.20%	24,274	31.45%	0.67%
Floating Rate EURIBOR	2,189,601,183	36.23%	19,936	30.22%	1.64%	2,397,765,003	30.13%	19,525	25.29%	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	68,012	0.00%	1	0.00%	5.56%	908,358	0.01%	9	0.01%	5.14%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	1,653,592,718	27.36%	16,778	25.44%	1.61%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,037,365,094	50.26%	33,178	50.30%	1.24%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,916,219	0.05%	30	0.05%	2.42%					
Southern Italy	1,349,569,294	22.33%	15,975	24.22%	2.08%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	5,921,405,189	97.98%	64,704	98.09%	1.53%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	122,038,136	2.02%	1,257	1.91%	1.74%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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: 49.92%</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%	982,614,489	16.26%	20,528	31.12%	1.37%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	779,999,724	12.91%	8,975	13.61%	1.28%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	967,591,151	16.01%	9,406	14.26%	1.30%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,166,057,283	19.29%	10,099	15.31%	1.47%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,337,002,212	22.12%	10,922	16.56%	1.75%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	810,178,467	13.41%	6,031	9.14%	1.97%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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: 64.69%</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%	210,740,083	3.49%	4,651	7.05%	1.80%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	336,950,085	5.58%	5,808	8.81%	1.59%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	590,556,099	9.77%	8,288	12.57%	1.47%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	780,471,079	12.91%	9,229	13.99%	1.40%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,196,714,576	19.80%	12,561	19.04%	1.45%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,928,011,402	48.45%	25,424	38.54%	1.59%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	389,498,929	6.44%	10,260	15.55%	2.37%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	800,925,721	13.25%	13,614	20.64%	1.97%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	976,733,878	16.16%	12,437	18.86%	1.77%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,075,689,978	17.80%	10,957	16.61%	1.63%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	707,300,202	11.70%	5,898	8.94%	1.50%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	694,966,276	11.50%	5,284	8.01%	1.25%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	339,019,684	5.61%	2,246	3.41%	1.14%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	330,749,761	5.47%	2,047	3.10%	1.05%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	144,892,333	2.40%	786	1.19%	1.07%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	174,100,259	2.88%	922	1.40%	0.90%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	69,658,930	1.15%	322	0.49%	0.92%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	76,569,414	1.27%	345	0.52%	0.85%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	34,525,321	0.57%	140	0.21%	0.89%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	56,793,714	0.94%	224	0.34%	0.82%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	18,156,605	0.30%	64	0.10%	0.82%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	21,485,128	0.36%	82	0.12%	0.71%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	11,144,238	0.18%	37	0.06%	0.57%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	30,030,325	0.50%	92	0.14%	0.69%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	76,256,896	1.26%	186	0.28%	0.53%	103,623,611	1.30%	224	0.29%	0.91%
more	14,945,735	0.25%	18	0.03%	0.48%	19,011,069	0.24%	19	0.02%	0.62%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	113,472	0.00%	231	0.35%	2.20%					
1,000 - 8,000	5,402,930	0.09%	1,222	1.85%	2.38%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	34,687,304	0.57%	2,420	3.67%	1.87%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	436,705,039	7.23%	11,877	18.01%	1.85%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	810,870,412	13.42%	12,934	19.61%	1.75%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,085,653,255	17.96%	12,465	18.90%	1.67%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,109,580,282	18.36%	9,917	15.03%	1.63%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	896,036,799	14.83%	6,565	9.95%	1.48%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	591,867,128	9.79%	3,673	5.57%	1.39%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	362,780,920	6.00%	1,950	2.96%	1.25%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	230,094,046	3.81%	1,089	1.65%	1.22%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	135,491,908	2.24%	575	0.87%	1.14%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	92,633,891	1.53%	355	0.54%	1.04%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	59,612,771	0.99%	208	0.32%	1.00%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	41,130,527	0.68%	132	0.20%	0.98%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	28,188,372	0.47%	84	0.13%	0.95%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	25,015,705	0.41%	69	0.10%	0.85%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	17,767,086	0.29%	46	0.07%	0.76%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	14,803,499	0.24%	36	0.05%	0.84%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	11,819,428	0.20%	27	0.04%	0.74%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	6,011,781	0.10%	13	0.02%	0.50%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	6,805,396	0.11%	14	0.02%	0.58%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	34,912,750	0.58%	54	0.08%	0.56%	54,556,856	0.69%	87	0.11%	0.91%
more	5,458,622	0.09%	5	0.01%	0.56%	13,695,041	0.17%	12	0.02%	0.77%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	591,438,353	9.79%	7,757	11.76%	2.09%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,732,048,386	61.75%	39,546	59.95%	1.41%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	757,343,382	12.53%	7,138	10.82%	1.87%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	52,089,276	0.86%	873	1.32%	2.22%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	733,006,246	12.13%	8,352	12.66%	1.35%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	177,414,975	2.94%	2,294	3.48%	1.33%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	102,707	0.00%	1	0.00%	0.00%					
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	5,898,723,490	97.61%	63,881	96.85%	1.54%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	144,719,835	2.39%	2,080	3.15%	1.23%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	6,043,443,325	100.00%	65,961	100.00%	1.53%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	6,043,443,325	100.00%	65,961	100.00%	1.53%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	6,042,196,992	99.98%	65,951	99.98%	1.53%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	1,246,333	0.02%	10	0.02%	0.00%					
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	5,806,693,366	96.08%	63,883	96.85%	1.46%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	236,749,959	3.92%	2,078	3.15%	0.07%					
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	4,924,897,507	81.49%	54,291	82.31%	1.58%	6,430,362,845	80.79%	63,343	82.31%	1.96%
Other	16,672,104	0.28%	162	0.25%	0.89%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	105,903,640	1.75%	1,834	2.78%	2.07%	129,783,371	1.63%	1,852	2.78%	2.36%
Self-employed	963,838,032	15.95%	9,161	13.89%	1.24%	1,331,046,431	16.72%	11,202	13.89%	1.64%
Temporary	21,498,037	0.36%	320	0.49%	1.49%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	10,634,007	0.18%	193	0.29%	1.87%	13,281,201	0.17%	201	0.29%	2.19%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	3,558,861,826	58.89%	35,927	54.47%	1.78%	4,177,491,051	52.49%	37,662	54.47%	2.17%
ING	1,804,953,995	29.87%	22,413	33.98%	1.20%	2,729,690,143	34.30%	29,346	33.98%	1.67%
MOL	679,627,504	11.25%	7,621	11.55%	1.08%	1,051,948,706	13.22%	10,185	11.55%	1.53%
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	737,370.99	0.01%	0.01%	
Floating to Fixed	4,785	458,260,367.35	7.25%	7.58%	
Fixed to Fixed	725	50,528,601.67	1.10%	0.84%	
	<b>5,514</b>	<b>509,526,340.01</b>	<b>8.36%</b>	<b>8.43%</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	6,043,443,325	100.00%	65,961	100.00%	1.53%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments										
	<b>6,043,443,325</b>	<b>100.00%</b>	<b>65,961</b>	<b>100.00%</b>	<b>1.53%</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	63,292	0	1,352	1,352	5,748,563,840	95.95%	95.12%
0 - 1 Month	185	68,642	31,872	100,514	17,594,011	0.28%	0.29%
1 - 2 Months	114	76,747	36,545	113,292	10,688,273	0.17%	0.18%
2 - 3 Months	34	32,073	18,563	50,636	3,636,430	0.05%	0.06%
3 - 4 Months	36	51,912	27,953	79,865	4,018,902	0.05%	0.07%
4 - 5 Months	32	69,265	25,092	94,357	3,273,201	0.05%	0.05%
5 - 6 Months	26	75,444	25,463	100,907	2,709,230	0.04%	0.04%
6 - 7 Months	23	63,297	27,586	90,883	1,963,604	0.03%	0.03%
7 - 8 Months	16	47,931	29,739	77,670	1,910,115	0.02%	0.03%
8 - 9 Months	17	50,836	22,701	73,537	1,655,653	0.03%	0.03%
9 - 10 Months	10	44,476	18,236	62,713	960,542	0.02%	0.02%
10 - 11 Months	20	83,907	33,675	117,582	1,871,798	0.03%	0.03%
11 - 12 Months	17	68,475	37,320	105,795	1,560,562	0.03%	0.03%
> 12 Months	61	455,261	166,986	622,247	6,287,204	0.09%	0.10%
Payment Holiday	2,078	250,391	138,765	389,156	236,749,959	3.15%	3.92%
	<b>65,961</b>	<b>1,438,656</b>	<b>641,849</b>	<b>2,080,505</b>	<b>6,043,443,325</b>	<b>100.00%</b>	<b>100.00%</b>

**25. Performance**

Status	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outst. Not. Amt		% Nr of Loans	% of Aggregate Outstanding Not. Amt
					Current	at Event		
Reperforming	263	69,918.94	37,871.07	107,790.01	25,118,718.96	26,049,218.83	0.40%	0.42%
≥ 6 Months in Arrears	22	67,898.94	29,111.73	97,010.67	2,335,933.83		0.03%	0.04%
Default	570	596,779.62	279,298.35	876,077.97	60,699,885.62	62,002,585.31	0.86%	1.00%
Incaglio	0						0.00%	
>12 Months in Arrears	61	455,260.93	166,986.00	622,246.93	6,287,203.76	5,908,735.96	0.09%	0.10%
Sofferenza	79	0.00	0.00	0.00	7,609,745.41	7,444,335.90	0.12%	0.13%
	<b>995</b>	<b>1,189,858.43</b>	<b>513,267.15</b>	<b>1,703,125.58</b>	<b>102,051,487.58</b>	<b>101,404,876.00</b>	<b>1.51%</b>	<b>1.69%</b>

**26a. Realised Losses: Cumulative**

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

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

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