

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



## **Monthly Investor Report**

**07 May 2020**

**Description**

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	06 July 2020

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA(high)(sf)	AAsf	4,164,615,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA(high)(sf)	AAsf	2,242,485,000.00€	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>€ 7,959,130,000.00</b>	<b>€7,959,130,000.00</b>	

**1. Summary**

All amounts in EURO	Current	At Issue
Reporting Date	07-May-20	05-Jul-18
Portfolio Cut off date	01-Apr-20	01-Mar-18
Initial Principal Balance	7,959,130,000.00	7,959,130,000.00
Of which Cash Available for Replenishment of the Notes	415,115,662.79	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	861,416.89	0.00
Of which Active Outstanding Notional Amount	7,543,152,920.32	7,959,129,900.89
Number of Loans	77,241	77,193
Number of Borrowers	77,241	77,193
Average Principal Balance (Loanparts)	97,657.37	103,106.89
Average Principal Balance (Borrowers)	97,657.37	103,106.89
Coupon: Weighted Average	1.71%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.40%	62.76%
Weighted Average Loan to Market Value	52.40%	52.64%
Seasoning (months): Weighted Average	71.60	61.16
Remaining Tenor (months): Weighted Average	234.83	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.26%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.42%	4.37%
Weighted Average Spread on Floating Rate Loans	1.49%	1.64%
Total Set-off Risk	474,247,963.58	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%	0.38%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.49%	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	0.01%	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	0.05%	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	1,940,472,635	25.72%	17,946	23.23%	2.58%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	146,414,932	1.94%	1,891	2.45%	0.42%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	723,088,251	9.59%	11,951	15.47%	3.26%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	212,178,536	2.81%	2,280	2.95%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,520,998,566	59.94%	43,173	55.89%	1.10%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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%	10,542,678	0.14%	72	0.09%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	1,139,236,684	15.10%	11,009	14.25%	0.32%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,185,946,459	15.72%	13,297	17.21%	0.78%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,295,512,279	17.17%	11,134	14.41%	1.29%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	940,699,721	12.47%	8,268	10.70%	1.74%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,080,663,709	14.33%	10,888	14.10%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,218,617,736	16.16%	12,917	16.72%	2.76%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	314,139,272	4.16%	3,527	4.57%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	102,074,038	1.35%	1,404	1.82%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	78,078,273	1.04%	1,038	1.34%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	43,387,299	0.58%	728	0.94%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	31,188,522	0.41%	510	0.66%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	9,368,020	0.12%	232	0.30%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	9,159,380	0.12%	252	0.33%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	19,633,364	0.26%	429	0.56%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	13,544,534	0.18%	349	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	16,957,419	0.22%	388	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	21,527,156	0.29%	484	0.63%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	10,280,595	0.14%	242	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	1,333,001	0.02%	44	0.06%	6.06%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	773,243	0.01%	20	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	150,688	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	162,879	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	175,973	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	18,923,927	0.25%	433	0.56%	0.38%	29,610,965	0.37%	621	0.80%	0.46%
2005	88,520,583	1.17%	1,872	2.42%	0.47%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	209,477,622	2.78%	3,224	4.17%	0.74%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	349,273,355	4.63%	4,367	5.65%	1.09%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	371,631,309	4.93%	4,666	6.04%	1.18%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	313,423,032	4.16%	3,667	4.75%	1.67%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	364,434,551	4.83%	4,069	5.27%	1.04%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	862,882,889	11.44%	8,599	11.13%	1.01%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	380,528,320	5.04%	3,783	4.90%	2.07%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	313,427,881	4.16%	3,101	4.01%	2.08%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	316,570,199	4.20%	3,281	4.25%	1.91%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	461,405,377	6.12%	4,774	6.18%	1.91%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	967,021,640	12.82%	9,496	12.29%	1.96%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	913,016,720	12.10%	8,455	10.95%	2.22%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	975,793,670	12.94%	8,364	10.83%	2.13%	78,806,542	0.99%	640	0.83%	2.38%
2019	631,781,950	8.38%	5,059	6.55%	1.83%					
2020	5,039,896	0.07%	31	0.04%	1.21%					
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	2,575,310	0.03%	675	0.87%	1.08%	20,973,886	0.26%	956	1.24%	1.06%
2021	15,493,767	0.21%	1,359	1.76%	1.69%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	25,488,305	0.34%	1,315	1.70%	1.92%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	43,298,596	0.57%	1,532	1.98%	1.61%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	42,102,402	0.56%	1,217	1.58%	1.38%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	75,238,068	1.00%	1,718	2.22%	1.08%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	157,548,690	2.09%	3,201	4.14%	1.38%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	143,238,125	1.90%	2,597	3.36%	1.74%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	157,442,442	2.09%	2,437	3.16%	1.63%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	137,294,254	1.82%	1,980	2.56%	1.56%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	169,150,436	2.24%	2,248	2.91%	1.18%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	310,621,581	4.12%	3,848	4.98%	1.29%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	233,632,469	3.10%	2,846	3.68%	1.80%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	226,396,361	3.00%	2,565	3.32%	1.81%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	194,528,866	2.58%	2,062	2.67%	1.70%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	202,469,230	2.68%	2,026	2.62%	1.28%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	455,727,483	6.04%	4,456	5.77%	1.43%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	390,378,178	5.18%	3,724	4.82%	1.75%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	321,841,157	4.27%	3,055	3.96%	2.02%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	277,905,007	3.68%	2,476	3.21%	1.92%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	244,896,947	3.25%	2,053	2.66%	1.37%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	460,662,103	6.11%	3,504	4.54%	1.35%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	367,184,948	4.87%	2,959	3.83%	1.95%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	376,695,350	4.99%	2,973	3.85%	2.00%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	296,405,420	3.93%	2,361	3.06%	1.84%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	232,102,474	3.08%	1,782	2.31%	1.73%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	435,997,112	5.78%	3,209	4.15%	1.72%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	489,354,680	6.49%	3,598	4.66%	2.10%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	497,312,237	6.59%	3,615	4.68%	2.09%	105,104,887	1.32%	703	0.91%	2.18%
2049	442,321,561	5.86%	3,131	4.05%	1.82%	19,766,453	0.25%	120	0.16%	1.10%
2050	31,916,468	0.42%	194	0.25%	1.03%	31,467,790	0.40%	181	0.23%	0.98%
2051	54,996,492	0.73%	317	0.41%	0.75%	62,084,080	0.78%	345	0.45%	0.75%
2052	25,781,767	0.34%	176	0.23%	1.85%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,154,634	0.07%	32	0.04%	2.08%	7,032,298	0.09%	42	0.05%	2.22%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	24,617,140	0.33%	160	0.21%	1.32%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	289,945,953	3.84%	2,269	2.94%	1.75%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	1,140,413,369	15.12%	9,623	12.46%	2.06%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	846,031,394	11.22%	7,694	9.96%	2.21%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	1,036,647,741	13.74%	10,103	13.08%	2.05%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	506,465,469	6.71%	5,190	6.72%	1.91%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	366,618,120	4.86%	3,782	4.90%	1.86%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	282,052,329	3.74%	2,851	3.69%	2.08%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	380,583,342	5.05%	3,793	4.91%	2.13%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	820,907,076	10.88%	7,967	10.31%	1.10%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	436,011,707	5.78%	4,933	6.39%	1.02%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,412,859,278	18.73%	18,876	24.44%	1.15%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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: 19.57 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	5,728,484	0.08%	1,072	1.39%	1.44%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	19,801,533	0.26%	1,416	1.83%	1.81%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	29,668,519	0.39%	1,345	1.74%	1.86%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	46,114,899	0.61%	1,485	1.92%	1.42%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	42,498,240	0.56%	1,137	1.47%	1.40%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	99,407,540	1.32%	2,207	2.86%	1.10%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	165,753,288	2.20%	3,286	4.25%	1.55%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	131,428,308	1.74%	2,236	2.89%	1.70%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	183,163,876	2.43%	2,772	3.59%	1.55%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	114,171,459	1.51%	1,608	2.08%	1.51%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	216,197,652	2.87%	2,757	3.57%	1.13%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	287,659,480	3.81%	3,594	4.65%	1.43%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	252,256,962	3.34%	2,982	3.86%	1.80%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	223,506,957	2.96%	2,494	3.23%	1.84%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	173,157,356	2.30%	1,788	2.31%	1.53%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	210,671,361	2.79%	2,077	2.69%	1.25%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	526,256,240	6.98%	5,154	6.67%	1.53%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	360,053,956	4.77%	3,402	4.40%	1.85%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	335,160,392	4.44%	3,131	4.05%	2.02%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	210,966,397	2.80%	1,833	2.37%	1.75%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	296,584,453	3.93%	2,461	3.19%	1.40%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	484,061,729	6.42%	3,644	4.72%	1.44%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	359,563,281	4.77%	2,936	3.80%	2.00%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	345,172,538	4.58%	2,710	3.51%	2.00%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	283,215,614	3.75%	2,242	2.90%	1.78%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	254,965,150	3.38%	1,931	2.50%	1.70%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	498,778,719	6.61%	3,657	4.73%	1.84%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	410,900,705	5.45%	2,995	3.88%	2.10%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	661,844,678	8.77%	4,812	6.23%	2.03%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	210,211,808	2.79%	1,440	1.86%	1.70%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	104,231,346	1.38%	637	0.82%	1.11%	161,577,945	2.03%	954	1.24%	1.17%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	2,668,962,840	35.38%	29,961	38.79%	2.76%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	211,955,806	2.81%	2,278	2.95%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	2,090,753,719	27.72%	22,931	29.69%	0.57%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,571,480,555	34.09%	22,071	28.57%	1.49%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	2,665,262,877	35.33%	29,914	38.73%	2.76%	2,627,349,808	33.01%	28,770	37.27%	2.92%
Floating Rate BCE	211,955,806	2.81%	2,278	2.95%	2.38%	278,359,705	3.50%	2,786	3.61%	1.36%
Floating Rate EURIBOR 1M	2,090,753,719	27.72%	22,931	29.69%	0.57%	2,485,033,032	31.22%	24,291	31.47%	0.67%
Floating Rate EURIBOR 3M	2,571,480,555	34.09%	22,071	28.57%	1.49%	2,400,140,457	30.16%	19,546	25.32%	1.95%
2018						92,774,083	1.17%	1,006	1.30%	5.23%
2019						68,577,294	0.86%	719	0.93%	4.48%
2020	3,158,534	0.04%	41	0.05%	4.68%	5,987,164	0.08%	66	0.09%	4.70%
2021	541,429	0.01%	6	0.01%	5.20%	908,358	0.01%	9	0.01%	5.14%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	2,101,138,095	27.85%	19,941	25.82%	1.80%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,709,294,355	49.17%	38,260	49.53%	1.43%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,509,231	0.05%	35	0.05%	2.54%					
Southern Italy	1,729,211,239	22.92%	19,005	24.60%	2.21%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	7,398,853,405	98.09%	75,823	98.16%	1.71%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	144,299,515	1.91%	1,418	1.84%	1.88%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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: 52.40%	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
Current Loan to Market Value (%)										
<= 30.00%	1,048,340,515	13.90%	20,976	27.16%	1.56%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	887,706,703	11.77%	10,081	13.05%	1.47%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,125,664,397	14.92%	10,755	13.92%	1.48%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,388,445,630	18.41%	11,721	15.17%	1.59%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,568,982,399	20.80%	12,512	16.20%	1.86%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,524,013,277	20.20%	11,196	14.49%	2.07%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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: 64.40%	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
Original Loan to Market Value (%)										
<= 30.00%	274,153,327	3.63%	5,545	7.18%	1.96%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	436,096,385	5.78%	6,825	8.84%	1.75%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	754,928,946	10.01%	9,770	12.65%	1.64%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	982,432,549	13.02%	10,815	14.00%	1.58%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,495,968,627	19.83%	14,681	19.01%	1.64%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,599,573,086	47.72%	29,605	38.33%	1.77%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	493,152,975	6.54%	11,905	15.41%	2.45%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	1,010,429,940	13.40%	16,014	20.73%	2.09%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,235,252,624	16.38%	14,683	19.01%	1.92%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,352,576,401	17.93%	12,912	16.72%	1.80%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	884,596,335	11.73%	6,941	8.99%	1.69%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	862,447,752	11.43%	6,163	7.98%	1.45%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	415,461,168	5.51%	2,599	3.36%	1.36%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	404,629,711	5.36%	2,343	3.03%	1.27%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	176,502,758	2.34%	903	1.17%	1.30%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	214,343,644	2.84%	1,060	1.37%	1.13%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	85,946,995	1.14%	372	0.48%	1.15%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	94,731,207	1.26%	396	0.51%	1.08%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	40,614,747	0.54%	156	0.20%	1.11%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	69,434,222	0.92%	257	0.33%	1.04%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	22,347,192	0.30%	75	0.10%	1.05%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	27,126,864	0.36%	94	0.12%	0.93%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	12,745,963	0.17%	39	0.05%	0.76%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	34,548,383	0.46%	102	0.13%	0.87%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	90,280,682	1.20%	209	0.27%	0.71%	103,623,611	1.30%	224	0.29%	0.91%
more	15,983,357	0.21%	18	0.02%	0.60%	19,011,069	0.24%	19	0.02%	0.62%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	52,934	0.00%	109	0.14%	1.47%					
1,000 - 8,000	5,758,765	0.08%	1,199	1.55%	1.91%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	36,319,139	0.48%	2,569	3.33%	2.27%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	437,915,102	5.81%	11,674	15.11%	2.00%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	909,503,759	12.06%	14,458	18.72%	1.92%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,297,939,838	17.21%	14,879	19.26%	1.84%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,363,364,508	18.07%	12,178	15.77%	1.81%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,171,290,524	15.53%	8,584	11.11%	1.69%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	814,711,360	10.80%	5,052	6.54%	1.61%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	506,180,390	6.71%	2,719	3.52%	1.50%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	320,211,775	4.25%	1,514	1.96%	1.41%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	198,445,078	2.63%	841	1.09%	1.41%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	126,434,084	1.68%	483	0.63%	1.29%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	86,191,986	1.14%	301	0.39%	1.26%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	61,954,578	0.82%	199	0.26%	1.23%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	41,386,450	0.55%	123	0.16%	1.17%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	31,436,109	0.42%	87	0.11%	1.26%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	29,403,541	0.39%	76	0.10%	1.05%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	18,227,512	0.24%	44	0.06%	0.99%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	13,466,713	0.18%	31	0.04%	0.88%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	12,465,666	0.17%	27	0.03%	0.81%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	6,784,259	0.09%	14	0.02%	0.82%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	45,960,274	0.61%	73	0.09%	0.71%	54,556,856	0.69%	87	0.11%	0.91%
more	7,748,579	0.10%	7	0.01%	0.89%	13,695,041	0.17%	12	0.02%	0.77%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	727,573,577	9.65%	8,782	11.37%	2.22%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,657,530,119	61.75%	46,616	60.35%	1.60%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	929,776,763	12.33%	8,233	10.66%	2.02%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	65,584,735	0.87%	986	1.28%	2.36%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	940,955,273	12.47%	9,985	12.93%	1.54%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	221,732,453	2.94%	2,639	3.42%	1.55%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown										
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	7,362,680,615	97.61%	74,766	96.80%	1.72%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	180,472,305	2.39%	2,475	3.20%	1.42%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	7,543,152,920	100.00%	77,241	100.00%	1.71%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	7,543,152,920	100.00%	77,241	100.00%	1.71%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	7,543,073,294	100.00%	77,240	100.00%	1.71%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	79,627	0.00%	1	0.00%	0.00%					
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	7,530,466,831	99.83%	77,127	99.85%	1.71%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	12,686,089	0.17%	114	0.15%	0.00%					
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	6,167,326,142	81.76%	63,755	82.54%	1.75%	6,430,362,845	80.79%	63,343	82.54%	1.96%
Other	20,816,921	0.28%	197	0.26%	1.10%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	136,115,120	1.80%	2,109	2.73%	2.19%	129,783,371	1.63%	1,852	2.73%	2.36%
Self-employed	1,177,003,889	15.60%	10,587	13.71%	1.43%	1,331,046,431	16.72%	11,202	13.71%	1.64%
Temporary	28,168,588	0.37%	378	0.49%	1.71%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	13,722,261	0.18%	215	0.28%	2.02%	13,281,201	0.17%	201	0.28%	2.19%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	4,469,712,418	59.26%	42,245	54.69%	1.95%	4,177,491,051	52.49%	37,662	54.69%	2.17%
ING	2,250,133,139	29.83%	26,243	33.98%	1.40%	2,729,690,143	34.30%	29,346	33.98%	1.67%
MOL	823,307,363	10.91%	8,753	11.33%	1.28%	1,051,948,706	13.22%	10,185	11.33%	1.53%
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	3	429,543.25	0.00%	0.01%	
Floating to Fixed	2,854	281,372,859.09	3.69%	3.73%	
Fixed to Fixed	546	42,229,374.30	0.71%	0.56%	
	<b>3,403</b>	<b>324,031,776.64</b>	<b>4.41%</b>	<b>4.30%</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	7,541,872,762	99.98%	77,228	99.98%	1.71%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	1,280,159	0.02%	13	0.02%	3.77%					
	<b>7,543,152,920</b>	<b>100.00%</b>	<b>77,241</b>	<b>100.00%</b>	<b>1.71%</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	76,584	0	737	737	7,471,925,212	99.15%	99.06%
0 - 1 Month	257	95,247	49,938	145,185	28,461,935	0.33%	0.38%
1 - 2 Months	56	42,183	22,949	65,132	5,940,563	0.07%	0.08%
2 - 3 Months	38	38,438	20,550	58,987	4,059,858	0.05%	0.05%
3 - 4 Months	41	68,264	20,678	88,943	4,150,617	0.05%	0.06%
4 - 5 Months	28	52,189	22,417	74,606	3,177,311	0.04%	0.04%
5 - 6 Months	26	84,622	29,707	114,329	3,070,907	0.03%	0.04%
6 - 7 Months	15	35,052	28,622	63,674	1,643,820	0.02%	0.02%
7 - 8 Months	12	36,915	17,042	53,957	1,205,988	0.02%	0.02%
8 - 9 Months	15	42,368	25,333	67,701	1,445,179	0.02%	0.02%
9 - 10 Months	10	35,985	18,422	54,407	1,062,598	0.01%	0.01%
10 - 11 Months	10	36,745	25,978	62,723	1,063,623	0.01%	0.01%
11 - 12 Months	11	48,646	20,733	69,379	1,127,717	0.01%	0.01%
> 12 Months	24	178,464	64,355	242,819	2,131,505	0.03%	0.03%
Payment Holiday	114	66,298	19,982	86,280	12,686,089	0.15%	0.17%
	<b>77,241</b>	<b>861,417</b>	<b>387,441</b>	<b>1,248,858</b>	<b>7,543,152,920</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	58	8,594.48	5,320.15	13,914.63	6,426,382.87	6,567,185.65	0.08%	0.09%
Default	341	532,524.99	245,852.71	778,377.70	35,054,588.28	35,677,108.38	0.44%	0.46%
Incaglio	0						0.00%	
>12 Months in Arrears	24	178,463.88	64,355.06	242,818.94	2,131,504.50	2,168,755.68	0.03%	0.03%
Sofferenza	28	0.00	0.00	0.00	3,073,271.45	3,073,271.45	0.04%	0.04%
	<b>451</b>	<b>719,583.35</b>	<b>315,527.92</b>	<b>1,035,111.27</b>	<b>46,685,747.10</b>	<b>47,486,321.16</b>	<b>0.58%</b>	<b>0.62%</b>

**26a. Realised Losses: Cumulative**

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