

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



## **Monthly Investor Report**

*Before Portfolio Checks*

**06 September 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-Sep-22	05-Jul-18
Portfolio Cut off date	01-Aug-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	121,759,553.55	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,549,889.73	0.00
Of which Active Outstanding Notional Amount	5,229,174,556.72	7,959,129,900.89
Number of Loans	59,908	77,193
Number of Borrowers	59,908	77,193
Average Principal Balance (Loanparts)	87,286.75	103,106.89
Average Principal Balance (Borrowers)	87,286.75	103,106.89
Coupon: Weighted Average	1.93%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.96%	62.76%
Weighted Average Loan to Market Value	48.16%	52.64%
Seasoning (months): Weighted Average	100.23	61.16
Remaining Tenor (months): Weighted Average	210.47	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.20%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.24%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	303,680,552.49	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	1,173,373,927	22.44%	12,297	20.53%	2.53%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	92,082,045	1.76%	1,578	2.63%	0.24%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	443,747,148	8.49%	8,662	14.46%	3.20%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	145,161,539	2.78%	1,795	3.00%	2.37%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,374,809,898	64.54%	35,576	59.38%	1.58%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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%	29,466,032	0.56%	301	0.50%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	226,375,629	4.33%	2,317	3.87%	0.39%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	705,013,125	13.48%	8,591	14.34%	0.76%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	773,281,521	14.79%	9,023	15.06%	1.25%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	859,326,017	16.43%	8,166	13.63%	1.78%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,323,795,846	25.32%	14,000	23.37%	2.24%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	796,185,725	15.23%	9,645	16.10%	2.73%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	216,719,574	4.14%	2,649	4.42%	3.12%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	94,599,611	1.81%	1,381	2.31%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	90,382,225	1.73%	1,290	2.15%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	36,650,358	0.70%	644	1.07%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	26,022,739	0.50%	493	0.82%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	5,473,563	0.10%	122	0.20%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	4,441,835	0.08%	100	0.17%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	9,835,714	0.19%	239	0.40%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	6,457,379	0.12%	156	0.26%	5.12%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	8,245,117	0.16%	237	0.40%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	10,583,754	0.20%	334	0.56%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	5,432,125	0.10%	177	0.30%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	531,186	0.01%	30	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	234,018	0.00%	8	0.01%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	33,663	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	66,539	0.00%	2	0.00%	6.90%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	21,262	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	11,055,448	0.21%	339	0.57%	0.73%	29,610,965	0.37%	621	0.80%	0.46%
2005	56,794,100	1.09%	1,370	2.29%	0.82%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	145,592,518	2.78%	2,322	3.88%	0.96%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	247,551,785	4.73%	3,319	5.54%	1.17%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	252,612,926	4.83%	3,788	6.32%	1.21%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	210,763,913	4.03%	2,962	4.94%	1.71%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	267,792,468	5.12%	3,219	5.37%	1.30%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	643,304,432	12.30%	6,806	11.36%	1.26%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	272,246,314	5.21%	2,954	4.93%	2.49%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	222,400,458	4.25%	2,495	4.16%	2.52%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	226,190,033	4.33%	2,629	4.39%	2.38%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	317,465,034	6.07%	3,758	6.27%	2.19%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	617,969,073	11.82%	6,990	11.67%	2.14%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	611,239,596	11.69%	6,454	10.77%	2.38%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	704,653,961	13.48%	6,792	11.34%	2.34%	78,806,542	0.99%	640	0.83%	2.38%
2019	414,667,633	7.93%	3,669	6.12%	2.10%					
2020	6,874,864	0.13%	42	0.07%	1.46%					
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	8,806	0.00%	1	0.00%	2.52%	3,025,065	0.04%	650	0.84%	3.23%
2019						10,625,272	0.13%	867	1.12%	2.18%
2020	139,625	0.00%	3	0.01%	0.43%	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	669,658	0.01%	353	0.59%	1.93%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	10,029,298	0.19%	1,206	2.01%	1.79%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	15,756,088	0.30%	1,011	1.69%	1.62%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	37,466,796	0.72%	1,484	2.48%	1.32%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	85,840,136	1.64%	2,710	4.52%	1.57%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	84,821,311	1.62%	2,185	3.65%	1.87%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	100,257,932	1.92%	2,103	3.51%	1.76%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	89,019,778	1.70%	1,695	2.83%	1.76%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	115,921,468	2.22%	1,929	3.22%	1.40%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	206,474,242	3.95%	3,138	5.24%	1.46%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	161,924,751	3.10%	2,360	3.94%	1.93%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	158,511,186	3.03%	2,128	3.55%	2.00%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	139,370,893	2.67%	1,726	2.88%	1.91%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	144,710,410	2.77%	1,662	2.77%	1.57%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	316,155,845	6.05%	3,527	5.89%	1.59%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	285,102,654	5.45%	3,025	5.05%	1.90%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	238,619,460	4.56%	2,531	4.22%	2.17%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	196,636,359	3.76%	1,949	3.25%	2.17%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	184,207,757	3.52%	1,695	2.83%	1.69%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	332,918,253	6.37%	2,748	4.59%	1.55%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	259,253,288	4.96%	2,275	3.80%	2.22%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	281,936,146	5.39%	2,417	4.03%	2.31%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	220,425,900	4.22%	1,881	3.14%	2.22%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	170,446,967	3.26%	1,404	2.34%	2.07%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	288,704,321	5.52%	2,278	3.80%	1.88%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	326,262,741	6.24%	2,611	4.36%	2.21%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	356,557,309	6.82%	2,821	4.71%	2.27%	105,104,887	1.32%	703	0.91%	2.18%
2049	309,627,804	5.92%	2,342	3.91%	2.09%	19,766,453	0.25%	120	0.16%	1.10%
2050	36,297,556	0.69%	234	0.39%	1.60%	31,467,790	0.40%	181	0.23%	0.98%
2051	47,655,262	0.91%	285	0.48%	1.10%	62,084,080	0.78%	345	0.45%	0.75%
2052	21,922,197	0.42%	154	0.26%	2.18%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,324,217	0.10%	34	0.06%	2.43%	7,032,298	0.09%	42	0.05%	2.22%
2054	150,599	0.00%	1	0.00%	2.03%					
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	593,207	0.01%	2	0.00%	1.62%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	25,108,719	0.48%	174	0.29%	1.67%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	703,528,901	13.45%	6,408	10.70%	2.21%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	632,933,580	12.10%	6,352	10.60%	2.37%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	660,021,207	12.62%	7,270	12.14%	2.30%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	467,436,180	8.94%	5,345	8.92%	2.09%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	284,401,642	5.44%	3,322	5.55%	2.25%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	190,975,721	3.65%	2,231	3.72%	2.46%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	264,890,352	5.07%	2,939	4.91%	2.57%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,999,285,048	38.23%	25,865	43.17%	1.35%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	6,083,399	0.12%	1,151	1.92%	1.86%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	14,998,397	0.29%	1,118	1.87%	1.62%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	21,773,985	0.42%	993	1.66%	1.45%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	64,089,679	1.23%	2,230	3.72%	1.44%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	100,504,533	1.92%	2,839	4.74%	1.77%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	81,600,690	1.56%	1,808	3.02%	1.84%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	106,602,490	2.04%	2,094	3.50%	1.71%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	83,213,642	1.59%	1,469	2.45%	1.59%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	193,034,357	3.69%	3,008	5.02%	1.37%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	168,934,855	3.23%	2,529	4.22%	1.78%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	161,669,402	3.09%	2,236	3.73%	1.97%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	152,451,829	2.92%	1,963	3.28%	1.98%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	142,693,028	2.73%	1,672	2.79%	1.68%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	203,698,346	3.90%	2,265	3.78%	1.52%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	337,381,623	6.45%	3,710	6.19%	1.78%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	255,191,093	4.88%	2,671	4.46%	2.04%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	247,325,874	4.73%	2,538	4.24%	2.21%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	140,405,334	2.69%	1,321	2.21%	1.86%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	251,345,928	4.81%	2,196	3.67%	1.62%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	326,404,299	6.24%	2,704	4.51%	1.80%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	309,357,973	5.92%	2,677	4.47%	2.31%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	223,820,066	4.28%	1,930	3.22%	2.28%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	174,276,357	3.33%	1,449	2.42%	2.15%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	212,878,726	4.07%	1,710	2.85%	1.91%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	373,140,962	7.14%	2,969	4.96%	2.07%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	287,940,198	5.51%	2,283	3.81%	2.27%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	425,931,010	8.15%	3,318	5.54%	2.18%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	75,529,609	1.44%	511	0.85%	1.85%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	38,656,163	0.74%	241	0.40%	1.23%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	35,044,724	0.67%	214	0.36%	1.44%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	13,195,986	0.25%	91	0.15%	2.45%	161,577,945	2.03%	954	1.24%	1.17%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	1,626,009,068	31.09%	21,046	35.13%	2.84%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	144,408,135	2.76%	1,789	2.99%	2.39%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,547,599,489	29.60%	18,743	31.29%	0.90%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	1,911,157,865	36.55%	18,330	30.60%	2.42%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	1,626,111,775	31.10%	21,047	35.13%	2.84%	2,636,127,202	33.12%	28,845	37.37%	2.91%
Floating Rate BCE	144,408,135	2.76%	1,789	2.99%	2.39%	277,497,326	3.49%	2,780	3.60%	1.36%
Floating Rate EURIBOR	1,547,496,783	29.59%	18,742	31.28%	0.90%	2,481,544,116	31.18%	24,262	31.43%	0.67%
Floating Rate EURIBOR	1,911,157,865	36.55%	18,330	30.60%	2.42%	2,395,714,358	30.10%	19,506	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>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	1,428,603,833	27.32%	15,178	25.34%	1.97%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,607,312,499	49.86%	29,908	49.92%	1.73%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Southern Italy	1,193,258,225	22.82%	14,822	24.74%	2.32%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	5,118,292,854	97.88%	58,715	98.01%	1.92%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	110,881,703	2.12%	1,193	1.99%	2.13%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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: 48.16%</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%	934,128,079	17.86%	20,120	33.58%	1.70%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	720,357,058	13.78%	8,437	14.08%	1.67%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	869,313,241	16.62%	8,606	14.37%	1.74%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,025,099,091	19.60%	9,110	15.21%	1.96%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,263,373,447	24.16%	10,487	17.51%	2.22%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	416,297,068	7.96%	3,145	5.25%	2.32%	1,567,171,103	19.69%	11,292	14.63%	2.35%
81.01% - 82.00%	169,890	0.00%	1	0.00%	0.83%					
100.01% - 105.00%	231,741	0.00%	1	0.00%	1.03%					
130.00% >=	204,942	0.00%	1	0.00%	0.83%					
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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: 64.96%</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%	172,104,474	3.29%	4,038	6.74%	2.14%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	282,789,922	5.41%	5,181	8.65%	1.95%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	500,141,734	9.56%	7,457	12.45%	1.86%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	666,631,823	12.75%	8,343	13.93%	1.80%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,038,930,720	19.87%	11,484	19.17%	1.86%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,568,575,884	49.12%	23,405	39.07%	1.99%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	327,889,073	6.27%	9,074	15.15%	2.60%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	685,208,426	13.10%	12,308	20.54%	2.29%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	845,682,431	16.17%	11,357	18.96%	2.12%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	933,362,080	17.85%	10,021	16.73%	2.01%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	618,898,622	11.84%	5,425	9.06%	1.92%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	603,458,761	11.54%	4,830	8.06%	1.71%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	294,582,264	5.63%	2,064	3.45%	1.62%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	287,913,862	5.51%	1,886	3.15%	1.55%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	127,407,648	2.44%	725	1.21%	1.56%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	149,760,332	2.86%	840	1.40%	1.38%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	61,824,834	1.18%	302	0.50%	1.48%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	64,665,804	1.24%	309	0.52%	1.34%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	30,953,792	0.59%	130	0.22%	1.38%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	47,634,188	0.91%	195	0.33%	1.30%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	15,931,718	0.30%	59	0.10%	1.28%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	18,085,202	0.35%	73	0.12%	1.23%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	9,877,474	0.19%	35	0.06%	1.06%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	26,259,367	0.50%	86	0.14%	1.20%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	68,109,450	1.30%	173	0.29%	1.02%	103,623,611	1.30%	224	0.29%	0.91%
more	11,669,229	0.22%	16	0.03%	0.74%	19,011,069	0.24%	19	0.02%	0.62%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	59,444	0.00%	128	0.21%	2.33%					
1,000 - 8,000	5,399,925	0.10%	1,170	1.95%	2.31%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	39,053,001	0.75%	2,685	4.48%	1.99%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	434,640,642	8.31%	11,969	19.98%	2.13%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	751,927,628	14.38%	12,008	20.04%	2.06%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	971,511,539	18.58%	11,171	18.65%	2.02%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	975,276,018	18.65%	8,732	14.58%	1.99%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	751,717,542	14.38%	5,514	9.20%	1.90%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	474,584,582	9.08%	2,943	4.91%	1.81%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	285,977,087	5.47%	1,535	2.56%	1.74%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	173,168,833	3.31%	818	1.37%	1.73%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	103,412,316	1.98%	438	0.73%	1.59%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	72,713,985	1.39%	279	0.47%	1.61%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	45,299,013	0.87%	158	0.26%	1.53%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	31,609,482	0.60%	101	0.17%	1.43%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	19,559,282	0.37%	58	0.10%	1.52%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	19,494,443	0.37%	54	0.09%	1.25%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	13,171,016	0.25%	34	0.06%	1.26%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	11,571,542	0.22%	28	0.05%	1.27%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	7,447,743	0.14%	17	0.03%	1.24%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	5,556,018	0.11%	12	0.02%	1.18%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,389,957	0.10%	11	0.02%	1.24%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	27,352,930	0.52%	42	0.07%	1.02%	54,556,856	0.69%	87	0.11%	0.91%
more	3,280,588	0.06%	3	0.01%	0.72%	13,695,041	0.17%	12	0.02%	0.77%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	312,372,411	5.97%	4,770	7.96%	2.53%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,242,403,360	62.01%	35,699	59.59%	1.84%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	861,088,908	16.47%	8,996	15.02%	2.21%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	44,634,875	0.85%	822	1.37%	2.47%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	618,887,719	11.84%	7,566	12.63%	1.74%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	149,446,222	2.86%	2,051	3.42%	1.62%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	5,111,195,337	97.74%	58,147	97.06%	1.93%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	117,979,219	2.26%	1,761	2.94%	1.72%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	5,229,174,557	100.00%	59,908	100.00%	1.93%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	5,229,174,557	100.00%	59,908	100.00%	1.93%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	5,225,323,536	99.93%	59,867	99.93%	1.93%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	3,851,021	0.07%	41	0.07%	0.00%					
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	5,204,876,607	99.54%	59,691	99.64%	1.92%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	24,297,950	0.46%	217	0.36%	0.01%					
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	4,269,968,900	81.66%	49,347	82.37%	1.97%	6,430,362,845	80.79%	63,343	82.37%	1.96%
Other	14,871,627	0.28%	155	0.26%	1.35%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	88,649,036	1.70%	1,695	2.83%	2.47%	129,783,371	1.63%	1,852	2.83%	2.36%
Self-employed	829,430,793	15.86%	8,263	13.79%	1.67%	1,331,046,431	16.72%	11,202	13.79%	1.64%
Temporary	17,534,554	0.34%	278	0.46%	1.88%	31,649,115	0.40%	386	0.46%	1.81%
Unemployed	8,719,647	0.17%	170	0.28%	2.30%	13,281,201	0.17%	201	0.28%	2.19%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	3,848,476,897	73.60%	42,736	71.34%	2.03%	4,177,491,051	52.49%	37,662	71.34%	2.17%
ING	798,780,655	15.28%	10,361	17.29%	1.69%	2,729,690,143	34.30%	29,346	17.29%	1.67%
MOL	581,917,005	11.13%	6,811	11.37%	1.55%	1,051,948,706	13.22%	10,185	11.37%	1.53%
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	41	5,443,016.08	0.07%	0.10%	
Floating to Fixed	6,389	612,329,471.82	10.66%	11.71%	
Fixed to Fixed	752	48,293,039.13	1.26%	0.92%	
	<b>7,182</b>	<b>666,065,527.03</b>	<b>11.99%</b>	<b>12.74%</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	5,217,215,268	99.77%	59,723	99.69%	1.93%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	11,959,289	0.23%	185	0.31%	2.08%					
	<b>5,229,174,557</b>	<b>100.00%</b>	<b>59,908</b>	<b>100.00%</b>	<b>1.93%</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	58,798	0	263	263	5,123,193,921	98.15%	97.97%
0 - 1 Month	207	72,234	36,708	108,943	20,184,984	0.35%	0.39%
1 - 2 Months	348	181,906	71,286	253,192	29,952,499	0.58%	0.57%
2 - 3 Months	66	79,804	31,125	110,929	6,186,393	0.11%	0.12%
3 - 4 Months	40	51,732	28,985	80,717	3,679,508	0.07%	0.07%
4 - 5 Months	42	80,160	33,907	114,068	3,874,973	0.07%	0.07%
5 - 6 Months	28	74,572	29,782	104,353	2,542,404	0.05%	0.05%
6 - 7 Months	19	60,523	22,736	83,259	1,852,176	0.03%	0.04%
7 - 8 Months	24	68,538	38,165	106,703	2,428,979	0.04%	0.05%
8 - 9 Months	15	53,059	18,798	71,857	1,173,917	0.03%	0.02%
9 - 10 Months	18	62,918	31,376	94,294	1,659,182	0.03%	0.03%
10 - 11 Months	13	56,851	19,413	76,265	1,260,509	0.02%	0.02%
11 - 12 Months	4	19,403	6,166	25,568	285,910	0.01%	0.01%
> 12 Months	69	601,958	220,777	822,735	6,601,252	0.12%	0.13%
Payment Holiday	217	86,230	37,487	123,717	24,297,950	0.36%	0.46%
	<b>59,908</b>	<b>1,549,890</b>	<b>626,975</b>	<b>2,176,864</b>	<b>5,229,174,557</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	440	26,789.35	11,614.74	38,404.09	39,159,327.19	41,516,134.66	0.73%	0.75%
Default	765	715,565.48	305,548.24	1,021,113.72	78,691,282.91	80,713,329.13	1.28%	1.50%
Incaglio	0						0.00%	
>12 Months in Arrears	69	601,958.09	220,776.78	822,734.87	6,601,252.09	5,435,078.10	0.12%	0.13%
Sofferenza	151	0.00	0.00	0.00	14,541,260.31	14,541,260.31	0.25%	0.28%
	<b>1,425</b>	<b>1,344,312.92</b>	<b>537,939.76</b>	<b>1,882,252.68</b>	<b>138,993,122.50</b>	<b>142,205,802.20</b>	<b>2.38%</b>	<b>2.66%</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			

## 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			
<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		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			
<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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