

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



## **Monthly Investor Report**

**06 July 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	06-Jul-21	05-Jul-18
Portfolio Cut off date	01-Jun-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	454,059,556.38	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,472,235.15	0.00
Of which Active Outstanding Notional Amount	6,111,501,208.47	7,959,129,900.89
Number of Loans	66,516	77,193
Number of Borrowers	66,516	77,193
Average Principal Balance (Loanparts)	91,880.17	103,106.89
Average Principal Balance (Borrowers)	91,880.17	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	64.66%	62.76%
Weighted Average Loan to Market Value	50.05%	52.64%
Seasoning (months): Weighted Average	87.05	61.16
Remaining Tenor (months): Weighted Average	222.17	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.23%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.20%	4.37%
Weighted Average Spread on Floating Rate Loans	1.48%	1.64%
Total Set-off Risk	383,979,552.70	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%	0.60%	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%)	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	0.06%	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	1,351,526,282	22.11%	13,424	20.18%	2.61%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	117,838,776	1.93%	1,743	2.62%	0.20%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	551,825,619	9.03%	10,099	15.18%	3.23%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	175,879,793	2.88%	2,022	3.04%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,914,430,738	64.05%	39,228	58.98%	0.93%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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%	209,907,827	3.43%	1,420	2.13%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	937,392,934	15.34%	11,222	16.87%	0.26%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,305,056,112	21.35%	13,629	20.49%	0.75%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,078,641,494	17.65%	9,441	14.19%	1.29%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	410,208,804	6.71%	4,002	6.02%	1.74%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	793,086,987	12.98%	8,786	13.21%	2.33%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	908,519,414	14.87%	10,534	15.84%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	210,214,302	3.44%	2,541	3.82%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	70,216,564	1.15%	1,098	1.65%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	59,517,395	0.97%	852	1.28%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	34,456,950	0.56%	634	0.95%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	25,937,062	0.42%	441	0.66%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	6,592,854	0.11%	165	0.25%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	5,119,679	0.08%	122	0.18%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	12,697,611	0.21%	347	0.52%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	8,648,520	0.14%	281	0.42%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	11,571,154	0.19%	330	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	15,069,906	0.25%	407	0.61%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	7,044,780	0.12%	206	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	769,120	0.01%	35	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	516,787	0.01%	16	0.02%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	139,252	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	150,055	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	25,647	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	14,615,956	0.24%	385	0.58%	0.24%	29,610,965	0.37%	621	0.80%	0.46%
2005	72,087,579	1.18%	1,517	2.28%	0.33%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	174,198,307	2.85%	2,794	4.20%	0.55%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	294,865,645	4.82%	3,963	5.96%	0.88%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	306,539,741	5.02%	4,151	6.24%	0.99%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	258,394,945	4.23%	3,288	4.94%	1.58%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	314,071,787	5.14%	3,528	5.30%	0.86%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	747,202,366	12.23%	7,772	11.68%	0.84%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	315,709,251	5.17%	3,311	4.98%	1.91%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	261,656,555	4.28%	2,749	4.13%	1.90%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	261,763,553	4.28%	2,868	4.31%	1.73%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	372,960,213	6.10%	4,139	6.22%	1.64%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	724,130,720	11.85%	7,662	11.52%	1.81%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	711,119,187	11.64%	7,065	10.62%	2.11%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	804,790,122	13.17%	7,331	11.02%	2.00%	78,806,542	0.99%	640	0.83%	2.38%
2019	469,742,938	7.69%	3,948	5.94%	1.70%					
2020	7,652,342	0.13%	45	0.07%	0.83%					
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	145,241	0.00%	4	0.01%	0.54%	20,973,886	0.26%	956	1.24%	1.06%
2021	1,885,175	0.03%	726	1.09%	1.57%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	10,445,089	0.17%	1,135	1.71%	1.80%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	24,526,092	0.40%	1,335	2.01%	1.47%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	28,736,945	0.47%	1,124	1.69%	1.28%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	55,932,430	0.92%	1,611	2.42%	0.90%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	117,916,885	1.93%	2,921	4.39%	1.24%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	110,582,870	1.81%	2,349	3.53%	1.59%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	126,757,829	2.07%	2,258	3.39%	1.45%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	110,887,410	1.81%	1,821	2.74%	1.42%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	142,908,519	2.34%	2,099	3.16%	0.99%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	249,307,077	4.08%	3,398	5.11%	1.11%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	193,369,847	3.16%	2,557	3.84%	1.62%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	187,381,877	3.07%	2,300	3.46%	1.66%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	161,060,963	2.64%	1,835	2.76%	1.53%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	170,740,426	2.79%	1,821	2.74%	1.07%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	372,323,647	6.09%	3,864	5.81%	1.24%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	328,675,426	5.38%	3,297	4.96%	1.56%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	271,424,089	4.44%	2,721	4.09%	1.84%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	230,724,761	3.78%	2,158	3.24%	1.81%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	207,002,592	3.39%	1,814	2.73%	1.17%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	380,683,567	6.23%	2,987	4.49%	1.13%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	300,390,584	4.92%	2,522	3.79%	1.79%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	321,745,198	5.26%	2,632	3.96%	1.84%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	246,031,895	4.03%	2,030	3.05%	1.69%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	190,794,016	3.12%	1,517	2.28%	1.47%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	326,148,581	5.34%	2,487	3.74%	1.48%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	378,904,025	6.20%	2,901	4.36%	1.95%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	405,114,397	6.63%	3,077	4.63%	1.93%	105,104,887	1.32%	703	0.91%	2.18%
2049	343,259,927	5.62%	2,497	3.75%	1.72%	19,766,453	0.25%	120	0.16%	1.10%
2050	35,242,646	0.58%	219	0.33%	0.95%	31,467,790	0.40%	181	0.23%	0.98%
2051	51,233,241	0.84%	300	0.45%	0.63%	62,084,080	0.78%	345	0.45%	0.75%
2052	24,040,670	0.39%	167	0.25%	1.56%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,023,678	0.08%	31	0.05%	1.88%	7,032,298	0.09%	42	0.05%	2.22%
2054	153,593	0.00%	1	0.00%	1.53%					
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	2,082,030	0.03%	11	0.02%	0.69%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	99,627,466	1.63%	740	1.11%	1.37%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	907,113,556	14.84%	7,994	12.02%	1.89%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	692,281,709	11.33%	6,658	10.01%	2.08%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	781,919,786	12.79%	8,182	12.30%	2.01%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	466,109,077	7.63%	5,043	7.58%	1.60%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	313,736,143	5.13%	3,423	5.15%	1.66%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	221,271,897	3.62%	2,404	3.61%	1.86%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	323,734,050	5.30%	3,392	5.10%	1.96%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	644,790,104	10.55%	6,568	9.87%	1.01%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,658,835,391	27.14%	22,101	33.23%	0.94%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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>18.51</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	5,854,687	0.10%	1,285	1.93%	1.84%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	15,900,518	0.26%	1,190	1.79%	1.69%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	30,430,900	0.50%	1,354	2.04%	1.27%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	27,926,143	0.46%	947	1.42%	1.18%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	91,192,211	1.49%	2,441	3.67%	0.98%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	122,843,803	2.01%	2,874	4.32%	1.48%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	103,909,459	1.70%	1,994	3.00%	1.53%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	136,002,890	2.23%	2,339	3.52%	1.40%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	107,906,476	1.77%	1,682	2.53%	1.26%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	194,769,582	3.19%	2,728	4.10%	0.97%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	219,117,078	3.59%	2,990	4.50%	1.33%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	195,960,565	3.21%	2,482	3.73%	1.63%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	198,980,650	3.26%	2,392	3.60%	1.66%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	139,785,451	2.29%	1,541	2.32%	1.27%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	206,115,072	3.37%	2,120	3.19%	1.01%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	406,652,627	6.65%	4,221	6.35%	1.41%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	327,540,904	5.36%	3,248	4.88%	1.67%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	272,778,591	4.46%	2,691	4.05%	1.87%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	163,306,970	2.67%	1,452	2.18%	1.52%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	250,144,921	4.09%	2,141	3.22%	1.17%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	415,560,340	6.80%	3,258	4.90%	1.31%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	310,112,006	5.07%	2,618	3.94%	1.84%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	282,080,295	4.62%	2,300	3.46%	1.82%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	203,277,753	3.33%	1,657	2.49%	1.57%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	243,712,304	3.99%	1,890	2.84%	1.40%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	384,463,877	6.29%	2,932	4.41%	1.74%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	322,177,547	5.27%	2,447	3.68%	1.96%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	504,384,692	8.25%	3,807	5.72%	1.86%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	133,340,115	2.18%	906	1.36%	1.51%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	32,121,265	0.53%	205	0.31%	0.72%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	63,151,515	1.03%	384	0.58%	1.07%	161,577,945	2.03%	954	1.24%	1.17%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	1,907,238,632	31.21%	23,560	35.42%	2.93%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	175,596,653	2.87%	2,020	3.04%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,816,415,513	29.72%	20,861	31.36%	0.43%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,212,250,411	36.20%	20,075	30.18%	1.64%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	1,907,273,087	31.21%	23,560	35.42%	2.93%	2,631,576,877	33.06%	28,805	37.32%	2.91%
Floating Rate BCE	175,596,653	2.87%	2,020	3.04%	2.38%	278,033,797	3.49%	2,784	3.61%	1.36%
Floating Rate EURIBOR	1,816,312,806	29.72%	20,860	31.36%	0.43%	2,483,137,099	31.20%	24,275	31.45%	0.67%
Floating Rate EURIBOR	2,212,250,411	36.20%	20,075	30.18%	1.64%	2,398,135,229	30.13%	19,529	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	68,252	0.00%	1	0.00%	5.56%	908,358	0.01%	9	0.01%	5.14%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	1,671,822,784	27.36%	16,910	25.42%	1.62%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,072,042,226	50.27%	33,478	50.33%	1.24%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,924,623	0.05%	30	0.05%	2.42%					
Southern Italy	1,364,711,575	22.33%	16,098	24.20%	2.08%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	5,988,255,898	97.98%	65,253	98.10%	1.53%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	123,245,311	2.02%	1,263	1.90%	1.74%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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: 50.05%</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%	988,948,060	16.18%	20,619	31.00%	1.38%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	781,948,986	12.79%	8,996	13.52%	1.28%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	978,134,000	16.00%	9,501	14.28%	1.30%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,174,497,318	19.22%	10,155	15.27%	1.46%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,342,564,136	21.97%	10,958	16.47%	1.75%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	845,408,709	13.83%	6,287	9.45%	1.97%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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: 64.66%</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%	214,627,530	3.51%	4,722	7.10%	1.81%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	341,922,523	5.59%	5,867	8.82%	1.60%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	598,656,617	9.80%	8,362	12.57%	1.47%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	789,718,623	12.92%	9,316	14.01%	1.40%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,208,819,650	19.78%	12,645	19.01%	1.45%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,957,756,266	48.40%	25,604	38.49%	1.59%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	394,378,724	6.45%	10,358	15.57%	2.37%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	811,843,200	13.28%	13,755	20.68%	1.97%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	988,614,576	16.18%	12,535	18.85%	1.77%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,087,057,701	17.79%	11,039	16.60%	1.63%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	715,692,119	11.71%	5,946	8.94%	1.50%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	702,685,495	11.50%	5,327	8.01%	1.25%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	342,037,215	5.60%	2,258	3.39%	1.14%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	334,781,913	5.48%	2,067	3.11%	1.05%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	146,125,746	2.39%	789	1.19%	1.07%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	175,553,297	2.87%	925	1.39%	0.91%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	70,319,889	1.15%	323	0.49%	0.93%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	77,213,467	1.26%	347	0.52%	0.86%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	34,669,593	0.57%	140	0.21%	0.89%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	57,373,963	0.94%	225	0.34%	0.82%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	18,255,860	0.30%	65	0.10%	0.82%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	21,599,657	0.35%	83	0.12%	0.72%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	11,199,086	0.18%	37	0.06%	0.57%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	30,202,256	0.49%	92	0.14%	0.69%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	76,880,016	1.26%	187	0.28%	0.54%	103,623,611	1.30%	224	0.29%	0.91%
more	15,017,432	0.25%	18	0.03%	0.48%	19,011,069	0.24%	19	0.02%	0.62%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	125,447	0.00%	226	0.34%	1.85%					
1,000 - 8,000	5,706,492	0.09%	1,295	1.95%	2.38%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	34,287,918	0.56%	2,383	3.58%	1.88%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	437,426,437	7.16%	11,880	17.86%	1.85%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	815,960,433	13.35%	13,009	19.56%	1.75%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,094,503,885	17.91%	12,565	18.89%	1.67%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,124,886,956	18.41%	10,052	15.11%	1.63%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	906,209,687	14.83%	6,637	9.98%	1.48%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	604,041,507	9.88%	3,747	5.63%	1.40%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	364,916,172	5.97%	1,961	2.95%	1.25%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	235,364,965	3.85%	1,114	1.67%	1.22%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	138,115,027	2.26%	586	0.88%	1.14%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	94,531,862	1.55%	362	0.54%	1.03%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	60,470,726	0.99%	211	0.32%	1.03%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	42,376,256	0.69%	136	0.20%	0.99%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	28,874,688	0.47%	86	0.13%	0.95%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	24,295,923	0.40%	67	0.10%	0.86%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	17,726,126	0.29%	46	0.07%	0.79%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	15,606,428	0.26%	38	0.06%	0.85%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	12,709,942	0.21%	29	0.04%	0.69%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	6,026,942	0.10%	13	0.02%	0.51%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	6,832,677	0.11%	14	0.02%	0.58%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	35,029,890	0.57%	54	0.08%	0.57%	54,556,856	0.69%	87	0.11%	0.91%
more	5,474,823	0.09%	5	0.01%	0.57%	13,695,041	0.17%	12	0.02%	0.77%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	599,151,800	9.80%	7,810	11.74%	2.10%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,772,996,549	61.74%	39,907	60.00%	1.41%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	763,752,858	12.50%	7,181	10.80%	1.87%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	52,685,319	0.86%	878	1.32%	2.22%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	743,025,076	12.16%	8,425	12.67%	1.35%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	179,786,902	2.94%	2,314	3.48%	1.34%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	102,707	0.00%	1	0.00%	0.00%					
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	5,964,807,014	97.60%	64,408	96.83%	1.54%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	146,694,195	2.40%	2,108	3.17%	1.23%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	6,111,501,208	100.00%	66,516	100.00%	1.53%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	6,111,501,208	100.00%	66,516	100.00%	1.53%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	6,111,501,208	100.00%	66,516	100.00%	1.53%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	5,878,046,532	96.18%	64,471	96.93%	1.47%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	233,454,677	3.82%	2,045	3.07%	0.06%					
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	4,979,122,184	81.47%	54,736	82.29%	1.58%	6,430,362,845	80.79%	63,343	82.29%	1.96%
Other	16,901,737	0.28%	163	0.25%	0.90%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	107,150,384	1.75%	1,848	2.78%	2.07%	129,783,371	1.63%	1,852	2.78%	2.36%
Self-employed	975,586,076	15.96%	9,252	13.91%	1.24%	1,331,046,431	16.72%	11,202	13.91%	1.64%
Temporary	21,753,998	0.36%	322	0.48%	1.49%	31,649,115	0.40%	386	0.48%	1.81%
Unemployed	10,986,829	0.18%	195	0.29%	1.85%	13,281,201	0.17%	201	0.29%	2.19%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	3,596,033,645	58.84%	36,185	54.40%	1.79%	4,177,491,051	52.49%	37,662	54.40%	2.17%
ING	1,828,112,964	29.91%	22,640	34.04%	1.20%	2,729,690,143	34.30%	29,346	34.04%	1.67%
MOL	687,354,599	11.25%	7,691	11.56%	1.08%	1,051,948,706	13.22%	10,185	11.56%	1.53%
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	740,104.87	0.01%	0.01%	
Floating to Fixed	4,550	436,486,293.52	6.84%	7.14%	
Fixed to Fixed	715	50,210,368.89	1.07%	0.82%	
	<b>5,269</b>	<b>487,436,767.28</b>	<b>7.92%</b>	<b>7.98%</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	6,111,501,208	100.00%	66,516	100.00%	1.53%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments										
	<b>6,111,501,208</b>	<b>100.00%</b>	<b>66,516</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	63,747	0	3,193	3,193	5,804,891,946	95.84%	94.98%
0 - 1 Month	307	111,741	49,615	161,356	30,812,660	0.46%	0.50%
1 - 2 Months	112	69,928	40,229	110,157	11,110,569	0.17%	0.18%
2 - 3 Months	40	39,164	23,390	62,554	4,015,985	0.06%	0.07%
3 - 4 Months	35	52,789	26,301	79,090	4,078,480	0.05%	0.07%
4 - 5 Months	35	73,833	33,388	107,221	3,793,287	0.05%	0.06%
5 - 6 Months	27	75,189	23,168	98,357	2,448,968	0.04%	0.04%
6 - 7 Months	22	65,703	34,469	100,172	2,497,449	0.03%	0.04%
7 - 8 Months	22	60,553	29,675	90,228	2,101,849	0.03%	0.03%
8 - 9 Months	9	34,200	12,092	46,292	789,138	0.01%	0.01%
9 - 10 Months	18	59,872	32,913	92,786	1,870,853	0.03%	0.03%
10 - 11 Months	21	95,919	41,296	137,215	2,016,526	0.03%	0.03%
11 - 12 Months	14	61,135	25,447	86,582	1,402,861	0.02%	0.02%
> 12 Months	62	441,567	166,395	607,963	6,215,962	0.09%	0.10%
Payment Holiday	2,045	230,642	123,693	354,335	233,454,677	3.07%	3.82%
	<b>66,516</b>	<b>1,472,235</b>	<b>665,264</b>	<b>2,137,499</b>	<b>6,111,501,208</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	258	68,260.79	37,445.97	105,706.76	24,908,963.44	25,728,546.77	0.39%	0.41%
≥ 6 Months in Arrears	17	57,205.69	22,616.86	79,822.55	2,046,853.99		0.03%	0.03%
Default	536	610,581.86	282,361.23	892,943.09	56,398,777.25	57,712,123.79	0.81%	0.92%
Incaglio	0						0.00%	
>12 Months in Arrears	62	441,567.43	166,395.19	607,962.62	6,215,962.09	5,641,419.49	0.09%	0.10%
Sofferenza	71	0.00	0.00	0.00	6,964,535.69	6,905,993.56	0.11%	0.11%
	<b>944</b>	<b>1,177,615.77</b>	<b>508,819.25</b>	<b>1,686,435.02</b>	<b>96,535,092.46</b>	<b>95,988,083.61</b>	<b>1.42%</b>	<b>1.58%</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		Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
					Foreclosure	Legal Others			
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		Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
					Foreclosure	Legal Others			
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		Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
					Foreclosure	Legal Others			
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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