

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



## **Monthly Investor Report**

**06 July 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	06-Jul-22	05-Jul-18
Portfolio Cut off date	01-Jun-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	439.41	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,483,519.92	0.00
Of which Active Outstanding Notional Amount	5,351,000,040.67	7,959,129,900.89
Number of Loans	60,843	77,193
Number of Borrowers	60,843	77,193
Average Principal Balance (Loanparts)	87,947.67	103,106.89
Average Principal Balance (Borrowers)	87,947.67	103,106.89
Coupon: Weighted Average	1.59%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.92%	62.76%
Weighted Average Loan to Market Value	48.31%	52.64%
Seasoning (months): Weighted Average	98.35	61.16
Remaining Tenor (months): Weighted Average	213.83	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.20%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.36%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	322,581,163.72	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	1,194,481,970	22.32%	12,424	20.42%	2.53%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	95,465,357	1.78%	1,602	2.63%	0.36%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	456,272,362	8.53%	8,853	14.55%	3.20%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	150,262,554	2.81%	1,837	3.02%	2.37%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,454,517,798	64.56%	36,127	59.38%	1.05%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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%	189,901,212	3.55%	1,374	2.26%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	779,975,366	14.58%	9,760	16.04%	0.27%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	819,771,782	15.32%	9,406	15.46%	0.74%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	745,995,497	13.94%	7,046	11.58%	1.23%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	957,440,942	17.89%	9,096	14.95%	1.68%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	683,532,300	12.77%	8,057	13.24%	2.30%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	758,196,966	14.17%	9,285	15.26%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	190,414,182	3.56%	2,480	4.08%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	67,021,149	1.25%	1,078	1.77%	3.36%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	54,594,713	1.02%	858	1.41%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	28,032,936	0.52%	513	0.84%	3.88%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	21,217,234	0.40%	384	0.63%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	5,369,806	0.10%	115	0.19%	4.38%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	4,987,098	0.09%	101	0.17%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	11,257,200	0.21%	259	0.43%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	6,828,581	0.13%	167	0.27%	5.12%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	8,589,844	0.16%	269	0.44%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	11,267,539	0.21%	358	0.59%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	5,607,154	0.10%	192	0.32%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	556,956	0.01%	30	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	315,703	0.01%	10	0.02%	6.42%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	35,836	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	68,135	0.00%	2	0.00%	6.90%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	21,911	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	11,596,253	0.22%	344	0.57%	0.25%	29,610,965	0.37%	621	0.80%	0.46%
2005	59,009,906	1.10%	1,390	2.28%	0.35%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	149,331,188	2.79%	2,348	3.86%	0.53%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	253,793,568	4.74%	3,488	5.73%	0.83%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	259,931,105	4.86%	3,835	6.30%	0.95%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	218,183,587	4.08%	3,017	4.96%	1.64%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	274,327,121	5.13%	3,276	5.38%	0.88%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	656,697,297	12.27%	6,875	11.30%	0.83%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	277,363,498	5.18%	3,012	4.95%	2.02%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	228,239,992	4.27%	2,530	4.16%	2.04%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	231,546,393	4.33%	2,666	4.38%	1.89%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	325,694,954	6.09%	3,817	6.27%	1.77%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	633,141,001	11.83%	7,090	11.65%	1.84%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	624,001,136	11.66%	6,532	10.74%	2.15%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	718,905,748	13.43%	6,872	11.29%	2.07%	78,806,542	0.99%	640	0.83%	2.38%
2019	422,122,211	7.89%	3,708	6.09%	1.79%					
2020	7,115,083	0.13%	43	0.07%	0.99%					
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	140,767	0.00%	4	0.01%	0.45%	20,973,886	0.26%	956	1.24%	1.06%
2021	47,544	0.00%	2	0.00%	0.00%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	1,380,414	0.03%	566	0.93%	1.70%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	11,945,486	0.22%	1,218	2.00%	1.48%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	17,320,822	0.32%	1,021	1.68%	1.33%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	40,152,459	0.75%	1,512	2.49%	0.93%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	90,142,671	1.68%	2,732	4.49%	1.26%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	88,341,512	1.65%	2,210	3.63%	1.62%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	103,986,036	1.94%	2,129	3.50%	1.47%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	91,975,457	1.72%	1,712	2.81%	1.47%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	121,074,678	2.26%	1,976	3.25%	1.06%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	210,918,986	3.94%	3,154	5.18%	1.14%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	166,751,249	3.12%	2,403	3.95%	1.65%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	162,758,437	3.04%	2,150	3.53%	1.72%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	143,073,086	2.67%	1,751	2.88%	1.58%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	148,913,544	2.78%	1,694	2.78%	1.14%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	322,782,087	6.03%	3,561	5.85%	1.24%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	290,069,967	5.42%	3,050	5.01%	1.58%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	241,761,124	4.52%	2,545	4.18%	1.87%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	202,024,474	3.78%	1,981	3.26%	1.86%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	187,968,187	3.51%	1,716	2.82%	1.26%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	338,571,064	6.33%	2,769	4.55%	1.15%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	264,991,244	4.95%	2,313	3.80%	1.84%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	287,379,567	5.37%	2,446	4.02%	1.93%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	225,271,976	4.21%	1,912	3.14%	1.81%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	173,422,257	3.24%	1,425	2.34%	1.61%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	293,455,115	5.48%	2,300	3.78%	1.51%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	333,090,606	6.22%	2,646	4.35%	1.95%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	363,388,469	6.79%	2,859	4.70%	2.00%	105,104,887	1.32%	703	0.91%	2.18%
2049	314,926,990	5.89%	2,369	3.89%	1.81%	19,766,453	0.25%	120	0.16%	1.10%
2050	36,563,841	0.68%	235	0.39%	1.18%	31,467,790	0.40%	181	0.23%	0.98%
2051	48,588,259	0.91%	290	0.48%	0.65%	62,084,080	0.78%	345	0.45%	0.75%
2052	22,331,219	0.42%	157	0.26%	1.66%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,339,414	0.10%	34	0.06%	1.87%	7,032,298	0.09%	42	0.05%	2.22%
2054	151,034	0.00%	1	0.00%	1.55%					
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	2,008,337	0.04%	11	0.02%	0.79%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	90,982,792	1.70%	704	1.16%	1.50%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	813,480,022	15.20%	7,508	12.34%	1.97%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	612,436,359	11.45%	6,195	10.18%	2.15%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	680,291,320	12.71%	7,545	12.40%	2.01%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	409,253,204	7.65%	4,676	7.69%	1.71%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	276,522,580	5.17%	3,164	5.20%	1.82%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	193,554,005	3.62%	2,215	3.64%	2.01%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	282,898,435	5.29%	3,134	5.15%	2.11%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,989,572,985	37.18%	25,691	42.23%	0.95%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	5,288,914	0.10%	1,117	1.84%	1.67%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,929,597	0.32%	1,237	2.03%	1.32%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	18,809,402	0.35%	885	1.45%	1.20%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	60,355,619	1.13%	2,073	3.41%	0.98%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	102,838,003	1.92%	2,902	4.77%	1.48%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	84,668,676	1.58%	1,882	3.09%	1.57%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	111,738,763	2.09%	2,206	3.63%	1.43%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	80,092,425	1.50%	1,409	2.32%	1.34%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	174,944,007	3.27%	2,720	4.47%	1.03%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	189,049,802	3.53%	2,804	4.61%	1.34%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	166,146,834	3.10%	2,299	3.78%	1.71%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	163,201,792	3.05%	2,113	3.47%	1.72%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	136,633,430	2.55%	1,613	2.65%	1.36%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	180,180,634	3.37%	1,968	3.23%	1.06%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	351,726,270	6.57%	3,877	6.37%	1.41%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	266,236,458	4.98%	2,773	4.56%	1.68%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	264,728,072	4.95%	2,726	4.48%	1.90%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	145,413,751	2.72%	1,365	2.24%	1.61%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	226,018,991	4.22%	2,006	3.30%	1.25%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	341,601,432	6.38%	2,775	4.56%	1.26%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	301,946,387	5.64%	2,648	4.35%	1.94%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	253,665,822	4.74%	2,147	3.53%	1.92%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	186,609,230	3.49%	1,567	2.58%	1.72%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	194,373,977	3.63%	1,560	2.56%	1.52%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	367,308,927	6.86%	2,882	4.74%	1.69%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	286,654,376	5.36%	2,261	3.72%	2.01%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	455,601,169	8.51%	3,562	5.85%	1.93%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	123,164,276	2.30%	867	1.42%	1.66%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	34,984,296	0.65%	226	0.37%	0.86%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	43,783,725	0.82%	257	0.42%	0.84%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	16,304,985	0.30%	116	0.19%	1.84%	161,577,945	2.03%	954	1.24%	1.17%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	1,658,617,984	31.00%	21,352	35.09%	2.84%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	149,652,352	2.80%	1,832	3.01%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,585,072,902	29.62%	19,028	31.27%	0.46%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	1,957,656,803	36.58%	18,631	30.62%	1.85%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	1,658,720,690	31.00%	21,353	35.10%	2.84%	2,635,198,546	33.11%	28,836	37.36%	2.91%
Floating Rate BCE	149,652,352	2.80%	1,832	3.01%	2.38%	277,655,155	3.49%	2,781	3.60%	1.36%
Floating Rate EURIBOR	1,584,970,196	29.62%	19,027	31.27%	0.46%	2,481,613,253	31.18%	24,263	31.43%	0.67%
Floating Rate EURIBOR	1,957,656,803	36.58%	18,631	30.62%	1.85%	2,396,416,049	30.11%	19,513	25.28%	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>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	1,459,835,141	27.28%	15,420	25.34%	1.65%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,675,299,665	50.00%	30,432	50.02%	1.32%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,822,585	0.05%	30	0.05%	2.48%					
Southern Italy	1,213,042,650	22.67%	14,961	24.59%	2.10%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	5,238,623,806	97.90%	59,640	98.02%	1.58%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	112,376,235	2.10%	1,203	1.98%	1.82%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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: 48.31%</b>	<b>Current Period</b>					<b>Issue Date</b>				
	<b>Current Loan to Market Value (%)</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>	<b>Weighted Average Coupon</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>
<= 30.00%	948,152,367	17.72%	20,311	33.38%	1.39%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	732,285,316	13.69%	8,540	14.04%	1.32%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	899,301,709	16.81%	8,842	14.53%	1.36%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,049,970,482	19.62%	9,266	15.23%	1.59%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,249,647,569	23.35%	10,329	16.98%	1.87%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	471,642,598	8.81%	3,555	5.84%	2.08%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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: 64.92%</b>	<b>Current Period</b>					<b>Issue Date</b>				
	<b>Original Loan to Market Value (%)</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>	<b>Weighted Average Coupon</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>
<= 30.00%	177,230,887	3.31%	4,120	6.77%	1.84%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	291,194,452	5.44%	5,276	8.67%	1.64%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	513,450,876	9.60%	7,591	12.48%	1.52%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	682,326,678	12.75%	8,484	13.94%	1.45%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,065,718,926	19.92%	11,679	19.20%	1.51%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,621,078,222	48.98%	23,693	38.94%	1.65%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	337,018,248	6.30%	9,255	15.21%	2.41%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	702,661,844	13.13%	12,518	20.57%	2.03%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	866,289,843	16.19%	11,532	18.95%	1.83%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	953,889,632	17.83%	10,158	16.70%	1.69%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	632,580,003	11.82%	5,504	9.05%	1.56%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	615,460,524	11.50%	4,885	8.03%	1.31%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	301,222,259	5.63%	2,094	3.44%	1.21%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	294,211,922	5.50%	1,908	3.14%	1.11%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	130,328,716	2.44%	735	1.21%	1.13%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	153,480,267	2.87%	852	1.40%	0.95%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	63,784,996	1.19%	307	0.50%	1.02%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	66,421,192	1.24%	318	0.52%	0.91%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	31,258,358	0.58%	130	0.21%	0.96%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	48,514,497	0.91%	199	0.33%	0.85%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	16,415,678	0.31%	60	0.10%	0.87%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	18,627,733	0.35%	74	0.12%	0.76%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	9,979,259	0.19%	35	0.06%	0.60%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	26,959,227	0.50%	87	0.14%	0.76%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	70,094,200	1.31%	176	0.29%	0.56%	103,623,611	1.30%	224	0.29%	0.91%
more	11,801,644	0.22%	16	0.03%	0.27%	19,011,069	0.24%	19	0.02%	0.62%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	95,138	0.00%	182	0.30%	2.81%					
1,000 - 8,000	5,323,534	0.10%	1,143	1.88%	2.09%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	37,896,587	0.71%	2,614	4.30%	1.74%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	436,198,296	8.15%	11,995	19.71%	1.88%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	764,107,183	14.28%	12,198	20.05%	1.77%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	991,393,808	18.53%	11,388	18.72%	1.71%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	993,940,447	18.57%	8,891	14.61%	1.67%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	773,469,461	14.45%	5,668	9.32%	1.54%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	488,252,682	9.12%	3,026	4.97%	1.42%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	295,852,359	5.53%	1,588	2.61%	1.31%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	182,017,760	3.40%	860	1.41%	1.30%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	107,925,287	2.02%	457	0.75%	1.16%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	74,302,887	1.39%	285	0.47%	1.18%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	48,394,769	0.90%	169	0.28%	1.09%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	32,848,866	0.61%	105	0.17%	0.93%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	20,903,400	0.39%	62	0.10%	1.09%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	22,054,863	0.41%	61	0.10%	0.82%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	13,203,090	0.25%	34	0.06%	0.76%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	10,286,046	0.19%	25	0.04%	0.83%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	8,706,555	0.16%	20	0.03%	0.63%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	6,470,360	0.12%	14	0.02%	0.72%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,402,178	0.10%	11	0.02%	0.80%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	28,654,531	0.54%	44	0.07%	0.55%	54,556,856	0.69%	87	0.11%	0.91%
more	3,299,952	0.06%	3	0.00%	0.24%	13,695,041	0.17%	12	0.02%	0.77%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	523,615,589	9.79%	7,287	11.98%	2.15%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,314,687,778	61.95%	36,280	59.63%	1.47%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	677,220,007	12.66%	6,660	10.95%	1.91%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	45,841,148	0.86%	833	1.37%	2.26%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	635,684,240	11.88%	7,669	12.60%	1.40%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	153,610,218	2.87%	2,110	3.47%	1.33%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	5,228,909,642	97.72%	59,027	97.02%	1.60%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	122,090,399	2.28%	1,816	2.98%	1.30%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	5,351,000,041	100.00%	60,843	100.00%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	5,351,000,041	100.00%	60,843	100.00%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	5,351,000,041	100.00%	60,843	100.00%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	5,319,455,775	99.41%	60,571	99.55%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	31,544,265	0.59%	272	0.45%	0.01%					
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	4,367,314,198	81.62%	50,095	82.33%	1.64%	6,430,362,845	80.79%	63,343	82.33%	1.96%
Other	15,357,493	0.29%	158	0.26%	0.95%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	91,231,899	1.70%	1,719	2.83%	2.17%	129,783,371	1.63%	1,852	2.83%	2.36%
Self-employed	850,141,347	15.89%	8,413	13.83%	1.28%	1,331,046,431	16.72%	11,202	13.83%	1.64%
Temporary	17,862,576	0.33%	282	0.46%	1.56%	31,649,115	0.40%	386	0.46%	1.81%
Unemployed	9,092,527	0.17%	176	0.29%	1.95%	13,281,201	0.17%	201	0.29%	2.19%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	3,184,492,212	59.51%	33,560	55.16%	1.84%	4,177,491,051	52.49%	37,662	55.16%	2.17%
ING	1,565,281,098	29.25%	20,288	33.34%	1.25%	2,729,690,143	34.30%	29,346	33.34%	1.67%
MOL	601,226,730	11.24%	6,995	11.50%	1.14%	1,051,948,706	13.22%	10,185	11.50%	1.53%
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	4	707,252.01	0.01%	0.01%	
Floating to Fixed	6,425	618,709,310.59	10.56%	11.56%	
Fixed to Fixed	737	48,818,924.36	1.21%	0.91%	
	<b>7,166</b>	<b>668,235,486.96</b>	<b>11.78%</b>	<b>12.49%</b>	<b>30%</b>

**23. Discounted Instalments**

Discounted Instalments	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Discounted Instalments	5,351,000,041	100.00%	60,843	100.00%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Instalments										
	<b>5,351,000,041</b>	<b>100.00%</b>	<b>60,843</b>	<b>100.00%</b>	<b>1.59%</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	59,946	0	942	942	5,259,246,987	98.53%	98.29%
0 - 1 Month	207	79,859	32,609	112,467	20,083,348	0.34%	0.38%
1 - 2 Months	91	65,408	30,802	96,210	9,468,689	0.15%	0.18%
2 - 3 Months	61	67,699	32,899	100,598	6,063,836	0.10%	0.11%
3 - 4 Months	41	59,979	26,907	86,886	3,838,891	0.07%	0.07%
4 - 5 Months	33	73,396	25,973	99,369	2,996,508	0.05%	0.06%
5 - 6 Months	31	75,226	25,340	100,566	2,521,036	0.05%	0.05%
6 - 7 Months	26	66,975	32,136	99,111	2,657,624	0.04%	0.05%
7 - 8 Months	12	38,722	13,465	52,187	1,180,327	0.02%	0.02%
8 - 9 Months	14	37,765	20,602	58,367	1,370,598	0.02%	0.03%
9 - 10 Months	12	41,515	21,666	63,181	1,098,437	0.02%	0.02%
10 - 11 Months	11	45,636	15,623	61,259	1,181,230	0.02%	0.02%
11 - 12 Months	8	32,059	15,350	47,410	624,970	0.01%	0.01%
> 12 Months	78	682,109	239,367	921,476	7,123,294	0.13%	0.13%
Payment Holiday	272	117,171	52,612	169,783	31,544,265	0.45%	0.59%
	<b>60,843</b>	<b>1,483,520</b>	<b>586,293</b>	<b>2,069,813</b>	<b>5,351,000,041</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	424	43,905.26	13,866.64	57,771.90	37,362,662.79	39,429,199.50	0.70%	0.70%
Default	734	612,419.04	264,155.10	876,574.14	77,721,963.71	79,481,562.37	1.21%	1.45%
Incaglio	0						0.00%	
>12 Months in Arrears	78	682,109.35	239,367.07	921,476.42	7,123,294.40	6,028,982.37	0.13%	0.13%
Sofferenza	134	0.00	0.00	0.00	13,107,518.09	13,107,518.09	0.22%	0.24%
	<b>1,370</b>	<b>1,338,433.65</b>	<b>517,388.81</b>	<b>1,855,822.46</b>	<b>135,315,438.99</b>	<b>138,047,262.33</b>	<b>2.25%</b>	<b>2.53%</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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