

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



## **Monthly Investor Report**

**Thursday, 6 October 2022**

**Description**

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	ursday, 5 January 2023

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,357,619,000.00 €	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,269,486,000.00 €	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>€ 5,179,135,000.00</b>	<b>€7,959,130,000.00</b>	

**1. Summary**

All amounts in EURO	Current	At Issue
Reporting Date	06-Oct-22	05-Jul-18
Portfolio Cut off date	01-Sep-22	01-Mar-18
Initial Principal Balance	5,179,135,000.00	7,959,130,000.00
Of wich Cash Available for Redemption of the Notes	1,063.32	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,591,624.76	0.00
Of which Active Outstanding Notional Amount	5,177,542,311.92	7,959,129,900.89
Number of Loans	59,602	77,193
Number of Borrowers	59,602	77,193
Average Principal Balance (Loanparts)	86,868.60	103,106.89
Average Principal Balance (Borrowers)	86,868.60	103,106.89
Coupon: Weighted Average	2.18%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.99%	62.76%
Weighted Average Loan to Market Value	48.02%	52.64%
Seasoning (months): Weighted Average	101.13	61.16
Remaining Tenor (months): Weighted Average	210.79	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.20%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.68%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	302,764,734.45	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	N/A	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	N/A	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	N/A	0.00%
5. The balance of main transaction account is higher than the Amoritsation Amount Limit (10%)	N/A	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	0.28%	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	1,165,159,671	22.50%	12,255	20.56%	2.55%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	90,239,269	1.74%	1,563	2.62%	0.68%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	437,689,098	8.45%	8,614	14.45%	3.20%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	142,759,955	2.76%	1,776	2.98%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,341,694,320	64.54%	35,394	59.38%	1.95%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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%	14,975,653	0.29%	156	0.26%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	15,817,747	0.31%	153	0.26%	0.43%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	452,222,784	8.73%	5,402	9.06%	0.83%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	827,867,015	15.99%	9,787	16.42%	1.25%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	608,067,612	11.74%	6,596	11.07%	1.78%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,254,621,622	24.23%	13,383	22.45%	2.26%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,397,768,245	27.00%	15,239	25.57%	2.70%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	222,515,476	4.30%	2,765	4.64%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	115,622,003	2.23%	1,521	2.55%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	79,736,679	1.54%	1,108	1.86%	3.62%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	78,161,368	1.51%	1,107	1.86%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	46,186,121	0.89%	747	1.25%	4.11%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	14,120,427	0.27%	250	0.42%	4.34%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	9,041,620	0.17%	206	0.35%	4.60%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	9,873,932	0.19%	244	0.41%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	6,399,478	0.12%	156	0.26%	5.12%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	8,056,597	0.16%	235	0.39%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	10,307,233	0.20%	329	0.55%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	5,312,987	0.10%	175	0.29%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	518,204	0.01%	30	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	230,274	0.00%	8	0.01%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	32,567	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	65,734	0.00%	2	0.00%	6.90%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	20,935	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	10,702,840	0.21%	334	0.56%	1.02%	29,610,965	0.37%	621	0.80%	0.46%
2005	55,781,337	1.08%	1,358	2.28%	1.11%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	143,906,281	2.78%	2,309	3.87%	1.23%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	244,364,760	4.72%	3,290	5.52%	1.40%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	248,913,195	4.81%	3,764	6.32%	1.46%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	207,545,172	4.01%	2,938	4.93%	1.86%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	264,240,673	5.10%	3,198	5.37%	1.58%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	637,255,961	12.31%	6,779	11.37%	1.53%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	268,896,289	5.19%	2,929	4.91%	2.82%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	219,954,546	4.25%	2,479	4.16%	2.87%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	223,684,486	4.32%	2,614	4.39%	2.74%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	314,746,936	6.08%	3,745	6.28%	2.49%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	612,757,974	11.83%	6,962	11.68%	2.35%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	605,760,071	11.70%	6,430	10.79%	2.59%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	700,053,497	13.52%	6,771	11.36%	2.54%	78,806,542	0.99%	640	0.83%	2.38%
2019	412,231,635	7.96%	3,660	6.14%	2.32%					
2020	6,746,658	0.13%	42	0.07%	1.81%					
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	125,705	0.00%	2	0.00%	0.00%	20,973,886	0.26%	956	1.24%	1.06%
2021	47,544	0.00%	2	0.00%	0.00%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	433,719	0.01%	311	0.52%	2.19%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	9,081,022	0.18%	1,203	2.02%	2.03%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	14,944,907	0.29%	1,005	1.69%	1.86%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	36,041,418	0.70%	1,468	2.46%	1.59%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	83,112,016	1.61%	2,689	4.51%	1.80%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	83,231,813	1.61%	2,178	3.65%	2.09%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	97,569,896	1.88%	2,078	3.49%	2.01%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	88,118,069	1.70%	1,698	2.85%	1.97%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	112,727,904	2.18%	1,903	3.19%	1.71%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	203,961,966	3.94%	3,129	5.25%	1.71%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	157,107,509	3.03%	2,326	3.90%	2.19%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	159,276,945	3.08%	2,148	3.60%	2.20%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	137,981,408	2.66%	1,714	2.88%	2.15%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	141,983,494	2.74%	1,636	2.74%	1.85%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	313,017,269	6.05%	3,507	5.88%	1.82%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	283,939,382	5.48%	3,031	5.09%	2.13%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	235,696,259	4.55%	2,510	4.21%	2.37%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	196,109,935	3.79%	1,951	3.27%	2.38%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	182,311,197	3.52%	1,686	2.83%	1.98%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	330,619,075	6.39%	2,733	4.59%	1.82%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	258,641,615	5.00%	2,289	3.84%	2.51%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	279,828,469	5.40%	2,406	4.04%	2.59%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	218,710,059	4.22%	1,874	3.14%	2.52%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	169,377,417	3.27%	1,402	2.35%	2.40%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	287,019,397	5.54%	2,271	3.81%	2.14%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	323,667,299	6.25%	2,600	4.36%	2.44%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	354,583,067	6.85%	2,814	4.72%	2.47%	105,104,887	1.32%	703	0.91%	2.18%
2049	307,851,923	5.95%	2,333	3.91%	2.30%	19,766,453	0.25%	120	0.16%	1.10%
2050	35,476,356	0.69%	231	0.39%	1.89%	31,467,790	0.40%	181	0.23%	0.98%
2051	47,558,426	0.92%	285	0.48%	1.39%	62,084,080	0.78%	345	0.45%	0.75%
2052	21,923,273	0.42%	154	0.26%	2.53%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,316,180	0.10%	34	0.06%	2.82%	7,032,298	0.09%	42	0.05%	2.22%
2054	150,380	0.00%	1	0.00%	2.33%					
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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						595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2						1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	22,922,287	0.44%	155	0.26%	2.00%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	674,538,607	13.03%	6,146	10.31%	2.41%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	633,800,358	12.24%	6,357	10.67%	2.56%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	652,246,981	12.60%	7,228	12.13%	2.52%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	478,520,740	9.24%	5,474	9.18%	2.35%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	285,588,534	5.52%	3,352	5.62%	2.58%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	189,463,403	3.66%	2,224	3.73%	2.82%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	257,962,003	4.98%	2,883	4.84%	2.90%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,982,499,399	38.29%	25,783	43.26%	1.61%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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**

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	5,397,825	0.10%	1,127	1.89%	2.07%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	15,101,371	0.29%	1,167	1.96%	1.86%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	25,688,142	0.50%	1,137	1.91%	1.66%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	64,616,386	1.25%	2,264	3.80%	1.72%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	91,964,073	1.78%	2,607	4.37%	2.01%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	88,541,906	1.71%	1,967	3.30%	2.08%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	102,419,699	1.98%	2,000	3.36%	1.94%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	85,328,573	1.65%	1,526	2.56%	1.86%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	183,539,780	3.54%	2,870	4.82%	1.63%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	175,628,133	3.39%	2,641	4.43%	2.04%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	159,441,261	3.08%	2,214	3.71%	2.21%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	147,767,648	2.85%	1,897	3.18%	2.21%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	133,860,159	2.59%	1,560	2.62%	1.92%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	236,039,975	4.56%	2,638	4.43%	1.79%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	324,991,152	6.28%	3,576	6.00%	2.01%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	248,685,954	4.80%	2,606	4.37%	2.29%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	224,654,959	4.34%	2,302	3.86%	2.42%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	156,599,562	3.02%	1,469	2.46%	2.10%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	269,102,208	5.20%	2,331	3.91%	1.88%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	311,222,337	6.01%	2,619	4.39%	2.18%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	285,861,379	5.52%	2,484	4.17%	2.59%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	237,630,915	4.59%	2,043	3.43%	2.54%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	170,431,083	3.29%	1,425	2.39%	2.47%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	229,921,582	4.44%	1,837	3.08%	2.18%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	344,487,094	6.65%	2,757	4.63%	2.35%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	316,840,171	6.12%	2,520	4.23%	2.46%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	403,807,129	7.80%	3,128	5.25%	2.36%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	55,883,208	1.08%	371	0.62%	2.04%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	35,366,327	0.68%	224	0.38%	1.49%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	36,482,452	0.70%	223	0.37%	1.83%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	10,239,869	0.20%	72	0.12%	2.92%	161,577,945	2.03%	954	1.24%	1.17%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	1,611,736,763	31.13%	20,956	35.16%	2.85%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	142,006,551	2.74%	1,770	2.97%	2.39%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,529,570,655	29.54%	18,632	31.26%	1.21%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	1,894,228,343	36.59%	18,244	30.61%	2.84%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	1,611,839,469	31.13%	20,957	35.16%	2.85%	2,636,127,202	33.12%	28,845	37.37%	2.91%
Floating Rate BCE	142,006,551	2.74%	1,770	2.97%	2.39%	277,497,326	3.49%	2,780	3.60%	1.36%
Floating Rate EURIBOR	1,529,467,949	29.54%	18,631	31.26%	1.21%	2,481,544,116	31.18%	24,262	31.43%	0.67%
Floating Rate EURIBOR	1,894,228,343	36.59%	18,244	30.61%	2.84%	2,395,714,358	30.10%	19,506	25.27%	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						908,358	0.01%	9	0.01%	5.14%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	1,415,053,476	27.33%	15,095	25.33%	2.20%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,578,722,682	49.81%	29,735	49.89%	2.02%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Southern Italy	1,183,766,154	22.86%	14,772	24.78%	2.49%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	5,067,408,046	97.87%	58,412	98.00%	2.17%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	110,134,266	2.13%	1,190	2.00%	2.37%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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**

average: <b>48.02%</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%	932,538,931	18.01%	20,211	33.91%	1.93%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	717,827,576	13.86%	8,403	14.10%	1.93%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	865,258,613	16.71%	8,569	14.38%	2.01%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,014,311,351	19.59%	9,027	15.15%	2.24%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,259,250,815	24.32%	10,451	17.53%	2.48%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	387,754,807	7.49%	2,938	4.93%	2.50%	1,567,171,103	19.69%	11,292	14.63%	2.35%
81.01% - 82.00%	169,583	0.00%	1	0.00%	1.13%					
100.01% - 105.00%	227,473	0.00%	1	0.00%	1.33%					
130.00% >=	203,162	0.00%	1	0.00%	1.13%					
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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**

average: <b>64.99%</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%	169,596,851	3.28%	4,006	6.72%	2.36%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	279,558,229	5.40%	5,160	8.66%	2.18%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	493,751,974	9.54%	7,412	12.44%	2.11%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	659,824,406	12.74%	8,302	13.93%	2.05%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,028,962,662	19.87%	11,428	19.17%	2.12%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,545,848,189	49.17%	23,294	39.08%	2.24%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	323,739,968	6.25%	9,024	15.14%	2.75%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	677,407,021	13.08%	12,240	20.54%	2.49%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	837,607,255	16.18%	11,303	18.96%	2.34%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	925,370,792	17.87%	9,978	16.74%	2.25%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	612,795,347	11.84%	5,397	9.06%	2.18%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	597,571,520	11.54%	4,805	8.06%	2.00%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	291,701,992	5.63%	2,056	3.45%	1.92%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	285,979,564	5.52%	1,878	3.15%	1.86%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	126,015,464	2.43%	719	1.21%	1.86%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	147,929,314	2.86%	832	1.40%	1.68%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	61,146,870	1.18%	300	0.50%	1.79%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	64,200,015	1.24%	308	0.52%	1.65%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	30,818,002	0.60%	129	0.22%	1.69%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	47,050,330	0.91%	194	0.33%	1.60%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	15,534,135	0.30%	58	0.10%	1.61%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	17,469,676	0.34%	71	0.12%	1.56%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	9,826,481	0.19%	35	0.06%	1.38%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	26,126,897	0.50%	86	0.14%	1.51%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	67,648,959	1.31%	173	0.29%	1.33%	103,623,611	1.30%	224	0.29%	0.91%
more	11,602,710	0.22%	16	0.03%	1.05%	19,011,069	0.24%	19	0.02%	0.62%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	76,217	0.00%	185	0.31%	2.54%					
1,000 - 8,000	5,402,588	0.10%	1,182	1.98%	2.49%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	39,369,460	0.76%	2,707	4.54%	2.20%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	432,804,573	8.36%	11,943	20.04%	2.33%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	748,694,323	14.46%	11,964	20.07%	2.27%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	964,662,522	18.63%	11,094	18.61%	2.25%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	970,717,214	18.75%	8,690	14.58%	2.23%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	739,662,806	14.29%	5,423	9.10%	2.16%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	466,204,989	9.00%	2,890	4.85%	2.10%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	279,977,316	5.41%	1,503	2.52%	2.04%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	172,478,884	3.33%	815	1.37%	2.03%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	103,882,335	2.01%	439	0.74%	1.89%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	67,084,846	1.30%	257	0.43%	1.92%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	44,665,539	0.86%	156	0.26%	1.83%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	31,563,090	0.61%	101	0.17%	1.82%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	19,608,233	0.38%	58	0.10%	1.72%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	19,524,278	0.38%	54	0.09%	1.63%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	12,425,468	0.24%	32	0.05%	1.70%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	11,174,338	0.22%	27	0.05%	1.56%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	6,575,771	0.13%	15	0.03%	1.48%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	5,086,162	0.10%	11	0.02%	1.49%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,871,520	0.11%	12	0.02%	1.52%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	26,758,977	0.52%	41	0.07%	1.36%	54,556,856	0.69%	87	0.11%	0.91%
more	3,270,864	0.06%	3	0.01%	1.02%	13,695,041	0.17%	12	0.02%	0.77%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	309,292,714	5.97%	4,753	7.97%	2.71%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,211,967,711	62.04%	35,514	59.59%	2.10%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	853,560,065	16.49%	8,959	15.03%	2.43%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	44,046,479	0.85%	819	1.37%	2.62%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	610,459,020	11.79%	7,515	12.61%	2.00%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	147,875,262	2.86%	2,038	3.42%	1.84%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	5,061,570,753	97.76%	57,865	97.09%	2.18%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	115,971,559	2.24%	1,737	2.91%	2.01%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	5,177,542,312	100.00%	59,602	100.00%	2.18%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	5,177,542,312	100.00%	59,602	100.00%	2.18%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	5,177,542,312	100.00%	59,602	100.00%	2.18%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	5,156,990,447	99.60%	59,417	99.69%	2.17%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	20,551,865	0.40%	185	0.31%	0.01%					
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	4,228,671,769	81.67%	49,099	82.38%	2.21%	6,430,362,845	80.79%	63,343	82.38%	1.96%
Other	14,769,595	0.29%	155	0.26%	1.62%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	87,602,273	1.69%	1,689	2.83%	2.68%	129,783,371	1.63%	1,852	2.83%	2.36%
Self-employed	820,564,210	15.85%	8,213	13.78%	1.95%	1,331,046,431	16.72%	11,202	13.78%	1.64%
Temporary	17,308,268	0.33%	276	0.46%	2.11%	31,649,115	0.40%	386	0.46%	1.81%
Unemployed	8,626,197	0.17%	170	0.29%	2.55%	13,281,201	0.17%	201	0.29%	2.19%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	3,817,133,322	73.72%	42,570	71.42%	2.27%	4,177,491,051	52.49%	37,662	71.42%	2.17%
ING	784,656,408	15.15%	10,254	17.20%	1.97%	2,729,690,143	34.30%	29,346	17.20%	1.67%
MOL	575,752,582	11.12%	6,778	11.37%	1.84%	1,051,948,706	13.22%	10,185	11.37%	1.53%
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	72	9,760,049.36	0.12%	0.19%	
Floating to Fixed	6,373	608,637,490.14	10.69%	11.76%	
Fixed to Fixed	751	47,928,079.28	1.26%	0.93%	
	<b>7,196</b>	<b>666,325,618.78</b>	<b>12.07%</b>	<b>12.87%</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	5,165,884,956	99.77%	59,420	99.69%	2.18%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	11,657,355	0.23%	182	0.31%	2.21%					
	<b>5,177,542,312</b>	<b>100.00%</b>	<b>59,602</b>	<b>100.00%</b>	<b>2.18%</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	58,599	0	901	901	5,083,669,675	98.32%	98.19%
0 - 1 Month	175	58,551	34,848	93,399	17,479,054	0.29%	0.34%
1 - 2 Months	299	165,073	73,189	238,261	23,959,509	0.50%	0.46%
2 - 3 Months	50	57,235	21,692	78,928	4,634,018	0.08%	0.09%
3 - 4 Months	56	88,509	37,547	126,056	4,819,223	0.09%	0.09%
4 - 5 Months	36	63,135	28,963	92,098	3,074,400	0.06%	0.06%
5 - 6 Months	26	61,764	30,645	92,409	2,864,186	0.04%	0.06%
6 - 7 Months	24	78,188	36,469	114,657	2,375,638	0.04%	0.05%
7 - 8 Months	17	64,554	21,102	85,656	1,755,961	0.03%	0.03%
8 - 9 Months	22	67,132	39,603	106,735	1,975,696	0.04%	0.04%
9 - 10 Months	16	57,512	21,989	79,501	1,213,156	0.03%	0.02%
10 - 11 Months	17	77,498	30,048	107,546	1,529,607	0.03%	0.03%
11 - 12 Months	11	50,399	17,216	67,614	1,076,008	0.02%	0.02%
> 12 Months	69	625,230	231,884	857,114	6,564,314	0.12%	0.13%
Payment Holiday	185	76,847	33,026	109,873	20,551,865	0.31%	0.40%
	<b>59,602</b>	<b>1,591,625</b>	<b>659,123</b>	<b>2,250,748</b>	<b>5,177,542,312</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.		% Nr of Loans	% of Aggregate Outstanding Not. Amt
					Current Amt	at Event		
Reperforming	432	30,709.00	11,891.00	42,600.00	39,096,089.76	41,620,463.56	0.72%	0.76%
Default	780	762,892.34	330,675.69	1,093,568.03	79,190,116.99	81,432,247.86	1.31%	1.53%
Incaglio	0						0.00%	
>12 Months in Arrears	69	625,229.54	231,884.32	857,113.86	6,564,313.94	5,425,496.39	0.12%	0.13%
Sofferenza	151	0.00	0.00	0.00	14,541,260.31	14,541,260.31	0.25%	0.28%
<b>Total:</b>	<b>1,432</b>	<b>1,418,830.88</b>	<b>574,451.01</b>	<b>1,993,281.89</b>	<b>139,391,781.00</b>	<b>143,019,468.12</b>	<b>2.40%</b>	<b>2.69%</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 (%)

## 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 (%)
<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 (%)
<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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