

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



## **Monthly Investor Report**

**04 October 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	04-Oct-19	05-Jul-18
Portfolio Cut off date	01-Sep-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	4,777,798.23	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	621,870.25	0.00
Of which Active Outstanding Notional Amount	7,953,730,331.52	7,959,129,900.89
Number of Loans	79,591	77,193
Number of Borrowers	79,591	77,193
Average Principal Balance (Loanparts)	99,932.53	103,106.89
Average Principal Balance (Borrowers)	99,932.53	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	64.11%	62.76%
Weighted Average Loan to Market Value	53.03%	52.64%
Seasoning (months): Weighted Average	66.46	61.16
Remaining Tenor (months): Weighted Average	238.39	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.30%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.65%	4.37%
Weighted Average Spread on Floating Rate Loans	1.50%	1.64%
Total Set-off Risk	530,477,595.70	740,245,298.19
Amount of Principal of Constant Installment loans that will be lost at their maximum maturity	0.00	0,00

**Stop Replenishment Criteria**

	Current	Initial
1. The long-term rating of ING Bank does not fall below, respectively, "A" by Fitch and "BBB(high) by DBRS	AA- / AA (low)	A+ / AA (low)
2. Balance of the principal deficiency Ledger is not equal to zero	0.00%	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	0.22%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.35%	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	1,999,229,225	25.14%	18,134	22.78%	2.65%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	162,198,079	2.04%	1,960	2.46%	0.65%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	805,143,767	10.12%	12,624	15.86%	3.30%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	231,723,495	2.91%	2,436	3.06%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,755,435,767	59.79%	44,437	55.83%	1.07%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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%	7,683,502	0.10%	48	0.06%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	1,223,110,170	15.38%	11,453	14.39%	0.32%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,256,683,941	15.80%	13,960	17.54%	0.77%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,379,787,288	17.35%	11,409	14.33%	1.27%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	832,063,476	10.46%	7,243	9.10%	1.70%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,137,611,999	14.30%	10,991	13.81%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,313,592,438	16.52%	13,513	16.98%	2.76%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	366,593,279	4.61%	3,979	5.00%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	123,069,605	1.55%	1,614	2.03%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	98,647,233	1.24%	1,248	1.57%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	49,720,045	0.63%	795	1.00%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	34,990,063	0.44%	548	0.69%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	12,995,988	0.16%	272	0.34%	4.38%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	15,389,038	0.19%	331	0.42%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	24,513,101	0.31%	502	0.63%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	16,828,274	0.21%	395	0.50%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	20,208,537	0.25%	421	0.53%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	25,172,660	0.32%	526	0.66%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	11,752,203	0.15%	261	0.33%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	1,903,562	0.02%	50	0.06%	6.05%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	850,304	0.01%	21	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	209,157	0.00%	5	0.01%	6.56%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	168,917	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	185,550	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	21,502,286	0.27%	517	0.65%	0.39%	29,610,965	0.37%	621	0.80%	0.46%
2005	98,059,685	1.23%	1,984	2.49%	0.48%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	228,350,224	2.87%	3,353	4.21%	0.78%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	380,217,078	4.78%	4,570	5.74%	1.14%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	405,882,263	5.10%	4,882	6.13%	1.21%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	345,177,953	4.34%	3,948	4.96%	1.78%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	392,450,773	4.93%	4,234	5.32%	1.07%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	928,203,598	11.67%	8,975	11.28%	1.04%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	413,763,779	5.20%	3,989	5.01%	2.03%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	340,493,187	4.28%	3,263	4.10%	2.04%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	342,634,848	4.31%	3,441	4.32%	1.93%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	499,525,468	6.28%	5,018	6.30%	1.94%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	1,053,213,692	13.24%	10,027	12.60%	1.97%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	988,229,160	12.42%	8,908	11.19%	2.23%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	1,051,365,148	13.22%	8,786	11.04%	2.13%	78,806,542	0.99%	640	0.83%	2.38%
2019	464,661,189	5.84%	3,696	4.64%	1.85%					
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	262,205	0.00%	178	0.22%	1.64%	10,625,272	0.13%	867	1.12%	2.18%
2020	7,009,154	0.09%	864	1.09%	1.04%	20,973,886	0.26%	956	1.24%	1.06%
2021	23,687,158	0.30%	1,434	1.80%	1.68%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	33,337,016	0.42%	1,379	1.73%	1.93%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	52,108,400	0.66%	1,591	2.00%	1.63%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	48,974,597	0.62%	1,242	1.56%	1.44%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	84,335,210	1.06%	1,759	2.21%	1.09%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	178,076,834	2.24%	3,334	4.19%	1.38%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	159,740,746	2.01%	2,704	3.40%	1.74%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	171,526,824	2.16%	2,519	3.16%	1.69%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	149,301,033	1.88%	2,020	2.54%	1.55%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	183,046,152	2.30%	2,308	2.90%	1.21%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	335,264,812	4.22%	3,983	5.00%	1.32%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	250,299,214	3.15%	2,926	3.68%	1.82%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	248,764,108	3.13%	2,710	3.40%	1.87%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	200,200,407	2.52%	2,045	2.57%	1.70%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	215,654,397	2.71%	2,088	2.62%	1.30%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	492,850,105	6.20%	4,692	5.90%	1.47%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	419,997,443	5.28%	3,913	4.92%	1.78%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	350,283,249	4.40%	3,246	4.08%	2.04%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	278,859,928	3.51%	2,401	3.02%	1.93%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	259,556,831	3.26%	2,128	2.67%	1.39%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	491,846,227	6.18%	3,672	4.61%	1.36%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	394,163,840	4.96%	3,112	3.91%	1.95%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	399,089,718	5.02%	3,092	3.88%	1.99%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	287,002,812	3.61%	2,250	2.83%	1.81%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	247,390,044	3.11%	1,875	2.36%	1.76%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	469,796,343	5.91%	3,390	4.26%	1.72%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	522,318,104	6.57%	3,770	4.74%	2.13%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	534,235,250	6.72%	3,825	4.81%	2.11%	105,104,887	1.32%	703	0.91%	2.18%
2049	347,754,647	4.37%	2,434	3.06%	1.83%	19,766,453	0.25%	120	0.16%	1.10%
2050	27,276,770	0.34%	163	0.20%	0.98%	31,467,790	0.40%	181	0.23%	0.98%
2051	57,167,343	0.72%	327	0.41%	0.75%	62,084,080	0.78%	345	0.45%	0.75%
2052	27,057,743	0.34%	183	0.23%	1.80%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,495,671	0.07%	34	0.04%	2.04%	7,032,298	0.09%	42	0.05%	2.22%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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**

average: <b>5.54</b>	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
Seasoning (years)										
< 0.5	353,812,966	4.45%	2,788	3.50%	1.82%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	517,323,408	6.50%	4,222	5.30%	2.05%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	984,863,800	12.38%	8,471	10.64%	2.18%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	1,104,296,721	13.88%	10,252	12.88%	2.17%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	793,175,689	9.97%	7,655	9.62%	1.89%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	452,645,870	5.69%	4,531	5.69%	1.94%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	286,256,325	3.60%	2,883	3.62%	1.97%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	401,284,374	5.05%	3,832	4.81%	2.06%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	679,310,979	8.54%	6,332	7.96%	1.43%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	678,163,227	8.53%	6,975	8.76%	1.02%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	311,764,268	3.92%	3,431	4.31%	1.36%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,390,832,706	17.49%	18,219	22.89%	1.14%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	3,499,934	0.04%	705	0.89%	1.01%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	18,346,609	0.23%	1,318	1.66%	1.54%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	31,096,447	0.39%	1,415	1.78%	1.99%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	43,835,530	0.55%	1,474	1.85%	1.73%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	57,501,060	0.72%	1,511	1.90%	1.39%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	61,437,384	0.77%	1,330	1.67%	1.20%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	145,368,371	1.83%	2,833	3.56%	1.25%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	177,699,325	2.23%	3,140	3.95%	1.67%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	164,487,778	2.07%	2,488	3.13%	1.72%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	173,635,588	2.18%	2,381	2.99%	1.55%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	144,081,512	1.81%	1,880	2.36%	1.33%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	288,155,861	3.62%	3,454	4.34%	1.22%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	289,590,129	3.64%	3,444	4.33%	1.66%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	256,920,797	3.23%	2,830	3.56%	1.84%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	215,395,954	2.71%	2,264	2.84%	1.81%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	192,712,312	2.42%	1,888	2.37%	1.39%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	376,729,258	4.74%	3,575	4.49%	1.37%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	489,693,788	6.16%	4,640	5.83%	1.67%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	374,176,371	4.70%	3,433	4.31%	1.96%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	315,902,059	3.97%	2,813	3.53%	2.03%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	232,905,959	2.93%	1,903	2.39%	1.51%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	388,140,553	4.88%	3,023	3.80%	1.38%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	473,074,634	5.95%	3,580	4.50%	1.67%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	408,664,728	5.14%	3,196	4.02%	1.98%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	328,278,718	4.13%	2,575	3.24%	1.90%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	236,393,891	2.97%	1,811	2.28%	1.75%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	364,407,045	4.58%	2,651	3.33%	1.70%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	548,317,648	6.89%	3,958	4.97%	2.01%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	509,548,727	6.41%	3,660	4.60%	2.13%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	520,009,675	6.54%	3,668	4.61%	1.92%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	123,722,689	1.56%	750	0.94%	1.12%	161,577,945	2.03%	954	1.24%	1.17%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	2,818,093,548	35.43%	30,924	38.85%	2.84%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	231,723,495	2.91%	2,436	3.06%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	2,238,645,413	28.15%	23,783	29.88%	0.57%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,665,267,876	33.51%	22,448	28.20%	1.45%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	2,804,372,992	35.26%	30,758	38.65%	2.83%	2,625,202,113	32.98%	28,752	37.25%	2.92%
Floating	4,987,159,261	62.70%	46,873	58.89%	1.13%	5,131,405,213	64.47%	46,259	59.93%	1.30%
2017	18,115,684	0.23%	246	0.31%	0.16%	23,027,007	0.29%	268	0.35%	0.30%
2018	81,783,668	1.03%	1,010	1.27%	0.18%	104,022,751	1.31%	1,120	1.45%	5.17%
2019	56,180,457	0.71%	632	0.79%	1.03%	68,577,294	0.86%	719	0.93%	4.48%
2020	5,432,352	0.07%	65	0.08%	4.71%	5,987,164	0.08%	66	0.09%	4.70%
2021	685,917	0.01%	7	0.01%	5.17%	908,358	0.01%	9	0.01%	5.14%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	2,218,660,844	27.89%	20,590	25.87%	1.82%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,925,413,245	49.35%	39,584	49.73%	1.43%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,206,094	0.04%	31	0.04%	2.54%					
Southern Italy	1,806,450,149	22.71%	19,386	24.36%	2.23%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	7,811,627,178	98.21%	78,214	98.27%	1.72%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	142,103,153	1.79%	1,377	1.73%	1.89%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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>53.03%</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%	1,056,401,317	13.28%	20,589	25.87%	1.59%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	921,379,223	11.58%	10,342	12.99%	1.48%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,179,413,335	14.83%	11,139	14.00%	1.50%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,435,503,634	18.05%	12,017	15.10%	1.57%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,632,840,480	20.53%	12,846	16.14%	1.84%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,728,192,341	21.73%	12,658	15.90%	2.09%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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>64.11%</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%	298,986,729	3.76%	5,786	7.27%	1.97%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	471,918,821	5.93%	7,115	8.94%	1.77%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	818,443,140	10.29%	10,204	12.82%	1.66%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	1,052,242,783	13.23%	11,263	14.15%	1.60%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,587,528,515	19.96%	15,155	19.04%	1.65%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,724,610,343	46.83%	30,068	37.78%	1.78%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	523,532,560	6.58%	12,247	15.39%	2.47%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	1,074,572,576	13.51%	16,566	20.81%	2.11%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,303,968,419	16.39%	15,138	19.02%	1.93%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,422,257,943	17.88%	13,294	16.70%	1.81%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	928,243,742	11.67%	7,129	8.96%	1.69%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	909,651,261	11.44%	6,354	7.98%	1.46%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	435,823,784	5.48%	2,662	3.34%	1.37%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	426,847,028	5.37%	2,421	3.04%	1.28%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	183,633,022	2.31%	919	1.15%	1.30%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	226,055,462	2.84%	1,090	1.37%	1.13%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	90,294,231	1.14%	383	0.48%	1.15%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	99,136,425	1.25%	404	0.51%	1.10%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	43,583,557	0.55%	163	0.20%	1.12%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	72,168,768	0.91%	261	0.33%	1.03%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	23,677,118	0.30%	77	0.10%	1.08%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	30,782,798	0.39%	103	0.13%	0.94%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	13,145,671	0.17%	40	0.05%	0.75%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	37,357,941	0.47%	108	0.14%	0.84%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	92,574,875	1.16%	214	0.27%	0.69%	103,623,611	1.30%	224	0.29%	0.91%
more	16,423,149	0.21%	18	0.02%	0.59%	19,011,069	0.24%	19	0.02%	0.62%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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				Weighted Average Coupon	Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total		Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1,000	57,287	0.00%	95	0.12%	1.89%					
1,000 - 8,000	4,361,532	0.05%	911	1.14%	1.72%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	36,496,984	0.46%	2,565	3.22%	2.22%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	432,259,696	5.43%	11,436	14.37%	2.05%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	919,953,269	11.57%	14,590	18.33%	1.95%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,355,143,974	17.04%	15,512	19.49%	1.86%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,423,198,956	17.89%	12,708	15.97%	1.83%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,249,065,714	15.70%	9,146	11.49%	1.71%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	879,646,686	11.06%	5,452	6.85%	1.61%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	558,413,972	7.02%	2,998	3.77%	1.53%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	341,875,491	4.30%	1,616	2.03%	1.40%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	228,804,131	2.88%	969	1.22%	1.42%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	129,279,704	1.63%	494	0.62%	1.30%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	99,287,199	1.25%	347	0.44%	1.23%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	70,901,329	0.89%	227	0.29%	1.26%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	46,903,043	0.59%	139	0.17%	1.18%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	29,660,611	0.37%	82	0.10%	1.26%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	32,519,601	0.41%	84	0.11%	1.07%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	19,357,607	0.24%	47	0.06%	0.94%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	20,029,108	0.25%	46	0.06%	0.95%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	14,379,536	0.18%	31	0.04%	0.78%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	7,771,558	0.10%	16	0.02%	0.90%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	46,458,558	0.58%	73	0.09%	0.68%	54,556,856	0.69%	87	0.11%	0.91%
more	7,904,785	0.10%	7	0.01%	0.87%	13,695,041	0.17%	12	0.02%	0.77%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	763,563,072	9.60%	8,920	11.21%	2.22%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,879,540,727	61.35%	47,932	60.22%	1.61%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	972,002,212	12.22%	8,431	10.59%	2.04%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	70,207,666	0.88%	1,014	1.27%	2.37%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	1,026,261,515	12.90%	10,514	13.21%	1.57%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	241,990,699	3.04%	2,779	3.49%	1.59%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	164,441	0.00%	1	0.00%	0.67%					
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	7,760,493,348	97.57%	77,008	96.75%	1.73%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	193,236,983	2.43%	2,583	3.25%	1.43%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	7,953,730,332	100.00%	79,591	100.00%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	7,953,730,332	100.00%	79,591	100.00%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	7,953,730,332	100.00%	79,591	100.00%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	7,945,175,947	99.89%	79,514	99.90%	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	8,554,385	0.11%	77	0.10%	0.00%					
Payment Holidays pursuant Law Decree n. 132										
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	6,494,583,963	81.65%	65,672	82.51%	1.77%	6,430,362,845	80.79%	63,343	82.51%	1.96%
Other	19,984,425	0.25%	197	0.25%	1.14%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	143,192,524	1.80%	2,132	2.68%	2.18%	129,783,371	1.63%	1,852	2.68%	2.36%
Self-employed	1,251,247,611	15.73%	10,978	13.79%	1.43%	1,331,046,431	16.72%	11,202	13.79%	1.64%
Temporary	30,147,222	0.38%	388	0.49%	1.70%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	14,574,587	0.18%	224	0.28%	2.02%	13,281,201	0.17%	201	0.28%	2.19%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	4,649,702,685	58.46%	43,068	54.11%	1.96%	4,177,491,051	52.49%	37,662	54.11%	2.17%
ING	2,414,781,047	30.36%	27,353	34.37%	1.42%	2,729,690,143	34.30%	29,346	34.37%	1.67%
MOL	889,246,600	11.18%	9,170	11.52%	1.29%	1,051,948,706	13.22%	10,185	11.52%	1.53%
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	1	266,450.78	0.00%	0.00%	
Floating to Fixed	1,785	174,136,123.77	2.24%	2.19%	
Fixed to Fixed	306	25,993,052.85	0.38%	0.33%	
	<b>2,092</b>	<b>200,395,627.40</b>	<b>2.63%</b>	<b>2.52%</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	7,950,403,849	99.96%	79,561	99.96%	1.72%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	3,326,483	0.04%	30	0.04%	4.63%					
	<b>7,953,730,332</b>	<b>100.00%</b>	<b>79,591</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	79,093	0	1,238	1,238	7,899,391,050	99.37%	99.32%
0 - 1 Month	194	70,113	37,949	108,062	20,695,350	0.24%	0.26%
1 - 2 Months	67	54,202	26,682	80,884	8,249,468	0.08%	0.10%
2 - 3 Months	34	38,155	18,345	56,500	3,800,757	0.04%	0.05%
3 - 4 Months	28	44,872	24,816	69,688	2,930,888	0.04%	0.04%
4 - 5 Months	22	38,591	17,556	56,147	2,363,638	0.03%	0.03%
5 - 6 Months	19	52,533	28,772	81,306	2,237,636	0.02%	0.03%
6 - 7 Months	14	34,434	12,162	46,596	1,127,511	0.02%	0.01%
7 - 8 Months	4	11,786	6,148	17,933	322,409	0.01%	0.00%
8 - 9 Months	9	24,458	15,016	39,474	973,116	0.01%	0.01%
9 - 10 Months	8	30,688	11,037	41,725	697,644	0.01%	0.01%
10 - 11 Months	6	21,622	13,600	35,222	547,348	0.01%	0.01%
11 - 12 Months	2	7,369	617	7,986	152,365	0.00%	0.00%
> 12 Months	14	103,383	46,625	150,008	1,686,765	0.02%	0.02%
Payment Holiday	77	89,664	16,747	106,411	8,554,385	0.10%	0.11%
	<b>79,591</b>	<b>621,870</b>	<b>277,310</b>	<b>899,181</b>	<b>7,953,730,332</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	19	1,396.02	975.53	2,371.55	2,011,965.11	2,032,086.64	0.02%	0.03%
Default	187	402,756.01	169,662.94	572,418.95	20,333,072.38	20,577,634.24	0.23%	0.26%
Incaglio	0						0.00%	
>12 Months in Arrears	14	103,383.48	46,624.57	150,008.05	1,686,765.48	1,702,601.61	0.02%	0.02%
Sofferenza	8	0.00	0.00	0.00	887,286.96	887,286.96	0.01%	0.01%
	<b>228</b>	<b>507,535.51</b>	<b>217,263.04</b>	<b>724,798.55</b>	<b>24,919,089.93</b>	<b>25,199,609.45</b>	<b>0.29%</b>	<b>0.31%</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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