

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



## **Monthly Investor Report**

**05 June 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-sf/stable	AAsf	4,164,615,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	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-Jun-20	05-Jul-18
Portfolio Cut off date	01-May-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	483,001,048.81	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,025,607.20	0.00
Of which Active Outstanding Notional Amount	7,475,103,343.99	7,959,129,900.89
Number of Loans	76,887	77,193
Number of Borrowers	76,887	77,193
Average Principal Balance (Loanparts)	97,221.94	103,106.89
Average Principal Balance (Borrowers)	97,221.94	103,106.89
Coupon: Weighted Average	1.73%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.43%	62.76%
Weighted Average Loan to Market Value	52.26%	52.64%
Seasoning (months): Weighted Average	72.54	61.16
Remaining Tenor (months): Weighted Average	234.07	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.25%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.38%	4.37%
Weighted Average Spread on Floating Rate Loans	1.49%	1.64%
Total Set-off Risk	474,666,940.25	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%	0.36%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.58%	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	1,922,804,803	25.72%	17,851	23.22%	2.58%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	143,851,160	1.92%	1,882	2.45%	0.38%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	712,525,249	9.53%	11,876	15.45%	3.25%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	210,768,700	2.82%	2,273	2.96%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,485,153,432	60.00%	43,005	55.93%	1.13%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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
average: 1.73%										
0.00% - 0.00%	27,054,093	0.36%	166	0.22%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	1,117,385,772	14.95%	10,924	14.21%	0.28%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,089,663,552	14.58%	12,716	16.54%	0.77%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	915,833,996	12.25%	7,803	10.15%	1.25%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	1,262,963,807	16.90%	10,922	14.21%	1.70%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,168,634,994	15.63%	11,757	15.29%	2.28%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,197,812,592	16.02%	12,650	16.45%	2.76%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	336,914,049	4.51%	3,770	4.90%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	102,615,205	1.37%	1,409	1.83%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	81,483,763	1.09%	1,104	1.44%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	43,397,167	0.58%	733	0.95%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	30,709,819	0.41%	506	0.66%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	9,245,440	0.12%	231	0.30%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	8,918,701	0.12%	247	0.32%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	19,042,553	0.25%	423	0.55%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	13,045,384	0.17%	347	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	16,524,634	0.22%	385	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	21,131,735	0.28%	481	0.63%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	10,174,262	0.14%	240	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	1,301,256	0.02%	44	0.06%	6.06%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	764,277	0.01%	20	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	149,725	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	161,997	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	174,572	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	18,620,404	0.25%	431	0.56%	0.34%	29,610,965	0.37%	621	0.80%	0.46%
2005	87,331,621	1.17%	1,848	2.40%	0.44%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	207,255,417	2.77%	3,212	4.18%	0.70%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	345,560,919	4.62%	4,349	5.66%	1.06%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	367,350,646	4.91%	4,647	6.04%	1.15%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	310,177,995	4.15%	3,651	4.75%	1.66%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	361,138,945	4.83%	4,042	5.26%	1.00%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	854,652,658	11.43%	8,558	11.13%	0.98%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	378,374,681	5.06%	3,777	4.91%	2.11%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	309,997,407	4.15%	3,077	4.00%	2.15%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	313,636,967	4.20%	3,266	4.25%	1.99%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	458,058,809	6.13%	4,761	6.19%	1.97%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	957,854,566	12.81%	9,452	12.29%	2.00%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	905,342,053	12.11%	8,418	10.95%	2.25%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	967,674,743	12.95%	8,326	10.83%	2.17%	78,806,542	0.99%	640	0.83%	2.38%
2019	627,049,365	8.39%	5,041	6.56%	1.87%					
2020	5,026,147	0.07%	31	0.04%	1.27%					
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	2,875,222	0.04%	632	0.82%	1.17%	20,973,886	0.26%	956	1.24%	1.06%
2021	14,368,732	0.19%	1,350	1.76%	1.66%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	24,585,022	0.33%	1,315	1.71%	1.89%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	42,215,177	0.56%	1,531	1.99%	1.59%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	41,218,849	0.55%	1,212	1.58%	1.37%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	73,864,954	0.99%	1,712	2.23%	1.05%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	154,781,797	2.07%	3,185	4.14%	1.36%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	140,840,281	1.88%	2,583	3.36%	1.74%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	153,813,874	2.06%	2,409	3.13%	1.64%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	137,943,812	1.85%	2,003	2.61%	1.55%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	166,880,319	2.23%	2,231	2.90%	1.18%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	306,710,098	4.10%	3,834	4.99%	1.27%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	228,912,338	3.06%	2,817	3.66%	1.82%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	226,455,035	3.03%	2,576	3.35%	1.81%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	192,734,311	2.58%	2,054	2.67%	1.72%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	200,946,834	2.69%	2,020	2.63%	1.29%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	452,468,257	6.05%	4,440	5.77%	1.43%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	387,969,350	5.19%	3,713	4.83%	1.75%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	318,441,130	4.26%	3,035	3.95%	2.04%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	275,585,193	3.69%	2,464	3.20%	1.95%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	243,438,297	3.26%	2,048	2.66%	1.38%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	457,813,897	6.12%	3,495	4.55%	1.35%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	365,102,100	4.88%	2,951	3.84%	1.99%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	373,057,826	4.99%	2,952	3.84%	2.06%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	294,433,857	3.94%	2,351	3.06%	1.90%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	229,699,002	3.07%	1,769	2.30%	1.79%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	431,529,407	5.77%	3,186	4.14%	1.75%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	484,918,197	6.49%	3,578	4.65%	2.13%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	493,864,779	6.61%	3,599	4.68%	2.13%	105,104,887	1.32%	703	0.91%	2.18%
2049	440,221,441	5.89%	3,125	4.06%	1.86%	19,766,453	0.25%	120	0.16%	1.10%
2050	31,765,282	0.42%	193	0.25%	1.01%	31,467,790	0.40%	181	0.23%	0.98%
2051	54,754,461	0.73%	316	0.41%	0.72%	62,084,080	0.78%	345	0.45%	0.75%
2052	25,746,578	0.34%	176	0.23%	1.88%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,147,636	0.07%	32	0.04%	2.16%	7,032,298	0.09%	42	0.05%	2.22%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	13,932,831	0.19%	88	0.11%	1.33%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	211,575,882	2.83%	1,621	2.11%	1.71%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	1,143,625,550	15.30%	9,640	12.54%	2.08%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	845,799,343	11.31%	7,691	10.00%	2.24%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	1,027,963,485	13.75%	10,025	13.04%	2.12%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	536,934,283	7.18%	5,496	7.15%	1.95%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	374,181,707	5.01%	3,865	5.03%	1.93%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	266,446,251	3.56%	2,739	3.56%	2.13%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	387,596,443	5.19%	3,858	5.02%	2.19%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	780,385,892	10.44%	7,574	9.85%	1.10%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	470,330,943	6.29%	5,313	6.91%	0.99%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,416,330,733	18.95%	18,977	24.68%	1.11%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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: 19.51 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	6,493,093	0.09%	1,109	1.44%	1.43%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	19,558,373	0.26%	1,421	1.85%	1.84%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	30,004,330	0.40%	1,368	1.78%	1.83%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	46,383,185	0.62%	1,491	1.94%	1.37%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	42,120,915	0.56%	1,130	1.47%	1.34%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	108,038,126	1.45%	2,369	3.08%	1.08%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	157,246,697	2.10%	3,157	4.11%	1.59%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	130,122,923	1.74%	2,217	2.88%	1.70%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	182,269,778	2.44%	2,756	3.58%	1.56%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	112,618,261	1.51%	1,588	2.07%	1.47%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	223,913,841	3.00%	2,859	3.72%	1.12%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	278,791,979	3.73%	3,514	4.57%	1.45%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	251,263,730	3.36%	2,973	3.87%	1.82%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	219,092,628	2.93%	2,458	3.20%	1.85%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	167,212,591	2.24%	1,732	2.25%	1.49%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	229,766,578	3.07%	2,253	2.93%	1.26%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	516,008,355	6.90%	5,073	6.60%	1.55%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	360,389,031	4.82%	3,413	4.44%	1.88%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	329,363,014	4.41%	3,084	4.01%	2.05%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	202,476,195	2.71%	1,752	2.28%	1.71%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	310,978,417	4.16%	2,557	3.33%	1.41%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	469,955,947	6.29%	3,565	4.64%	1.48%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	367,206,983	4.91%	2,990	3.89%	2.06%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	341,116,533	4.56%	2,700	3.51%	2.05%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	266,082,498	3.56%	2,104	2.74%	1.82%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	263,108,219	3.52%	1,987	2.58%	1.74%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	504,189,009	6.74%	3,706	4.82%	1.91%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	414,161,530	5.54%	3,039	3.95%	2.15%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	664,315,530	8.89%	4,826	6.28%	2.03%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	158,531,981	2.12%	1,071	1.39%	1.65%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	102,323,074	1.37%	625	0.81%	1.10%	161,577,945	2.03%	954	1.24%	1.17%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	2,640,751,466	35.33%	29,791	38.75%	2.76%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	210,545,970	2.82%	2,271	2.95%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	2,071,861,070	27.72%	22,827	29.69%	0.53%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,551,944,838	34.14%	21,998	28.61%	1.58%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	2,637,112,818	35.28%	29,745	38.69%	2.76%	2,627,436,014	33.01%	28,771	37.27%	2.92%
Floating Rate BCE	210,545,970	2.82%	2,271	2.95%	2.38%	278,359,705	3.50%	2,786	3.61%	1.36%
Floating Rate EURIBOR	2,071,861,070	27.72%	22,827	29.69%	0.53%	2,485,033,032	31.22%	24,291	31.47%	0.67%
Floating Rate EURIBOR	2,551,944,838	34.14%	21,998	28.61%	1.58%	2,400,054,252	30.15%	19,545	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	3,099,701	0.04%	40	0.05%	4.68%	5,987,164	0.08%	66	0.09%	4.70%
2021	538,947	0.01%	6	0.01%	5.20%	908,358	0.01%	9	0.01%	5.14%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	2,080,687,856	27.83%	19,839	25.80%	1.81%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,677,432,818	49.20%	38,096	49.55%	1.45%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,500,256	0.05%	35	0.05%	2.57%					
Southern Italy	1,713,482,413	22.92%	18,917	24.60%	2.23%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	7,331,296,914	98.08%	75,470	98.16%	1.72%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	143,806,430	1.92%	1,417	1.84%	1.91%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>



**11a. Current Loan to Market Value**

<b>average: 52.26%</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%	1,049,328,275	14.04%	21,087	27.43%	1.56%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	882,167,143	11.80%	10,020	13.03%	1.47%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,120,348,742	14.99%	10,742	13.97%	1.49%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,381,864,036	18.49%	11,668	15.18%	1.60%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,561,786,708	20.89%	12,481	16.23%	1.91%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,479,608,440	19.79%	10,889	14.16%	2.11%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**11b. Original Loan to Market Value**

<b>average: 64.43%</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%	270,684,326	3.62%	5,515	7.17%	1.97%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	431,259,609	5.77%	6,789	8.83%	1.76%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	746,171,299	9.98%	9,723	12.65%	1.66%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	972,865,576	13.01%	10,765	14.00%	1.59%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,483,857,165	19.85%	14,626	19.02%	1.65%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,570,265,370	47.76%	29,469	38.33%	1.79%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	488,217,947	6.53%	11,855	15.42%	2.47%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	1,001,159,943	13.39%	15,943	20.74%	2.11%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,224,909,722	16.39%	14,628	19.03%	1.94%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,341,164,596	17.94%	12,854	16.72%	1.82%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	876,943,883	11.73%	6,902	8.98%	1.71%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	854,926,076	11.44%	6,132	7.98%	1.47%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	410,989,206	5.50%	2,581	3.36%	1.38%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	401,551,058	5.37%	2,334	3.04%	1.28%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	175,050,023	2.34%	899	1.17%	1.32%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	212,271,426	2.84%	1,055	1.37%	1.13%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	84,819,460	1.13%	368	0.48%	1.16%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	93,760,041	1.25%	395	0.51%	1.09%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	40,019,651	0.54%	154	0.20%	1.11%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	68,478,482	0.92%	255	0.33%	1.05%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	22,066,776	0.30%	74	0.10%	1.06%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	26,695,518	0.36%	93	0.12%	0.94%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	12,690,363	0.17%	39	0.05%	0.77%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	34,062,376	0.46%	101	0.13%	0.83%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	89,407,001	1.20%	207	0.27%	0.70%	103,623,611	1.30%	224	0.29%	0.91%
more	15,919,797	0.21%	18	0.02%	0.59%	19,011,069	0.24%	19	0.02%	0.62%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	64,197	0.00%	122	0.16%	1.14%					
1,000 - 8,000	5,727,716	0.08%	1,221	1.59%	1.96%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	36,407,605	0.49%	2,589	3.37%	2.24%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	439,351,524	5.88%	11,731	15.26%	1.99%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	907,679,968	12.14%	14,433	18.77%	1.93%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,294,305,410	17.31%	14,835	19.29%	1.85%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,349,554,961	18.05%	12,052	15.67%	1.83%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,157,899,438	15.49%	8,488	11.04%	1.71%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	805,736,858	10.78%	4,997	6.50%	1.63%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	497,743,593	6.66%	2,673	3.48%	1.52%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	315,693,736	4.22%	1,492	1.94%	1.45%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	194,306,367	2.60%	823	1.07%	1.43%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	125,176,534	1.67%	478	0.62%	1.31%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	81,912,139	1.10%	286	0.37%	1.29%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	59,074,740	0.79%	190	0.25%	1.27%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	40,272,974	0.54%	120	0.16%	1.16%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	32,485,324	0.43%	90	0.12%	1.25%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	27,814,627	0.37%	72	0.09%	1.09%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	18,593,042	0.25%	45	0.06%	1.01%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	13,468,983	0.18%	31	0.04%	0.91%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	11,529,393	0.15%	25	0.03%	0.78%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	7,763,969	0.10%	16	0.02%	0.77%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	44,814,216	0.60%	71	0.09%	0.73%	54,556,856	0.69%	87	0.11%	0.91%
more	7,726,031	0.10%	7	0.01%	0.89%	13,695,041	0.17%	12	0.02%	0.77%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	721,092,318	9.65%	8,749	11.38%	2.25%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,617,258,621	61.77%	46,401	60.35%	1.62%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	922,733,366	12.34%	8,204	10.67%	2.05%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	64,948,977	0.87%	982	1.28%	2.39%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	929,690,132	12.44%	9,923	12.91%	1.55%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	218,989,828	2.93%	2,624	3.41%	1.53%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	390,102	0.01%	4	0.01%	1.41%					
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	7,296,568,999	97.61%	74,426	96.80%	1.74%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	178,534,345	2.39%	2,461	3.20%	1.44%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	7,475,103,344	100.00%	76,887	100.00%	1.73%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	7,470,485,352	99.94%	76,843	99.94%	1.73%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Non ING	1,550,312	0.02%	15	0.02%	0.91%					
Non ING	3,067,680	0.04%	29	0.04%	0.90%					
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	7,474,693,553	99.99%	76,881	99.99%	1.73%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	409,791	0.01%	6	0.01%	0.00%					
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	7,453,791,261	99.71%	76,696	99.75%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	21,312,083	0.29%	191	0.25%	0.01%					
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	6,112,706,964	81.77%	63,464	82.54%	1.77%	6,430,362,845	80.79%	63,343	82.54%	1.96%
Other	20,695,104	0.28%	197	0.26%	1.09%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	134,605,430	1.80%	2,098	2.73%	2.22%	129,783,371	1.63%	1,852	2.73%	2.36%
Self-employed	1,165,971,696	15.60%	10,540	13.71%	1.44%	1,331,046,431	16.72%	11,202	13.71%	1.64%
Temporary	27,648,114	0.37%	374	0.49%	1.71%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	13,476,036	0.18%	214	0.28%	2.04%	13,281,201	0.17%	201	0.28%	2.19%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	4,431,682,610	59.29%	42,068	54.71%	1.98%	4,177,491,051	52.49%	37,662	54.71%	2.17%
ING	2,228,103,848	29.81%	26,108	33.96%	1.40%	2,729,690,143	34.30%	29,346	33.96%	1.67%
MOL	815,316,886	10.91%	8,711	11.33%	1.27%	1,051,948,706	13.22%	10,185	11.33%	1.53%
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	427,890.29	0.00%	0.01%	
Floating to Fixed	2,989	294,730,409.43	3.89%	3.94%	
Fixed to Fixed	575	44,200,926.53	0.75%	0.59%	
	<b>3,567</b>	<b>339,359,226.25</b>	<b>4.64%</b>	<b>4.54%</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	7,475,103,344	100.00%	76,887	100.00%	1.73%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments										
	<b>7,475,103,344</b>	<b>100.00%</b>	<b>76,887</b>	<b>100.00%</b>	<b>1.73%</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	75,964	0	697	697	7,373,457,721	98.80%	98.64%
0 - 1 Month	401	168,763	73,494	242,257	45,422,983	0.52%	0.61%
1 - 2 Months	91	65,309	33,456	98,765	9,373,435	0.12%	0.13%
2 - 3 Months	36	46,542	19,677	66,219	4,297,262	0.05%	0.06%
3 - 4 Months	34	56,368	20,749	77,117	3,695,375	0.04%	0.05%
4 - 5 Months	36	71,286	29,069	100,355	3,632,410	0.05%	0.05%
5 - 6 Months	19	41,939	14,994	56,933	2,156,145	0.02%	0.03%
6 - 7 Months	21	81,507	27,431	108,938	2,405,673	0.03%	0.03%
7 - 8 Months	18	46,747	37,251	83,998	1,920,145	0.02%	0.03%
8 - 9 Months	10	34,048	14,918	48,966	935,282	0.01%	0.01%
9 - 10 Months	17	52,730	33,334	86,065	1,714,240	0.02%	0.02%
10 - 11 Months	6	26,330	11,599	37,929	610,934	0.01%	0.01%
11 - 12 Months	11	47,319	30,223	77,541	1,146,717	0.01%	0.02%
> 12 Months	32	219,906	83,163	303,069	3,022,938	0.04%	0.04%
Payment Holiday	191	66,813	20,942	87,756	21,312,083	0.25%	0.29%
	<b>76,887</b>	<b>1,025,607</b>	<b>450,998</b>	<b>1,476,606</b>	<b>7,475,103,344</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. Current Amt	Aggregate Outst. Not. at Event	% Nr of Loans	% of Aggregate Outstanding Not. Amt
Reperforming	58	11,729.38	5,913.88	17,643.26	6,406,938.50	6,567,185.65	0.08%	0.09%
Default	331	526,386.19	244,765.90	771,152.09	33,943,872.38	34,632,678.94	0.43%	0.45%
Incaglio	0						0.00%	
>12 Months in Arrears	32	219,905.97	83,163.48	303,069.45	3,022,938.07	3,069,344.66	0.04%	0.04%
Sofferenza	30	0.00	0.00	0.00	3,174,997.01	3,174,997.01	0.04%	0.04%
	<b>451</b>	<b>758,021.54</b>	<b>333,843.26</b>	<b>1,091,864.80</b>	<b>46,548,745.96</b>	<b>47,444,206.26</b>	<b>0.59%</b>	<b>0.62%</b>

**26a. Realised Losses: Cumulative**

Nr Loans	Out of Court Solutions	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery Other	Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
0	0	0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%

**26b. Realised Losses: New**

Loan Number	Out of Court Solution	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery Other	Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
0		0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%
<b>Total:</b>	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%

**26c. Realised Losses: Changed**

Loan Number	Out of Court Solution	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery Other	Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
0		0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%
<b>Total:</b>	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%

## 27. Transaction Parties

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