

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



## **Monthly Investor Report**

*After Portfolio Checks*

**04 August 2022**

**Description**

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	06 October 2022

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,470,296,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,330,158,000.00€	2,242,485,000.00 €	1.60%
Class J Notes	IT0005337925	NR	NR	1,552,030,000.00€	1,552,030,000.00 €	No Interest
				<b>€ 5,352,484,000.00</b>	<b>€7,959,130,000.00</b>	

**1. Summary**

All amounts in EURO	Current	At Issue
Reporting Date	04-Aug-22	05-Jul-18
Portfolio Cut off date	01-Jul-22	01-Mar-18
Initial Principal Balance	5,352,484,000.00	7,959,130,000.00
Of which Cash Available for Redemption of the Notes	59,627,624.15	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,503,121.96	0.00
Of which Active Outstanding Notional Amount	5,291,353,253.89	7,959,129,900.89
Number of Loans	60,373	77,193
Number of Borrowers	60,373	77,193
Average Principal Balance (Loanparts)	87,644.37	103,106.89
Average Principal Balance (Borrowers)	87,644.37	103,106.89
Coupon: Weighted Average	1.64%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.94%	62.76%
Weighted Average Loan to Market Value	48.30%	52.64%
Seasoning (months): Weighted Average	99.26	61.16
Remaining Tenor (months): Weighted Average	209.12	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.20%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.21%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	301,518,410.83	740,245,298.19
Amount of Principal of Constant Installment loans that will be lost at their maximum maturity	0.00	0.00

**Stop Replenishment Criteria**

	Current	Initial
1. The long-term rating of ING Bank does not fall below, respectively, "A" by Fitch and "BBB(high)" by DBRS	AA- / AA (low)	A+ / AA (low)
2. Balance of the principal deficiency Ledger is not equal to zero	N/A	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	N/A	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	N/A	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	N/A	0.00%

**Repurchase Rights**

	Current	Initial
1. The total amount of Receivables repurchased during each calendar year does not exceed 5% of the aggregate Outstanding principal Due of all the Mortgage loans included in the Master portfolio	0.14%	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	1,183,466,339	22.37%	12,350	20.46%	2.52%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	93,737,692	1.77%	1,586	2.63%	0.21%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	449,859,900	8.50%	8,754	14.50%	3.20%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	147,485,516	2.79%	1,813	3.00%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,416,803,806	64.57%	35,870	59.41%	1.14%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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%	48,471,918	0.92%	414	0.69%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	904,637,878	17.10%	10,634	17.61%	0.26%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	683,096,618	12.91%	8,389	13.90%	0.75%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	800,670,437	15.13%	7,320	12.12%	1.28%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	920,157,025	17.39%	8,736	14.47%	1.74%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	772,778,475	14.60%	8,989	14.89%	2.28%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	734,104,226	13.87%	8,962	14.84%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	197,103,523	3.73%	2,519	4.17%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	75,583,027	1.43%	1,230	2.04%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	54,586,945	1.03%	860	1.42%	3.62%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	28,091,788	0.53%	516	0.85%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	21,192,969	0.40%	386	0.64%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	4,644,335	0.09%	105	0.17%	4.37%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	4,002,062	0.08%	90	0.15%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	9,929,324	0.19%	239	0.40%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	6,561,108	0.12%	158	0.26%	5.12%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	8,393,875	0.16%	240	0.40%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	10,868,921	0.21%	352	0.58%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	5,516,860	0.10%	190	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	544,103	0.01%	30	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	294,156	0.01%	9	0.01%	6.43%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	34,752	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	67,339	0.00%	2	0.00%	6.90%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	21,588	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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	11,325,881	0.21%	342	0.57%	0.28%	29,610,965	0.37%	621	0.80%	0.46%
2005	57,970,874	1.10%	1,381	2.29%	0.38%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	147,549,912	2.79%	2,336	3.87%	0.56%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	250,554,262	4.74%	3,402	5.63%	0.84%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	256,227,860	4.84%	3,810	6.31%	0.96%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	213,854,714	4.04%	2,981	4.94%	1.59%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	271,477,621	5.13%	3,254	5.39%	0.90%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	650,372,587	12.29%	6,844	11.34%	0.86%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	274,941,708	5.20%	2,982	4.94%	2.11%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	225,299,870	4.26%	2,509	4.16%	2.16%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	228,545,280	4.32%	2,641	4.37%	2.00%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	322,127,996	6.09%	3,788	6.27%	1.87%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	625,190,741	11.82%	7,040	11.66%	1.91%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	617,405,731	11.67%	6,497	10.76%	2.19%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	712,322,918	13.46%	6,831	11.31%	2.13%	78,806,542	0.99%	640	0.83%	2.38%
2019	419,287,554	7.92%	3,693	6.12%	1.86%					
2020	6,897,748	0.13%	42	0.07%	1.10%					
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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	99,254	0.00%	4	0.01%	0.63%	20,973,886	0.26%	956	1.24%	1.06%
2021	6,603	0.00%	1	0.00%	0.25%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	1,011,193	0.02%	458	0.76%	1.65%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	11,021,744	0.21%	1,210	2.00%	1.49%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	16,388,638	0.31%	1,006	1.67%	1.33%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	38,638,343	0.73%	1,490	2.47%	0.96%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	88,179,540	1.67%	2,722	4.51%	1.29%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	86,325,323	1.63%	2,193	3.63%	1.63%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	100,605,340	1.90%	2,091	3.46%	1.52%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	92,595,777	1.75%	1,732	2.87%	1.48%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	116,524,746	2.20%	1,920	3.18%	1.09%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	211,056,770	3.99%	3,176	5.26%	1.16%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	161,248,411	3.05%	2,354	3.90%	1.70%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	162,733,610	3.08%	2,161	3.58%	1.73%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	140,866,882	2.66%	1,735	2.87%	1.64%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	147,405,260	2.79%	1,685	2.79%	1.20%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	319,469,685	6.04%	3,548	5.88%	1.28%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	287,896,814	5.44%	3,047	5.05%	1.61%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	240,132,110	4.54%	2,538	4.20%	1.92%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	198,749,015	3.76%	1,960	3.25%	1.92%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	186,574,569	3.53%	1,709	2.83%	1.31%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	335,203,813	6.33%	2,756	4.56%	1.20%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	262,485,272	4.96%	2,297	3.80%	1.91%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	285,840,315	5.40%	2,438	4.04%	2.01%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	222,302,169	4.20%	1,892	3.13%	1.90%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	171,834,892	3.25%	1,416	2.35%	1.71%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	292,455,907	5.53%	2,299	3.81%	1.59%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	328,974,203	6.22%	2,624	4.35%	1.99%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	359,735,889	6.80%	2,841	4.71%	2.06%	105,104,887	1.32%	703	0.91%	2.18%
2049	313,030,469	5.92%	2,358	3.91%	1.87%	19,766,453	0.25%	120	0.16%	1.10%
2050	35,960,257	0.68%	231	0.38%	1.22%	31,467,790	0.40%	181	0.23%	0.98%
2051	48,170,144	0.91%	288	0.48%	0.68%	62,084,080	0.78%	345	0.45%	0.75%
2052	22,347,463	0.42%	158	0.26%	1.75%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,332,017	0.10%	34	0.06%	1.98%	7,032,298	0.09%	42	0.05%	2.22%
2054	150,816	0.00%	1	0.00%	1.58%					
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 6. Seasoning

Seasoning (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 0.5						487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1						595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	961,282	0.02%	4	0.01%	0.95%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	55,397,930	1.05%	406	0.67%	1.46%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	772,162,648	14.59%	7,082	11.73%	2.01%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	615,307,211	11.63%	6,215	10.29%	2.18%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	678,079,596	12.81%	7,489	12.40%	2.09%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	430,283,141	8.13%	4,942	8.19%	1.81%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	284,341,055	5.37%	3,265	5.41%	1.92%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	186,304,401	3.52%	2,165	3.59%	2.10%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	276,120,269	5.22%	3,049	5.05%	2.22%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,992,395,721	37.65%	25,756	42.66%	0.99%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 7. Remaining Tenor

Remaining Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1	5,468,338	0.10%	1,111	1.84%	1.66%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,032,884	0.30%	1,195	1.98%	1.31%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	19,641,631	0.37%	904	1.50%	1.16%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	62,587,892	1.18%	2,162	3.58%	1.06%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	100,689,001	1.90%	2,863	4.74%	1.54%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	83,728,637	1.58%	1,861	3.08%	1.59%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	109,060,382	2.06%	2,140	3.54%	1.44%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	81,404,448	1.54%	1,418	2.35%	1.34%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	184,637,247	3.49%	2,879	4.77%	1.04%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	178,508,576	3.37%	2,659	4.40%	1.45%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	164,388,021	3.11%	2,273	3.76%	1.72%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	157,584,595	2.98%	2,046	3.39%	1.74%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	137,590,018	2.60%	1,619	2.68%	1.37%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	192,863,057	3.64%	2,126	3.52%	1.13%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	343,406,001	6.49%	3,796	6.29%	1.47%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	263,996,758	4.99%	2,748	4.55%	1.75%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	255,519,424	4.83%	2,632	4.36%	1.96%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	141,518,841	2.67%	1,322	2.19%	1.60%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	239,286,859	4.52%	2,120	3.51%	1.28%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	334,034,326	6.31%	2,737	4.53%	1.38%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	304,191,469	5.75%	2,653	4.39%	2.03%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	243,837,568	4.61%	2,077	3.44%	1.98%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	176,399,025	3.33%	1,474	2.44%	1.81%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	204,325,517	3.86%	1,645	2.72%	1.59%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	368,739,241	6.97%	2,911	4.82%	1.79%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	290,342,546	5.49%	2,303	3.81%	2.06%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	445,505,385	8.42%	3,471	5.75%	1.98%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	94,820,616	1.79%	653	1.08%	1.65%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	36,697,407	0.69%	232	0.38%	0.85%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	39,605,590	0.75%	238	0.39%	0.94%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	14,941,951	0.28%	105	0.17%	1.98%	161,577,945	2.03%	954	1.24%	1.17%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**8. Interest Type**

Interest Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed Rate	1,641,762,373	31.03%	21,186	35.09%	2.83%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	146,875,314	2.78%	1,808	2.99%	2.39%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,566,841,738	29.61%	18,892	31.29%	0.48%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	1,935,873,829	36.59%	18,487	30.62%	1.98%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**9. Interest Reset Dates**

Interest Reset Dates	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed Rate	1,641,865,079	31.03%	21,187	35.09%	2.83%	2,635,704,068	33.12%	28,841	37.36%	2.91%
Floating Rate BCE	146,875,314	2.78%	1,808	2.99%	2.39%	277,655,155	3.49%	2,781	3.60%	1.36%
Floating Rate EURIBOR	1,566,739,032	29.61%	18,891	31.29%	0.48%	2,481,613,253	31.18%	24,263	31.43%	0.67%
Floating Rate EURIBOR	1,935,873,829	36.59%	18,487	30.62%	1.98%	2,395,910,527	30.10%	19,508	25.27%	1.95%
2018						92,860,560	1.17%	1,007	1.30%	5.23%
2019						68,490,816	0.86%	718	0.93%	4.48%
2020						5,987,164	0.08%	66	0.09%	4.70%
2021						908,358	0.01%	9	0.01%	5.14%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**10.a. Geography Region**

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Central Italy	1,444,492,644	27.30%	15,302	25.35%	1.70%	2,284,202,235	28.71%	20,466	26.52%	2.00%
Northern Italy	2,643,252,515	49.95%	30,182	49.99%	1.38%	4,077,454,597	51.24%	39,887	51.68%	1.69%
Southern Italy	1,203,608,095	22.75%	14,889	24.66%	2.14%	1,595,695,835	20.05%	16,823	21.80%	2.35%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,957,352,666</b>	<b>100.00%</b>	<b>77,176</b>	<b>100.00%</b>	<b>1.91%</b>

**10.b. Borrower Nationality**

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
IT	5,179,587,388	97.89%	59,174	98.01%	1.64%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	111,765,866	2.11%	1,199	1.99%	1.88%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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

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%	936,798,742	17.70%	20,137	33.35%	1.42%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	727,866,304	13.76%	8,498	14.08%	1.36%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	878,722,667	16.61%	8,679	14.38%	1.41%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,034,204,397	19.55%	9,178	15.20%	1.65%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,268,892,465	23.98%	10,527	17.44%	1.95%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	444,698,482	8.40%	3,353	5.55%	2.14%	1,567,171,103	19.69%	11,292	14.63%	2.35%
81.01% - 82.00%	170,196	0.00%	1	0.00%	0.38%					
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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

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%	174,914,505	3.31%	4,083	6.76%	1.89%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	286,768,064	5.42%	5,224	8.65%	1.68%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	507,043,030	9.58%	7,522	12.46%	1.57%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	675,138,307	12.76%	8,420	13.95%	1.50%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,051,548,249	19.87%	11,572	19.17%	1.56%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,595,941,099	49.06%	23,552	39.01%	1.70%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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	332,145,270	6.28%	9,149	15.15%	2.44%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	694,355,033	13.12%	12,418	20.57%	2.07%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	855,635,412	16.17%	11,443	18.95%	1.87%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	943,811,026	17.84%	10,093	16.72%	1.74%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	625,791,893	11.83%	5,466	9.05%	1.62%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	610,302,766	11.53%	4,860	8.05%	1.37%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	297,907,711	5.63%	2,078	3.44%	1.27%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	291,415,130	5.51%	1,900	3.15%	1.18%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	128,622,912	2.43%	728	1.21%	1.19%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	151,698,314	2.87%	847	1.40%	1.01%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	63,419,623	1.20%	307	0.51%	1.08%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	65,438,057	1.24%	312	0.52%	0.96%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	31,125,125	0.59%	130	0.22%	1.01%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	48,278,556	0.91%	198	0.33%	0.91%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	16,002,386	0.30%	59	0.10%	0.89%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	18,521,864	0.35%	74	0.12%	0.82%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	9,928,428	0.19%	35	0.06%	0.66%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	26,778,688	0.51%	87	0.14%	0.81%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	68,448,932	1.29%	173	0.29%	0.61%	103,623,611	1.30%	224	0.29%	0.91%
more	11,726,126	0.22%	16	0.03%	0.31%	19,011,069	0.24%	19	0.02%	0.62%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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	81,849	0.00%	163	0.27%	2.35%					
1,000 - 8,000	5,312,810	0.10%	1,141	1.89%	2.09%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	38,627,626	0.73%	2,656	4.40%	1.74%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	435,492,657	8.23%	11,977	19.84%	1.91%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	758,988,645	14.34%	12,113	20.06%	1.81%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	979,652,060	18.51%	11,257	18.65%	1.76%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	986,752,701	18.65%	8,830	14.63%	1.72%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	763,574,127	14.43%	5,596	9.27%	1.60%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	479,841,032	9.07%	2,974	4.93%	1.49%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	288,937,257	5.46%	1,552	2.57%	1.39%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	180,228,631	3.41%	852	1.41%	1.38%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	106,061,247	2.00%	449	0.74%	1.23%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	73,574,057	1.39%	282	0.47%	1.23%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	47,026,407	0.89%	164	0.27%	1.17%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	32,263,910	0.61%	103	0.17%	1.02%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	20,257,994	0.38%	60	0.10%	1.17%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	19,897,069	0.38%	55	0.09%	0.85%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	13,982,496	0.26%	36	0.06%	0.83%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	9,904,370	0.19%	24	0.04%	0.89%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	8,275,923	0.16%	19	0.03%	0.79%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	6,475,119	0.12%	14	0.02%	0.75%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,407,733	0.10%	11	0.02%	0.83%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	27,447,250	0.52%	42	0.07%	0.59%	54,556,856	0.69%	87	0.11%	0.91%
more	3,290,284	0.06%	3	0.00%	0.27%	13,695,041	0.17%	12	0.02%	0.77%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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	316,229,632	5.98%	4,791	7.94%	2.33%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,279,344,130	61.98%	35,982	59.60%	1.53%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	871,485,541	16.47%	9,068	15.02%	1.97%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	45,215,970	0.85%	827	1.37%	2.31%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	627,509,652	11.86%	7,623	12.63%	1.45%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	151,227,268	2.86%	2,078	3.44%	1.36%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**15. Occupancy Status**

Occupancy Status	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Prima Casa	5,170,804,109	97.72%	58,585	97.04%	1.65%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	120,549,145	2.28%	1,788	2.96%	1.36%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**16. Interest Payment Frequency**

Interest Payment Frequency	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Monthly	5,291,353,254	100.00%	60,373	100.00%	1.64%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**17. ING Staff at Date of Origination**

ING Staff at Date of Origination	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Non ING	5,291,353,254	100.00%	60,373	100.00%	1.64%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**18. Number of Loans Per Borrower**

Number of Loans Per Borrower	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
1	5,287,739,442	99.93%	60,337	99.94%	1.64%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	3,613,812	0.07%	36	0.06%	0.00%					
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**19. Payment Holidays**

Payment Holidays	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Payment Holidays	5,264,812,768	99.50%	60,140	99.61%	1.63%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	26,540,486	0.50%	233	0.39%	0.01%					
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**20. Employment Type**

Employment Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Employed	4,318,999,786	81.62%	49,715	82.35%	1.69%	6,430,362,845	80.79%	63,343	82.35%	1.96%
Other	14,987,292	0.28%	155	0.26%	0.98%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	89,956,846	1.70%	1,706	2.83%	2.23%	129,783,371	1.63%	1,852	2.83%	2.36%
Self-employed	840,825,220	15.89%	8,344	13.82%	1.34%	1,331,046,431	16.72%	11,202	13.82%	1.64%
Temporary	17,700,465	0.33%	280	0.46%	1.60%	31,649,115	0.40%	386	0.46%	1.81%
Unemployed	8,883,645	0.17%	173	0.29%	2.03%	13,281,201	0.17%	201	0.29%	2.19%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**21. Underwriting Source**

Underwriting Source	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Broker	3,892,189,617	73.56%	43,041	71.29%	1.77%	4,177,491,051	52.49%	37,662	71.29%	2.17%
ING	809,232,559	15.29%	10,461	17.33%	1.37%	2,729,690,143	34.30%	29,346	17.33%	1.67%
MOL	589,931,078	11.15%	6,871	11.38%	1.19%	1,051,948,706	13.22%	10,185	11.38%	1.53%
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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	17	2,369,964.52	0.03%	0.04%	
Floating to Fixed	6,444	615,744,101.54	10.67%	11.64%	
Fixed to Fixed	753	48,527,844.05	1.25%	0.92%	
	<b>7,214</b>	<b>666,641,910.11</b>	<b>11.95%</b>	<b>12.60%</b>	<b>30%</b>

**23. Discounted Instalments**

Discounted Instalments	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Discounted Installments	5,279,016,644	99.77%	60,183	99.69%	1.64%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	12,336,610	0.23%	190	0.31%	2.08%					
	<b>5,291,353,254</b>	<b>100.00%</b>	<b>60,373</b>	<b>100.00%</b>	<b>1.64%</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	59,397	0	845	845	5,194,208,925	98.38%	98.16%
0 - 1 Month	117	43,862	19,816	63,678	10,931,736	0.19%	0.21%
1 - 2 Months	293	161,011	63,756	224,767	28,103,344	0.49%	0.53%
2 - 3 Months	61	68,812	30,428	99,240	6,291,851	0.10%	0.12%
3 - 4 Months	37	50,690	25,290	75,980	3,536,117	0.06%	0.07%
4 - 5 Months	43	80,606	37,990	118,596	3,874,313	0.07%	0.07%
5 - 6 Months	28	61,202	30,047	91,248	2,733,609	0.05%	0.05%
6 - 7 Months	25	84,486	23,080	107,566	1,965,217	0.04%	0.04%
7 - 8 Months	16	48,415	18,734	67,149	1,452,586	0.03%	0.03%
8 - 9 Months	18	57,107	31,819	88,926	1,890,035	0.03%	0.04%
9 - 10 Months	10	46,660	12,375	59,035	1,029,247	0.02%	0.02%
10 - 11 Months	15	51,644	27,396	79,040	1,332,580	0.02%	0.03%
11 - 12 Months	13	48,661	26,745	75,407	1,100,590	0.02%	0.02%
> 12 Months	67	611,165	213,285	824,450	6,362,618	0.11%	0.12%
Payment Holiday	233	88,801	39,986	128,787	26,540,486	0.39%	0.50%
	<b>60,373</b>	<b>1,503,122</b>	<b>601,593</b>	<b>2,104,715</b>	<b>5,291,353,254</b>	<b>100.00%</b>	<b>100.00%</b>

**25. Performance**

Status	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outst. Not.		% Nr of Loans	% of Aggregate Outstanding Not. Amt
					Current	Amt at Event		
Reperforming	402	28,548.18	7,837.43	36,385.61	36,393,477.79	38,565,272.31	0.67%	0.69%
Default	793	685,857.41	298,632.26	984,489.67	81,524,952.47	83,377,699.47	1.31%	1.54%
Incaglio	0						0.00%	
>12 Months in Arrears	67	611,164.84	213,284.85	824,449.69	6,362,617.82	5,262,964.60	0.11%	0.12%
Sofferenza	144	0.00	0.00	0.00	13,884,680.18	13,884,680.18	0.24%	0.26%
	<b>1,406</b>	<b>1,325,570.43</b>	<b>519,754.54</b>	<b>1,845,324.97</b>	<b>138,165,728.26</b>	<b>141,090,616.56</b>	<b>2.33%</b>	<b>2.61%</b>

**26a. Realised Losses: Cumulative**

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

**26c. Realised Losses: Changed**

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

## 27. Transaction Parties

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