

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



## **Monthly Investor Report**

*Before Portfolio Checks*

**05 December 2019**

**Description**

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	07 January 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	05-Dec-19	05-Jul-18
Portfolio Cut off date	01-Nov-19	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	167,057,795.99	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	699,421.76	0.00
Of which Active Outstanding Notional Amount	7,791,372,782.25	7,959,129,900.89
Number of Loans	78,575	77,193
Number of Borrowers	78,575	77,193
Average Principal Balance (Loanparts)	99,158.42	103,106.89
Average Principal Balance (Borrowers)	99,158.42	103,106.89
Coupon: Weighted Average	1.72%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.16%	62.76%
Weighted Average Loan to Market Value	52.76%	52.64%
Seasoning (months): Weighted Average	68.34	61.16
Remaining Tenor (months): Weighted Average	236.88	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.29%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.51%	4.37%
Weighted Average Spread on Floating Rate Loans	1.50%	1.64%
Total Set-off Risk	502,457,098.98	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%	0.26%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.31%	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	0.23%	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	1,961,265,472	25.17%	17,909	22.79%	2.64%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	157,652,645	2.02%	1,942	2.47%	0.51%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	782,720,935	10.05%	12,431	15.82%	3.29%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	225,539,240	2.89%	2,368	3.01%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,664,194,490	59.86%	43,925	55.90%	1.09%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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%	7,686,132	0.10%	50	0.06%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	1,197,748,617	15.37%	11,320	14.41%	0.31%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,241,699,361	15.94%	13,893	17.68%	0.78%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,359,160,934	17.44%	11,325	14.41%	1.30%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	825,838,219	10.60%	7,241	9.22%	1.74%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,113,102,978	14.29%	10,863	13.83%	2.32%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,279,823,251	16.43%	13,287	16.91%	2.76%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	354,517,570	4.55%	3,893	4.95%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	118,257,478	1.52%	1,563	1.99%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	92,416,905	1.19%	1,183	1.51%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	47,125,824	0.60%	767	0.98%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	33,889,569	0.43%	538	0.68%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	10,204,242	0.13%	238	0.30%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	13,110,590	0.17%	303	0.39%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	22,432,261	0.29%	461	0.59%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	16,104,939	0.21%	386	0.49%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	19,469,263	0.25%	412	0.52%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	24,272,181	0.31%	516	0.66%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	11,360,066	0.15%	256	0.33%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	1,765,174	0.02%	48	0.06%	6.05%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	832,017	0.01%	21	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	205,141	0.00%	5	0.01%	6.56%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	167,216	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	182,855	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	20,725,827	0.27%	481	0.61%	0.38%	29,610,965	0.37%	621	0.80%	0.46%
2005	95,487,774	1.23%	1,966	2.50%	0.47%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	223,112,512	2.86%	3,318	4.22%	0.76%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	370,854,444	4.76%	4,506	5.73%	1.12%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	396,367,030	5.09%	4,829	6.15%	1.20%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	335,530,790	4.31%	3,838	4.88%	1.71%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	384,503,824	4.93%	4,191	5.33%	1.05%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	909,918,881	11.68%	8,874	11.29%	1.03%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	403,991,666	5.19%	3,936	5.01%	2.05%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	333,136,550	4.28%	3,216	4.09%	2.07%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	335,565,356	4.31%	3,401	4.33%	1.95%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	488,260,633	6.27%	4,949	6.30%	1.95%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	1,032,386,585	13.25%	9,911	12.61%	1.98%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	968,969,892	12.44%	8,791	11.19%	2.24%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	1,032,317,057	13.25%	8,683	11.05%	2.14%	78,806,542	0.99%	640	0.83%	2.38%
2019	460,243,962	5.91%	3,685	4.69%	1.86%					
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	40,400	0.00%	55	0.07%	1.32%	10,625,272	0.13%	867	1.12%	2.18%
2020	5,723,752	0.07%	879	1.12%	1.03%	20,973,886	0.26%	956	1.24%	1.06%
2021	21,247,418	0.27%	1,411	1.80%	1.67%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	31,036,802	0.40%	1,364	1.74%	1.93%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	49,846,256	0.64%	1,581	2.01%	1.61%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	47,186,490	0.61%	1,238	1.58%	1.41%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	81,998,153	1.05%	1,754	2.23%	1.09%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	172,080,529	2.21%	3,297	4.20%	1.38%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	154,837,861	1.99%	2,673	3.40%	1.74%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	166,459,457	2.14%	2,480	3.16%	1.66%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	145,041,162	1.86%	2,000	2.55%	1.54%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	179,252,680	2.30%	2,288	2.91%	1.20%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	327,543,826	4.20%	3,936	5.01%	1.30%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	243,705,831	3.13%	2,891	3.68%	1.83%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	243,340,096	3.12%	2,680	3.41%	1.84%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	195,636,497	2.51%	2,019	2.57%	1.70%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	211,918,091	2.72%	2,066	2.63%	1.29%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	483,169,937	6.20%	4,631	5.89%	1.46%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	412,254,537	5.29%	3,865	4.92%	1.77%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	342,031,111	4.39%	3,189	4.06%	2.05%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	275,213,356	3.53%	2,387	3.04%	1.93%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	254,372,697	3.26%	2,099	2.67%	1.39%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	482,990,814	6.20%	3,626	4.61%	1.36%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	385,753,718	4.95%	3,062	3.90%	1.97%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	394,088,503	5.06%	3,065	3.90%	2.00%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	282,853,922	3.63%	2,231	2.84%	1.83%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	243,241,741	3.12%	1,846	2.35%	1.77%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	459,939,719	5.90%	3,341	4.25%	1.73%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	515,039,501	6.61%	3,732	4.75%	2.13%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	523,855,507	6.72%	3,769	4.80%	2.12%	105,104,887	1.32%	703	0.91%	2.18%
2049	344,386,321	4.42%	2,422	3.08%	1.84%	19,766,453	0.25%	120	0.16%	1.10%
2050	26,934,626	0.35%	162	0.21%	0.97%	31,467,790	0.40%	181	0.23%	0.98%
2051	56,273,932	0.72%	322	0.41%	0.74%	62,084,080	0.78%	345	0.45%	0.75%
2052	26,719,863	0.34%	181	0.23%	1.82%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,357,678	0.07%	33	0.04%	2.06%	7,032,298	0.09%	42	0.05%	2.22%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	133,204,876	1.71%	1,030	1.31%	1.77%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	520,235,303	6.68%	4,205	5.35%	1.97%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	1,001,269,732	12.85%	8,573	10.91%	2.17%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	1,022,455,423	13.12%	9,426	12.00%	2.22%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	912,408,632	11.71%	8,801	11.20%	1.93%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	462,925,229	5.94%	4,689	5.97%	1.96%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	307,757,131	3.95%	3,120	3.97%	1.97%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	362,753,298	4.66%	3,512	4.47%	2.07%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	543,853,976	6.98%	5,157	6.56%	1.69%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	785,530,456	10.08%	7,863	10.01%	1.01%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	339,601,112	4.36%	3,748	4.77%	1.12%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,399,377,615	17.96%	18,451	23.48%	1.16%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	3,705,320	0.05%	726	0.92%	0.99%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	17,534,286	0.23%	1,319	1.68%	1.55%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	30,212,733	0.39%	1,418	1.80%	1.99%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	44,775,140	0.57%	1,511	1.92%	1.68%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	52,409,967	0.67%	1,400	1.78%	1.36%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	68,370,613	0.88%	1,496	1.90%	1.14%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	149,899,068	1.92%	2,945	3.75%	1.27%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	170,163,655	2.18%	3,019	3.84%	1.70%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	159,012,557	2.04%	2,425	3.09%	1.72%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	161,090,024	2.07%	2,223	2.83%	1.55%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	163,791,892	2.10%	2,099	2.67%	1.21%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	290,235,218	3.73%	3,541	4.51%	1.27%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	266,210,216	3.42%	3,176	4.04%	1.72%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	250,236,406	3.21%	2,790	3.55%	1.83%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	204,381,762	2.62%	2,140	2.72%	1.76%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	199,151,083	2.56%	1,955	2.49%	1.34%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	410,287,273	5.27%	3,944	5.02%	1.42%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	456,483,846	5.86%	4,308	5.48%	1.70%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	359,506,190	4.61%	3,334	4.24%	1.99%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	293,733,507	3.77%	2,600	3.31%	1.99%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	237,936,203	3.05%	1,965	2.50%	1.47%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	420,361,656	5.40%	3,231	4.11%	1.38%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	436,303,721	5.60%	3,357	4.27%	1.77%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	402,289,441	5.16%	3,155	4.02%	2.00%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	304,988,700	3.91%	2,401	3.06%	1.88%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	235,928,191	3.03%	1,805	2.30%	1.79%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	403,800,819	5.18%	2,939	3.74%	1.72%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	520,135,626	6.68%	3,785	4.82%	2.06%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	513,945,725	6.60%	3,688	4.69%	2.13%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	443,825,241	5.70%	3,149	4.01%	1.91%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	120,666,705	1.55%	731	0.93%	1.12%	161,577,945	2.03%	954	1.24%	1.17%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	2,752,248,498	35.32%	30,441	38.74%	2.83%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	225,539,240	2.89%	2,368	3.01%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	2,198,114,037	28.21%	23,576	30.00%	0.56%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,615,471,007	33.57%	22,190	28.24%	1.48%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	2,743,986,407	35.22%	30,340	38.61%	2.82%	2,625,202,113	32.98%	28,752	37.25%	2.92%
Floating	4,889,733,730	62.76%	46,293	58.92%	1.15%	5,131,405,213	64.47%	46,259	59.93%	1.30%
2017	17,748,142	0.23%	246	0.31%	0.15%	23,027,007	0.29%	268	0.35%	0.30%
2018	79,403,442	1.02%	1,000	1.27%	0.17%	104,022,751	1.31%	1,120	1.45%	5.17%
2019	54,500,597	0.70%	625	0.80%	0.66%	68,577,294	0.86%	719	0.93%	4.48%
2020	5,375,918	0.07%	64	0.08%	4.71%	5,987,164	0.08%	66	0.09%	4.70%
2021	624,546	0.01%	7	0.01%	5.18%	908,358	0.01%	9	0.01%	5.14%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	2,175,036,767	27.92%	20,339	25.88%	1.82%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,841,477,184	49.30%	39,045	49.69%	1.43%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,188,943	0.04%	31	0.04%	2.55%					
Southern Italy	1,771,669,889	22.74%	19,160	24.38%	2.23%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	7,651,158,464	98.20%	77,208	98.26%	1.72%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	140,214,319	1.80%	1,367	1.74%	1.90%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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>52.76%</b> Current Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	1,052,231,267	13.51%	20,669	26.30%	1.58%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	909,169,969	11.67%	10,265	13.06%	1.47%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,162,482,236	14.92%	10,997	14.00%	1.50%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,418,228,790	18.20%	11,911	15.16%	1.57%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,607,404,043	20.63%	12,696	16.16%	1.86%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,641,856,477	21.07%	12,037	15.32%	2.11%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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>64.16%</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%	291,150,324	3.74%	5,703	7.26%	1.97%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	459,635,182	5.90%	7,001	8.91%	1.76%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	796,750,510	10.23%	10,060	12.80%	1.66%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	1,028,225,606	13.20%	11,104	14.13%	1.59%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,555,834,132	19.97%	14,983	19.07%	1.65%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,659,777,030	46.97%	29,724	37.83%	1.78%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	511,616,390	6.57%	12,090	15.39%	2.47%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	1,050,608,059	13.48%	16,336	20.79%	2.11%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,276,341,161	16.38%	14,944	19.02%	1.94%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,395,098,135	17.91%	13,132	16.71%	1.81%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	910,381,961	11.68%	7,046	8.97%	1.70%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	890,749,179	11.43%	6,276	7.99%	1.46%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	427,042,255	5.48%	2,625	3.34%	1.37%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	418,194,199	5.37%	2,386	3.04%	1.28%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	180,167,900	2.31%	909	1.16%	1.30%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	221,679,461	2.85%	1,079	1.37%	1.13%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	87,744,519	1.13%	376	0.48%	1.15%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	97,851,457	1.26%	402	0.51%	1.10%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	42,621,817	0.55%	161	0.20%	1.12%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	71,526,498	0.92%	261	0.33%	1.03%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	23,500,595	0.30%	77	0.10%	1.09%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	29,587,589	0.38%	100	0.13%	0.95%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	12,902,522	0.17%	39	0.05%	0.75%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	36,609,242	0.47%	107	0.14%	0.85%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	90,851,440	1.17%	211	0.27%	0.70%	103,623,611	1.30%	224	0.29%	0.91%
more	16,298,404	0.21%	18	0.02%	0.59%	19,011,069	0.24%	19	0.02%	0.62%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	46,104	0.00%	78	0.10%	1.40%					
1,000 - 8,000	4,756,111	0.06%	987	1.26%	1.71%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	36,551,778	0.47%	2,587	3.29%	2.23%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	434,405,201	5.58%	11,513	14.65%	2.03%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	912,442,933	11.71%	14,480	18.43%	1.94%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,334,564,473	17.13%	15,284	19.45%	1.86%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,400,508,538	17.98%	12,505	15.91%	1.83%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,217,634,419	15.63%	8,917	11.35%	1.71%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	855,035,842	10.97%	5,300	6.75%	1.62%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	538,910,115	6.92%	2,893	3.68%	1.52%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	329,154,460	4.22%	1,556	1.98%	1.41%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	221,286,290	2.84%	938	1.19%	1.43%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	124,605,352	1.60%	476	0.61%	1.30%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	95,187,117	1.22%	333	0.42%	1.22%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	68,629,802	0.88%	220	0.28%	1.25%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	46,558,899	0.60%	138	0.18%	1.22%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	30,502,785	0.39%	84	0.11%	1.23%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	27,088,952	0.35%	70	0.09%	1.09%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	20,568,777	0.26%	50	0.06%	0.93%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	18,264,905	0.23%	42	0.05%	1.00%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	13,893,309	0.18%	30	0.04%	0.87%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	7,778,151	0.10%	16	0.02%	0.78%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	45,138,026	0.58%	71	0.09%	0.68%	54,556,856	0.69%	87	0.11%	0.91%
more	7,860,444	0.10%	7	0.01%	0.88%	13,695,041	0.17%	12	0.02%	0.77%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	747,367,305	9.59%	8,821	11.23%	2.23%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,784,000,879	61.40%	47,320	60.22%	1.61%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	953,574,771	12.24%	8,332	10.60%	2.04%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	68,508,625	0.88%	1,004	1.28%	2.38%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	1,001,447,579	12.85%	10,356	13.18%	1.56%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	236,310,605	3.03%	2,741	3.49%	1.58%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	163,018	0.00%	1	0.00%	0.66%					
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	7,602,420,904	97.57%	76,028	96.76%	1.73%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	188,951,879	2.43%	2,547	3.24%	1.43%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	7,791,372,782	100.00%	78,575	100.00%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	7,791,372,782	100.00%	78,575	100.00%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	7,788,760,839	99.97%	78,553	99.97%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	2,611,943	0.03%	22	0.03%	0.00%					
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	7,780,925,728	99.87%	78,481	99.88%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays pursuant Law Decree n. 39										
Payment Holidays Moratoria ABI	10,447,054	0.13%	94	0.12%	0.00%					
Payment Holidays pursuant Law Decree n. 132										
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	6,362,875,355	81.67%	64,818	82.49%	1.77%	6,430,362,845	80.79%	63,343	82.49%	1.96%
Other	19,772,279	0.25%	196	0.25%	1.13%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	139,573,311	1.79%	2,108	2.68%	2.20%	129,783,371	1.63%	1,852	2.68%	2.36%
Self-employed	1,225,612,341	15.73%	10,847	13.80%	1.43%	1,331,046,431	16.72%	11,202	13.80%	1.64%
Temporary	29,375,216	0.38%	384	0.49%	1.70%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	14,164,281	0.18%	222	0.28%	2.03%	13,281,201	0.17%	201	0.28%	2.19%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	4,564,916,755	58.59%	42,590	54.20%	1.97%	4,177,491,051	52.49%	37,662	54.20%	2.17%
ING	2,357,443,755	30.26%	26,953	34.30%	1.41%	2,729,690,143	34.30%	29,346	34.30%	1.67%
MOL	869,012,272	11.15%	9,032	11.49%	1.28%	1,051,948,706	13.22%	10,185	11.49%	1.53%
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	2	356,630.37	0.00%	0.00%	
Floating to Fixed	2,042	196,621,260.08	2.60%	2.52%	
Fixed to Fixed	329	27,595,378.73	0.42%	0.35%	
	<b>2,373</b>	<b>224,573,269.18</b>	<b>3.02%</b>	<b>2.88%</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 Instalments	7,791,372,782	100.00%	78,575	100.00%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Instalments										
	<b>7,791,372,782</b>	<b>100.00%</b>	<b>78,575</b>	<b>100.00%</b>	<b>1.72%</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	78,063	0	1,554	1,554	7,735,221,783	99.35%	99.28%
0 - 1 Month	152	54,055	24,755	78,810	15,965,179	0.19%	0.20%
1 - 2 Months	74	58,251	33,403	91,653	8,732,238	0.09%	0.11%
2 - 3 Months	52	58,246	33,965	92,211	6,222,382	0.07%	0.08%
3 - 4 Months	26	42,016	19,721	61,737	3,233,075	0.03%	0.04%
4 - 5 Months	26	41,140	24,413	65,552	2,633,820	0.03%	0.03%
5 - 6 Months	13	31,719	16,181	47,900	1,321,318	0.02%	0.02%
6 - 7 Months	16	34,420	19,365	53,785	1,657,622	0.02%	0.02%
7 - 8 Months	14	60,970	25,919	86,889	1,616,941	0.02%	0.02%
8 - 9 Months	11	34,657	14,749	49,406	904,045	0.01%	0.01%
9 - 10 Months	5	23,516	10,318	33,833	471,248	0.01%	0.01%
10 - 11 Months	5	13,519	7,259	20,778	390,467	0.01%	0.01%
11 - 12 Months	5	19,643	8,227	27,870	465,067	0.01%	0.01%
> 12 Months	19	136,120	61,744	197,864	2,090,544	0.02%	0.03%
Payment Holiday	94	91,151	17,690	108,841	10,447,054	0.12%	0.13%
	<b>78,575</b>	<b>699,422</b>	<b>319,262</b>	<b>1,018,684</b>	<b>7,791,372,782</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	28	1,469.47	1,111.01	2,580.48	3,029,379.96	3,066,218.63	0.04%	0.04%
Default	218	463,977.43	206,972.21	670,949.64	23,995,523.05	24,345,011.54	0.28%	0.31%
Incaglio	0						0.00%	
>12 Months in Arrears	19	136,120.10	61,744.14	197,864.24	2,090,544.11	2,118,026.07	0.02%	0.03%
Sofferenza	11	0.00	0.00	0.00	1,166,090.33	1,166,090.33	0.01%	0.01%
	<b>276</b>	<b>601,567.00</b>	<b>269,827.36</b>	<b>871,394.36</b>	<b>30,281,537.45</b>	<b>30,695,346.57</b>	<b>0.35%</b>	<b>0.39%</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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