

4th Securitisation of Performing Mortgage Loans purchased by

VELA HOME S.R.L.

Originator:



INVESTORS' REPORT

ott-22

EURO 1,581,650,000 Series 4 Class A1 Residential Mortgage Backed Floating Rate Notes due October 2042 (Issue Price: 100%)
EURO 677,850,000 Series 4 Class A2 Residential Mortgage Backed Floating Rate Notes due October 2042 (Issue Price: 100%)
EURO 82,800,000 Series 4 Class B Residential Mortgage Backed Floating Rate Notes due October 2042 (Issue Price: 100%)
EURO 23,650,000 Series 4 Class C Residential Mortgage Backed Floating Rate Notes due October 2042 (Issue Price: 100%)



This report is freely available on our web site: www.securitisation-services.com



This Investors Report is based in particular on the Quarterly Report and on the Payments Report.

Calculations here contained are made in accordance with the criteria described in the Transaction Documents.

Terms and expressions used in this Investors' Report have the respective meanings given to them in the Transaction Documents.

All historical data are available on the web site www.securitisation-services.com



1. Description of the Notes

Issuer: VELA HOME S.r.l.
Issue Date: 02-ott-06
Joint Lead Managers: BNP PARIBAS - BANCA IMI - UBM UNICREDIT BANCA MOBILIARE
Sole Arranger: BANCA NAZIONALE DEL LAVORO

The Notes:

Series	Class A1 Notes	Class A2 Notes	Class B Notes	Class C Notes
Original Balance	1.581.650.000	677.850.000	82.800.000	23.650.000
Currency	Euro	Euro	Euro	Euro
Legal Maturity Date	Oct-2042	Oct-2042	Oct-2042	Oct-2042
Listing	Luxembourg Stock Exchange	Luxembourg Stock Exchange	Luxembourg Stock Exchange	Luxembourg Stock Exchange
ISIN code	IT0004101991	IT0004102007	IT0004102015	IT0004102023
Common code	026814154	026814227	026814260	026814286
Clearing	Monte Titoli Euroclear Clearstream	Monte Titoli Euroclear Clearstream	Monte Titoli Euroclear Clearstream	Monte Titoli Euroclear Clearstream
Principal Payments	Amortising	Amortising	Amortising	Amortising
Indexation	Euribor 3 months	Euribor 3 months	Euribor 3 months	Euribor 3 months
Spread **	0,12%	0,19%	0,23%	0,75%

Underlying assets for the Notes: PERFORMING RESIDENTIAL MORTGAGE LOANS

Originator, Servicer, Italian Operating Bank, Swap Calculation Agent: BANCA NAZIONALE DEL LAVORO

Payment Dates: the 25th day of January, April, July and October in each year or, if such day is not a business day, the immediately following business day

Interest Period: each period from (and including) a Payment Date to (but excluding) the next following Payment Date

Interest calculation: Actual/360

Calculation Agent: Banca Finint S.p.A. (former Securitisation Services S.p.A.)*

Corporate Servicer: Banca Finint S.p.A. (former Securitisation Services S.p.A.)*

Liquidity Facility Provider: BANCA NAZIONALE DEL LAVORO

Main Operating Bank: BANCA NAZIONALE DEL LAVORO, London Branch

Principal Paying Agent: BNP PARIBAS Securities Services, Milan Branch

Luxembourg Paying Agent: BNP PARIBAS Securities Services, Luxembourg Branch

Representative of the Noteholders: Banca Finint S.p.A. (former Securitisation Services S.p.A.)*

Swap Counterparty: Banca Nazionale del Lavoro S.p.A.

Guarantor: BNP Paribas

Swap Guarantor: BNP Paribas

* In the context of a group reorganisation, with effective date from 28th October 2020, Securitisation Services S.p.A. has been merged by way of incorporation into Banca Finanziaria Internazionale S.p.A. (namely Banca Finint S.p.A.)



2. The Notes

Interest Period		Payment Date
FROM	TO	
25-lug-22	24-ott-22	25-ott-22

NOTES	Before Payments		Amounts accrued				Payments		After Payments		
	Outstanding Principal	Unpaid Interest	Principal Due	Accrual Interest Rate	Accrual Period (days)	Accrued Interest	Interest Payments	Principal Payments	Outstanding Principal	Unpaid Interest	Pool Factor
Class A1 Notes	-	-	-	-	-	-	-	-	-	-	-
Class A2 Notes	-	-	-	0,525%	92	-	-	-	-	-	-
Class B Notes	15.646.086,72	-	15.646.086,72	0,605%	92	24.190,59	24.190,59	-	-	-	-
Class C Notes	23.650.000,00	-	23.650.000,00	1,645%	92	99.421,97	99.421,97	-	-	-	-
Class D Notes	1.730.000,00	-	1.730.000,00	-	-	-	91.305.494,31	-	-	-	-

Interest Period		Payment Date
FROM	TO	
26-apr-22	24-lug-22	25-lug-22

NOTES	Before Payments		Amounts accrued				Payments		After Payments		
	Outstanding Principal	Unpaid Interest	Principal Due	Accrual Interest Rate	Accrual Period (days)	Accrued Interest	Interest Payments	Principal Payments	Outstanding Principal	Unpaid Interest	Pool Factor
Class A1 Notes	-	-	-	-	-	-	-	-	-	-	-
Class A2 Notes	-	-	-	-0,083%	90	-	-	-	-	-	-
Class B Notes	28.007.000,64	-	12.360.913,92	-0,003%	90	-	-	-	15.646.086,72	-	0,1889624
Class C Notes	23.650.000,00	-	-	1,037%	90	61.312,63	61.312,63	-	23.650.000,00	-	1,0000000

Interest Period		Payment Date
FROM	TO	
25-gen-22	25-apr-22	26-apr-22

NOTES	Before Payments		Amounts accrued				Payments		After Payments		
	Outstanding Principal	Unpaid Interest	Principal Due	Accrual Interest Rate	Accrual Period (days)	Accrued Interest	Interest Payments	Principal Payments	Outstanding Principal	Unpaid Interest	Pool Factor
Class A1 Notes	-	-	-	-	-	-	-	-	-	-	-
Class A2 Notes	-	-	-	-0,172%	91	-	-	-	-	-	-
Class B Notes	37.089.647,28	-	9.082.646,64	-0,092%	91	-	-	-	28.007.000,64	-	0,3382488
Class C Notes	23.650.000,00	-	-	0,948%	91	56.673,28	56.673,28	-	23.650.000,00	-	1,0000000



3. Collections

	Collection Period	1st preceding Collection Period	2nd preceding Collection Period
	Collection Period: 04/07/2022 to 07/10/2022	Collection Period: 04/04/2022 to 04/07/2022	Collection Period: 04/01/2022 to 04/04/2022
<i>Amounts in Euro</i>			
PERFORMING LOANS			
1. Principal Collected	4.096.892,08	8.766.705,55	4.561.374,87
2. Interest Collected	416.306,83	581.066,83	424.947,80
3. Default Interest	7.754,57	41.225,85	41.795,93
4. Interests from prepaid Loans	4.245,93	3.938,13	1.177.190,15
5. Principal from prepaid Loans	1.278.380,86	2.045.403,90	7.264.074,55
6. Prepayment Penalty	4.193,19	13.768,24	1.398.027,69
7. Other	74.244,95	85.381,28	94.704,54
Total Performing	5.882.018,41	11.537.489,78	14.962.115,53
DELINQUENT LOANS			
1. Principal Collected (Recovery of Delinquent loans)	99.248,91	54.953,63	100.528,71
2. Interest Collected	9.616,79	10.273,38	14.321,68
3. Default Interest	1.260,12	944,89	1.346,17
4. Other	663,52	821,51	830,79
Total Delinquent	110.789,34	66.993,41	117.027,35
DEFAULTED LOANS			
1. Principal Collected	640.390,14	761.231,02	769.514,96
2. Interest Collected	103.170,54	125.504,17	110.322,20
3. Default Interest	178.203,25	289.325,76	226.732,14
4. Other	72.244,74	95.175,49	61.890,70
Total Collection Default	994.008,67	1.271.236,44	1.168.460,00
OFF SETTINGS	-250.206,61	-73.840,20	-6.605.554,96
Total Available Collections	6.736.609,81	12.801.879,43	9.642.047,92



4. Issuer Available Funds

Interest Available Funds

	Last Quarter	1st preceding Quarter	2nd preceding Quarter
	<i>Interest Period:</i> from 25/07/2022 to 25/10/2022 <i>Quarterly Collection Period:</i> from 04/07/2022 to 07/10/2022	<i>Interest Period:</i> from 26/04/2022 to 25/07/2022 <i>Quarterly Collection Period:</i> from 04/04/2022 to 04/07/2022	<i>Interest Period:</i> from 25/01/2022 to 26/04/2022 <i>Quarterly Collection Period:</i> from 04/01/2022 to 04/04/2022
<i>Amounts in Euro</i>			
1. All interest amounts collected by the Servicer, less the Initial Expenses and the Initial Accrued Interest	422.570,96	726.745,31	552.986,44
2. Recoveries	1.093.257,58	1.326.190,07	1.268.988,71
3. All amounts of net interest accrued and available on the Issuer's Accounts held with Account Banks	-23.429,75	-40.359,21	-47.585,74
4. All other items and payments received by the Issuer which do not qualify as Principal Receipts	9.158,52	1.010,77	1.289,88
5. Cash Reserve Available Amount (if any)	0,00	0,00	0,00
6. Amount received pursuant to the Interest Rate Swap	14.151,47	0,00	0,00
7. Advance to be made pursuant to the Liquidity Facility (excluding any Liquidity Standby Advance)	0,00	0,00	0,00
8. Any amount allocated on such Payment Date under items Second and Fourteenth of the Principal Priority of Payments	12,03	16,13	14,22
Interest Available Funds	1.515.720,81	2.013.603,07	1.775.693,51

Principal Available Funds

	Last Quarter	1st preceding Quarter	2nd preceding Quarter
	<i>Interest Period:</i> from 25/07/2022 to 25/10/2022 <i>Quarterly Collection Period:</i> from 04/07/2022 to 07/10/2022	<i>Interest Period:</i> from 26/04/2022 to 25/07/2022 <i>Quarterly Collection Period:</i> from 04/04/2022 to 04/07/2022	<i>Interest Period:</i> from 25/01/2022 to 26/04/2022 <i>Quarterly Collection Period:</i> from 04/01/2022 to 04/04/2022
<i>Amounts in Euro</i>			
1. All principal amounts collected by the Servicer, plus the Initial Expenses and the Initial Accrued Interest	5.220.781,27	10.748.944,05	7.820.072,77
2. All principal amounts received by the Issuer from the Originator pursuant to the Receivables Purchase Agreement	0,00	0,00	0,00
3. Interest Available Funds to be credited to the Principal Deficiency Ledger on such Payment Date	0,00	0,00	0,00
4. All the proceeds deriving from the sale, if any, of the Portfolio	139.468.506,27	0,00	0,00
5. Any other amounts received by the Issuer from any party of the Transaction Documents during the Quarterly Collection Period	0,00	0,00	0,00
6. Potential Capital Funds (following the expiry of the eighteen months following the Issue Date)	0,00	0,00	0,00
7. Amounts under items Sixth, paragraph (b), Seventh, paragraph (b), and Eleventh of the Interest Priority of Payments on such Payment Date	0,00	1.611.981,93	1.262.590,00
8. Cash Reserve Excess Amount (if any)	13.012.725,00	0,00	0,00
9. Any amount allocated on such Payment Date under item Eighth of the Interest Priority of Payments	0,00	0,00	0,00
10. After full redemption of the Rated Notes, any amount standing to the credit of the Cash Reserve Account and of the Expenses Account	0,00	0,00	0,00
Principal Available Funds	157.702.012,54	12.360.925,98	9.082.662,77



5. Priority of Payments

Interest Priority of Payments prior to the delivery of a Trigger Notice

	Last Quarter Payment Date: 25-ott-22	1st preceding Quarter Payment Date: 25-lug-22	2nd preceding Quarter Payment Date: 26-apr-22
Interest Available Funds		2.013.603,07	1.775.693,51
1. Fees and Expenses		312.265,05	317.535,38
2. Amount due to the Liquidity Facility Provider		3.400,00	3.437,78
3. Amount due to the Swap Counterparty		24.643,47	135.457,07
4. Interest on Class A1 Notes and A2 Notes		0,00	0,00
5. Interest on Class B Notes		0,00	0,00
6. Interest on Class C Notes		61.312,63	56.673,28
7. Any amount to transfer to the Principal Available Funds paid on the preceding Payment Date under item Second of the Principal Priority of Payments		0,00	0,00
8. Allocation to Principal Available Funds as Principal Deficiency		0,00	0,00
9. Payment to Cash Reserve Account up to the Required Cash Reserve Amount		0,00	0,00
10.* If a Class D Trigger Event has occurred, application of the residual Interest Available Funds to the Principal Available Funds		1.611.981,93	1.262.590,00
11. Any hedging termination payment due and payable to the Swap Counterparty		0,00	0,00
12. Interest due and payable under the Subordinated Loan		0,00	0,00
13. Coupon on Class D Notes		0,00	0,00

Principal Priority of Payments prior to the delivery of a Trigger Notice

	Last Quarter Payment Date: 25-ott-22	1st preceding Quarter Payment Date: 25-lug-22	2nd preceding Quarter Payment Date: 26-apr-22
Principal Available Funds		12.360.925,98	9.082.662,77
1. Application of the Cash Reserve Excess Amount (if any) to the Subordinated Loan Provider as Subordinated Loan Repayment		0,00	0,00
2. Any amount payable under items First to Seventh (inclusive) according to the Interest Priority of Payments to the extent that the IAFs are not sufficient		0,00	0,00
3. Principal on the Class A1 Notes and, if the Unpaid Principal Deficiency has exceeded 0.50%, <i>pari passu and pro rata</i> , on the Class A2 Notes		0,00	0,00
4. Principal on the Class A2 Notes if the Unpaid Principal Deficiency has been lower than or equal to 0.50% provided that the Class A1 Notes have been repaid in full		0,00	0,00
5. <i>Pari passu and pro rata</i> interest on Class B Notes, unless already paid in the Interest Priority of Payment		0,00	0,00
6. <i>Pari passu and pro rata</i> , Principal on the Class B Notes provided that Class A1 and Class A2 Notes have been repaid in full		12.360.913,92	9.082.646,64
7. <i>Pari passu and pro rata</i> interest on Class C Notes, unless already paid in the Interest Priority of Payment		0,00	0,00
8. <i>Pari passu and pro rata</i> , Principal on the Class C Notes provided that Class A1, Class A2 and Class B Notes have been repaid in full		0,00	0,00
9. Any Adjustment Purchase Price pursuant to clause 4.3 of the Receivables Purchase Agreement		0,00	0,00
10. Amounts payable under items 12th and 13th of the Interest Priority of Payments, if not paid		0,00	0,00
11. Any amount payable in respect of principal on the Subordinated Loan provided that Class A1, Class A2, Class B and Class C Notes have been repaid in full		0,00	0,00
12. Any amount due and payable to the Originator under the Transaction Document if not paid in the Interest Priority of Payments		0,00	0,00
13. <i>Pari passu and pro rata</i> , Principal on the Class D Notes		0,00	0,00
14. Any remaining amount to transfer to the Interest Available Funds		12,06	16,13

* On the Interest Payment Date falling on 26 th January 2009 a Class D Trigger Event has occurred. Pursuant to the Transaction Documents on the followings Interest Payment Dates we'll use the item Eleventh of the Interest Priority of Payment to apply all remaining Interest Available Funds to pay any amount payable under the principal Priority of Payment.



5.2 Priority of Payments

Priority of Payments - Priority of Payments following the delivery of a Trigger Notice

	Last Quarter Payment Date: 25-ott-22	1st preceding Quarter Payment Date: 25-lug-22	2nd preceding Quarter Payment Date: 26-apr-22
<i>Amounts in Euro</i>			
Available Funds	159.217.733,35		
1. Fees and Expenses	679.147,67		
2. Amount due to the Liquidity Facility Provider	3.475,56		
3. Amount due to the Swap Counterparty	82.591,47		
4. Pari passu and pro rata Interest due and payable on the Class A1 Notes and the Class A2 Notes	0,00		
5. Pari passu and pro rata all amounts in respect of principal outstanding on the Class A1 Notes and the Class A2 Notes	0,00		
6. Pari passu and pro rata all amounts of interest due and payable on the Class B Notes on such Payment Date	24.190,59		
7. Pari passu and pro rata all amounts in respect of principal outstanding on the Class B Notes	15.646.086,72		
8. Pari passu and pro rata all amounts of interest due and payable on the Class C Notes on such Payment Date	99.421,97		
9. Pari passu and pro rata all amounts in respect of principal outstanding on the Class C Notes;	23.650.000,00		
10. If a Class D Trigger Event has occurred, application of the residual Interest Available Funds to the Principal Available Funds	0,00		
11. Interest and principal due and payable under the Subordinated Loan	25.997.325,06		
12. Pari passu and pro rata all amounts in respect of principal outstanding on the Class D Notes	1.730.000,00		
13. Coupon on Class D Notes	91.305.494,31		
Total amount paid	159.217.733,35		



6. Portfolio Performance

Annual Defaults Level

Outstanding Principal Amount of all mortgages loans classified as defaults during the current collection period	Outstanding Principal Amount of all mortgages loans classified as defaults during the previous collection period	Outstanding Principal Amount of all mortgages loans classified as defaults during the two previous collection periods	Outstanding Principal Amount of all mortgages loans classified as defaults during the three previous collection periods	Outstanding Principal Amount of all mortgages loans classified as defaults during the four collection period ending on such collection date	Average of the Collateral Portfolio Outstanding Principal as at the beginning of each of such four collection periods	ANNUAL DEFAULTS LEVEL %	Threshold %	If (7)>(8) Class D Trigger Event
(1)	(2)	(3)	(4)	(5) = (1)+(2)+(3)+(4)	(6)	(7) = (5) / (6)	(8)	
154.876,91	97.303,21	93.319,93	57.389,63	402.889,68	133.334.054,65	0,30%	2,20	NO

Delinquency Level

Outstanding Principal Amount of all Delinquent Mortgages as at such Collection Date	Outstanding Principal Amount of mortgages loans as at such Collection Date	DELINQUENCY LEVEL %	Threshold %	If (3)>(4) Class D Trigger Event
(1)	(2)	(3) = (1) / (2)	(4)	
1.578.959,50	185.493.366,50	0,85%	8,00%	NO

PDL Calculations and Unpaid Principal Deficiency

(a1) Amount recorded, as a debit, on Principal Deficiency Ledger
 (a2) Amount allocated, as a credit, to Principal Available Funds as Principal Deficiency Ledger
 (b) Initial Principal Amount of the Mortgage Loans

Euro
0,00
0,00
2.354.744.768,17

(c) Unpaid Principal Deficiency as at the Interest Payment Date

Unpaid Principal Deficiency	Threshold %	If (1)>(3) Class D Trigger Event
(1): ((a1)-(a2))/(b)	(3)	
0,000	2,00	NO

(c) Unpaid Principal Deficiency as at the Interest Payment Date

Unpaid Principal Deficiency	Threshold %	If (1)>(3) Class C Trigger Event
(1): ((a1)-(a2))/(b)	(4)	
0,000	7,50	NO

(c) Unpaid Principal Deficiency as at the Interest Payment Date

Unpaid Principal Deficiency	Threshold %	If (1)>(3) Class B Trigger Event
(1): ((a1)-(a2))/(b)	(4)	
0,000	9,50	NO



7. Portfolio Performance

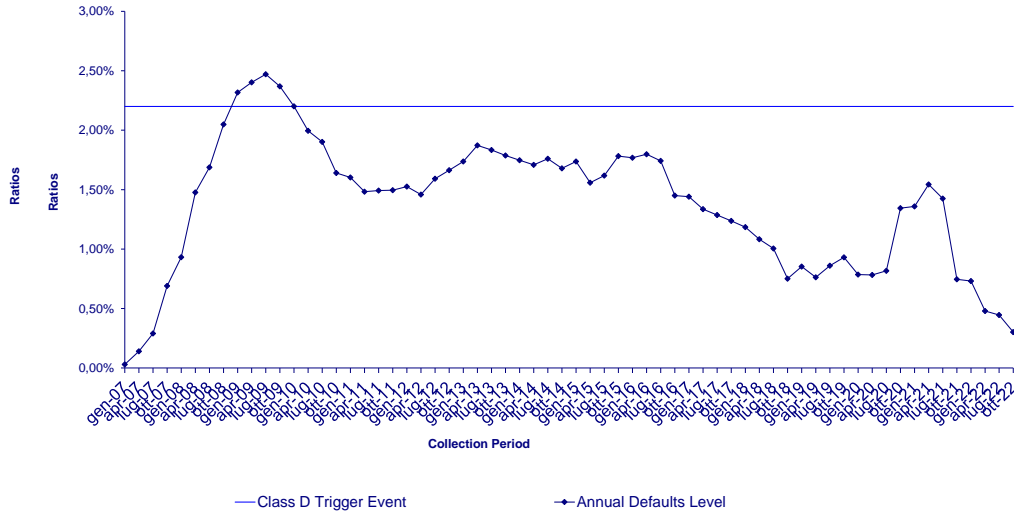
Percentage

Collection Period		Annual Defaults Level %	Delinquency Level %	Unpaid Principal Deficiency %
From	To			
28-ago-06	03-gen-07	0,03	0,83	0,00
04-gen-07	03-apr-07	0,14	1,74	0,00
04-apr-07	03-lug-07	0,29	1,18	0,00
04-lug-07	02-ott-07	0,69	3,04	0,00
03-ott-07	03-gen-08	0,93	2,47	0,00
04-gen-08	02-apr-08	1,48	3,18	0,00
03-apr-08	02-lug-08	1,69	2,92	0,00
03-lug-08	02-ott-08	2,05	3,56	0,00
03-ott-08	05-gen-09	2,32	2,89	0,00
06-gen-09	02-apr-09	2,40	3,34	0,00
03-apr-09	02-lug-09	2,47	2,36	0,00
03-lug-09	02-ott-09	2,37	2,98	0,00
03-ott-09	05-gen-10	2,20	2,29	0,00
06-gen-10	06-apr-10	2,00	2,60	0,00
07-apr-10	02-lug-10	1,90	2,23	0,00
03-lug-10	04-ott-10	1,64	2,85	0,00
05-ott-10	04-gen-11	1,60	2,12	0,00
05-gen-11	04-apr-11	1,48	2,88	0,00
05-apr-11	04-lug-11	1,49	2,25	0,00
05-lug-11	04-ott-11	1,50	3,09	0,00
05-ott-11	03-gen-12	1,53	2,18	0,00
04-gen-12	03-apr-12	1,46	3,07	0,00
04-apr-12	03-lug-12	1,59	2,47	0,00
04-lug-12	02-ott-12	1,66	3,44	0,00
03-ott-12	03-gen-13	1,74	2,30	0,00
04-gen-13	03-apr-13	1,87	3,40	0,00
04-apr-13	02-lug-13	1,83	3,08	0,00
03-lug-13	02-ott-13	1,79	3,76	0,00
03-ott-13	03-gen-14	1,75	2,82	0,00
04-gen-14	02-apr-14	1,71	3,56	0,00
03-apr-14	02-lug-14	1,76	3,08	0,00
03-lug-14	02-ott-14	1,68	3,61	0,00
03-ott-14	05-gen-15	1,74	2,57	0,00
06-gen-15	02-apr-15	1,56	3,76	0,00
03-apr-15	02-lug-15	1,62	3,05	0,00
03-lug-15	02-ott-15	1,78	3,35	0,00
03-ott-15	05-gen-16	1,77	2,48	0,00
06-gen-16	04-apr-16	1,80	2,95	0,00
05-apr-16	04-lug-16	1,74	2,32	0,00
05-lug-16	04-ott-16	1,45	2,91	0,00
05-ott-16	03-gen-17	1,44	2,03	0,00
04-gen-17	04-apr-17	1,34	2,68	0,00
05-apr-17	04-lug-17	1,29	1,90	0,00
05-lug-17	03-ott-17	1,24	2,40	0,00
04-ott-17	03-gen-18	1,18	1,80	0,00
04-gen-18	04-apr-18	1,08	2,12	0,00
05-apr-18	03-lug-18	1,00	1,61	0,00
04-lug-18	02-ott-18	0,75	2,34	0,00
03-ott-18	03-gen-19	0,85	1,54	0,00
04-gen-19	02-apr-19	0,76	2,23	0,00
03-apr-19	02-lug-19	0,86	1,66	0,00
03-lug-19	02-ott-19	0,93	2,34	0,00
03-ott-19	03-gen-20	0,79	1,65	0,00
04-gen-20	02-apr-20	0,78	2,53	0,00
03-apr-20	02-lug-20	0,82	2,89	0,00
03-lug-20	02-ott-20	1,34	2,60	0,00
03-ott-20	05-gen-21	1,36	1,49	0,00
06-gen-21	02-apr-21	1,54	1,55	0,00
03-apr-21	02-lug-21	1,42	1,34	0,00
03-lug-21	04-ott-21	0,75	1,39	0,00
05-ott-21	04-gen-22	0,73	1,08	0,00
05-gen-22	04-apr-22	0,48	1,11	0,00
05-apr-22	04-lug-22	0,45	1,06	0,00
05-lug-22	07-ott-22	0,30	0,85	0,00

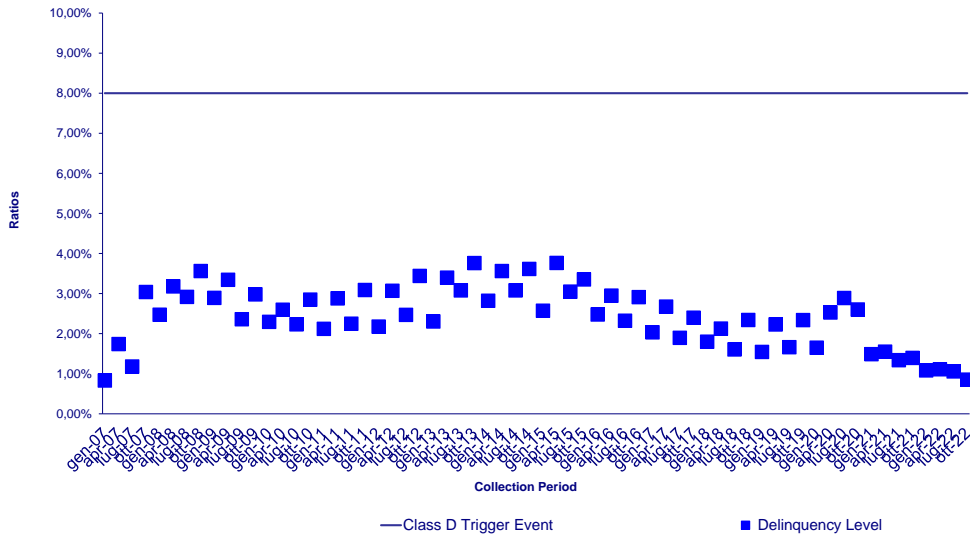


8. Graphs of the Portfolio Performance

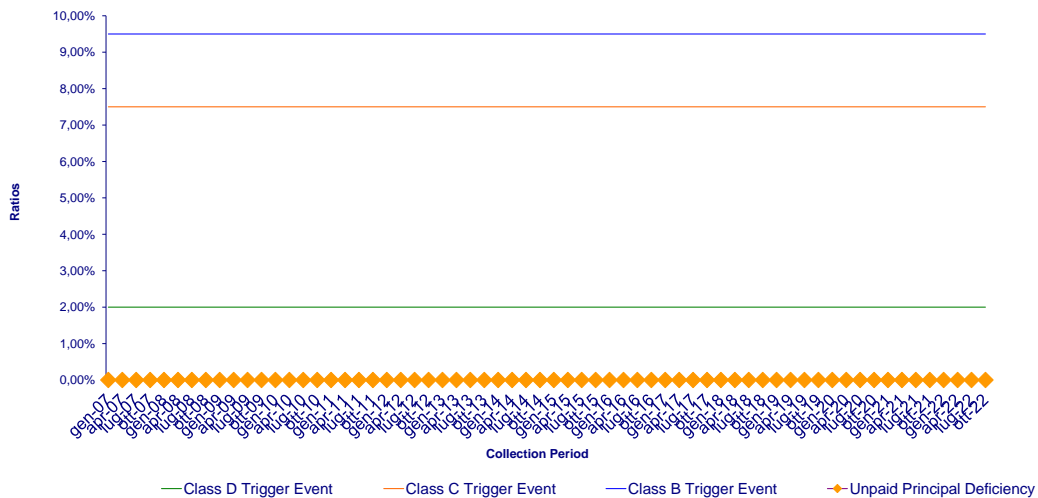
Annual Defaults Level



Delinquency Level



Unpaid Principal Deficiency



9. The Portfolio

Euro

Collection Period		PERFORMING LOANS						DELINQUENT LOANS						DEFAULTED LOANS					
From	To	Outstanding Principal	Unpaid Principal Instalment	Unpaid Interest Instalment	Other unpaid amounts	Total Outstanding Balance	Nr. Of Loans	Outstanding Principal	Unpaid Principal Instalment	Unpaid Interest Instalment	Other unpaid amounts	Total Outstanding Balance	Nr. Of Loans	Outstanding Principal	Unpaid Principal Instalment	Unpaid Interest Instalment	Other unpaid amounts	Total Outstanding Balance	Nr. Of Loans
28-ago-06	03-gen-07	2.267.405.636,95	2.072.081,46	1.994.215,96	16.091,35	4.082.388,77	25.867	18.834.036,63	153.090,59	211.865,87	1.369,73	366.326,19	197	734.914,09	1.155,25	1.782,68	11,50	2.949,43	7
04-gen-07	03-apr-07	2.208.055.753,44	149.974,94	203.886,21	2.295,59	356.156,74	25.362	38.750.019,58	427.900,46	462.715,11	2.454,40	893.069,97	429	3.301.633,36	40.052,14	76.380,37	298,11	116.730,62	31
04-apr-07	03-lug-07	2.155.176.754,28	1.657.731,83	1.713.559,03	13.999,91	3.385.290,77	25.113	25.579.677,11	343.472,18	464.023,29	2.616,82	810.112,29	276	6.399.228,73	111.558,20	160.233,19	796,55	272.587,94	63
04-lug-07	02-ott-07	2.052.749.247,87	194.177,46	278.606,04	2.796,27	475.579,77	24.153	64.221.095,01	668.071,86	783.124,82	3.709,91	1.454.906,59	703	14.736.479,03	339.778,97	537.498,27	2.466,21	879.743,45	162
03-ott-07	03-gen-08	1.981.401.841,79	1.795.260,50	2.184.585,12	15.268,31	3.995.113,93	23.663	49.987.732,23	740.279,53	1.019.850,14	4.941,78	1.765.071,45	522	18.224.600,95	497.184,80	856.473,22	3.538,40	1.357.196,42	188
04-gen-08	02-apr-08	1.890.959.567,26	178.499,66	256.697,81	2.884,07	438.081,54	22.861	62.495.220,43	604.652,53	895.669,20	3.388,96	1.503.710,69	635	30.923.609,53	870.675,61	1.464.115,64	5.400,70	2.340.191,95	327
03-apr-08	02-lug-08	1.820.693.627,84	1.856.607,28	2.510.519,02	15.793,98	4.382.920,28	22.268	55.105.861,67	755.653,48	1.230.324,88	5.092,33	1.991.070,69	555	34.627.689,65	1.129.239,43	2.080.854,66	7.334,55	3.217.428,64	346
03-lug-08	02-ott-08	1.736.757.520,57	102.645,69	150.201,46	1.274,05	254.121,20	21.466	65.361.334,14	662.465,72	1.025.604,36	3.746,41	1.691.816,49	693	48.484.948,14	1.571.956,60	2.889.022,98	9.191,79	4.470.171,37	488
03-ott-08	05-gen-09	1.664.419.724,02	1.171.292,80	1.613.809,45	8.781,10	2.793.883,35	20.848	50.551.379,51	706.508,97	1.240.554,51	5.172,27	1.952.235,75	538	53.932.800,52	2.016.144,97	3.907.195,92	12.852,65	5.936.193,54	535
06-gen-09	02-apr-09	1.593.403.579,58	92.302,80	67.212,40	633,51	160.148,71	20.179	56.691.029,23	693.791,39	788.408,54	3.792,79	1.485.992,72	649	63.542.696,39	2.119.335,67	3.775.437,44	13.323,32	5.908.096,43	651
03-apr-09	02-lug-09	1.543.204.382,53	1.701.134,26	1.384.545,54	11.198,95	3.096.878,75	19.853	38.388.643,52	635.228,34	564.373,23	3.274,11	1.202.875,68	607	66.312.545,02	2.790.045,46	4.996.083,79	17.716,11	7.203.845,36	691
03-lug-09	02-ott-09	1.481.644.307,60	270.229,03	135.780,23	1.535,76	407.545,02	19.264	47.190.060,53	716.857,08	486.238,09	2.898,33	1.187.993,50	552	75.394.769,45	3.208.926,37	4.622.002,24	19.633,33	7.850.561,94	790
03-ott-09	05-gen-10	1.432.544.953,01	1.788.375,77	804.714,51	10.186,44	2.603.276,72	18.945	34.792.894,68	722.452,40	1.036.360,27	3.557,94	1.156.370,61	403	74.682.444,98	4.050.664,91	4.971.401,46	24.874,38	9.046.940,75	788
06-gen-10	06-apr-10	1.382.304.124,44	206.521,44	106.679,38	1.217,77	314.418,59	18.464	38.400.805,22	726.127,61	242.181,97	2.203,26	970.512,84	463	80.306.896,95	4.452.548,57	5.177.250,81	26.728,64	9.656.528,02	857
07-apr-10	02-lug-10	1.332.914.734,16	2.117.226,05	805.043,96	11.807,27	2.934.077,28	18.158	31.784.605,19	650.365,54	263.142,55	2.684,79	916.192,88	373	80.355.396,85	5.277.893,10	5.584.141,62	32.287,84	10.894.322,56	862
03-lug-10	04-ott-10	1.282.351.702,64	238.022,31	114.673,11	1.233,22	353.928,71	17.700	39.490.314,51	786.237,60	258.515,11	2.420,82	1.047.173,53	487	84.996.441,31	5.664.109,97	5.728.033,33	33.826,47	11.425.969,77	916
05-ott-10	04-gen-11	1.239.225.371,70	1.864.389,57	170.867,66	9.440,97	2.584.698,20	17.473	28.199.802,00	629.605,45	256.291,61	2.395,73	888.292,79	336	83.200.001,18	6.507.193,99	6.261.785,54	39.886,19	12.808.865,72	916
05-gen-11	04-apr-11	1.183.759.471,88	248.406,26	129.389,21	1.340,19	379.135,66	16.917	37.143.915,64	747.746,53	243.872,98	2.049,07	993.668,58	468	87.603.265,43	6.780.617,79	6.394.179,01	40.722,19	13.215.518,99	978
05-apr-11	04-lug-11	1.141.085.908,84	2.180.455,66	786.053,67	11.488,97	3.067.998,30	16.676	27.811.750,71	620.146,33	273.428,27	2.401,06	985.975,66	329	85.375.054,82	7.657.667,25	6.956.546,38	47.245,27	14.661.458,90	964
05-lug-11	04-ott-11	1.094.753.243,91	271.361,00	149.243,79	1.625,40	422.230,19	16.211	37.283.968,16	699.519,08	284.110,53	2.081,23	995.710,84	463	89.225.232,11	8.206.697,48	7.283.233,05	49.724,16	15.539.654,69	1.017
05-ott-11	03-gen-12	1.062.939.128,91	1.777.080,90	839.698,40	9.436,64	2.626.215,94	16.095	25.234.604,44	605.575,75	280.004,29	2.382,84	887.962,88	403	87.612.654,67	9.129.124,32	7.967.366,88	56.673,90	17.153.165,10	1.007
04-gen-12	03-apr-12	1.020.810.081,44	280.203,36	128.168,15	1.560,52	409.932,03	15.675	34.847.793,00	695.710,03	256.351,49	1.886,93	953.948,45	350	91.376.871,91	9.534.810,27	8.121.386,19	58.129,29	17.714.325,75	1.055
04-apr-12	03-lug-12	992.377.492,25	1.937.438,33	579.183,96	5.845,32	2.522.267,61	15.588	27.059.819,56	634.017,89	250.489,56	2.422,93	886.930,38	353	89.737.619,67	10.677.291,67	8.222.937,62	65.269,58	19.501.332,21	1.060
04-lug-12	02-ott-12	955.094.467,01	421.956,30	147.387,73	1.802,06	571.146,09	15.240	37.022.609,80	793.788,91	259.461,68	1.827,38	1.055.077,97	305	95.093.319,29	11.221.652,46	8.922.526,55	68.798,49	20.212.677,79	1.133
03-ott-12	03-gen-13	933.471.091,05	1.833.520,98	444.146,66	5.511,66	2.283.179,30	15.253	23.884.584,01	635.264,38	230.299,71	2.095,27	867.659,36	328	92.570.394,27	12.172.896,32	9.164.173,80	75.780,49	21.412.850,61	1.130
04-gen-13	03-apr-13	891.333.087,69	275.171,00	73.428,96	821,21	349.421,17	14.820	34.392.067,14	818.192,90	209.396,63	1.990,40	1.029.579,93	492	96.515.304,92	12.804.377,89	9.312.830,09	80.008,04	22.197.216,02	1.202
04-apr-13	02-lug-13	859.869.447,68	2.092.134,33	351.241,98	3.744,80	2.449.373,01	14.715	29.979.938,27	860.885,64	231.511,53	2.770,28	1.095.167,45	414	94.569.327,71	14.068.370,95	9.606.480,18	91.085,55	23.765.936,48	1.201
03-lug-13	02-ott-13	829.315.499,15	267.312,76	63.540,54	833,41	331.596,71	14.381	35.923.987,91	877.584,90	177.083,56	1.694,73	1.056.363,19	543	97.456.297,78	14.652.758,13	9.727.939,49	98.697,51	24.479.395,13	1.257
03-ott-13	03-gen-14	802.081.150,60	1.685.043,12	271.761,57	4.730,67	1.961.535,36	14.280	25.642.398,90	792.830,15	185.201,06	2.291,07	980.322,28	380	92.011.355,65	15.076.015,19	9.503.230,98	106.772,42	24.868.018,59	1.209
04-gen-14	02-apr-14	769.903.843,66	249.344,72	62.508,98	854,90	312.708,60	13.931	31.762.077,97	822.673,46	176.760,15	2.025,43	1.001.459,04	487	96.053.005,02	15.953.413,33	9.750.174,87	117.696,83	25.821.285,03	1.282
03-apr-14	02-lug-14	742.026.881,03	1.817.832,76	262.706,06	4.640,96	2.085.179,78	13.800	26.432.022,88	738.453,40	192.175,22	2.596,63	933.225,25	387	93.956.657,34	17.418.237,96	10.205.303,99	135.576,91	27.759.118,86	1.283
03-lug-14	02-ott-14	714.531.086,42	252.868,93	106.308,96	908,39	306.808,96	13.515	30.341.625,81	765.774,53	165.972,45	1.805,06	935.552,04	461	96.824.421,34	18.204.709,80	10.359.577,90	147.474,81	28.711.762,51	1.350
03-ott-14	05-gen-15	693.782.207,39	1.661.482,42	215.828,31	4.429,49	1.881.740,22	13.416	20.697.798,37	640.613,23	146.630,31	1.940,25	989.183,81	327	93.724.373,25	19.679.444,05	10.692.146,82	166.309,43	30.537.900,30	1.330
06-gen-15	02-apr-15	661.632.637,93	246.243,63	49.992,24	744,80	296.980,67	12.939	29.640.333,59	782.654,59	243.878,03	1.867,09	928.399,71	463	95.409.571,63	20.441.182,32	10.687.120,96	178.554,07	31.450.857,35	1.383
03-apr-15	02-lug-15	635.761.205,27	1.828.223,14	229.348,51	5.328,51	2.062.900,16	12.621	22.925.024,17	767.997,42	156.615,71	2.864,78	925.477,71	357	93.739.941,14	22.044.479,83	11.220.014,88	196.366,31	33.460.861,02	1.378
03-lug-15	02-ott-15	607.008.756,30	235.799,19	46.211,72	801,87	282.812,78	12.138	24.519.852,85	698.172,98	110.016,79	1.585,02	815.774,79	397	96.731.518,08	22.671.777,97	11.316.480,02	209.433,74	34.197.691,73	1.445
03-ott-15	05-gen-16	576.785.912,11	1.341.113,42	157.485,49	3.930,71	1.502.529,62	11.732	17.070.456,90	606.618,10	119.120,69	2.269,75	728.008,54	271	93.732.396,59	23.966.613,89	11.568.693,17	226.487,53	35.761.794,59	1.433
06-gen-16	04-apr-16	546.814.788,19	218.469,92	41.535,07	831,44	260.836,43	11.075	19.706.918,56	543.385,95	107.229,86	1.511,55	652.127,36	326	95.050.321,51	24.541.023,42	11.689.260,01	237.085,56	36.467.368,99	1.478
05-apr-16	04-lug-16	517.908.639,81	1.538.474,31	140.273,06	4.758,26	1.683.505,63	10.745	14.756.128,70	450.512,38	92.222,22	1.665,71	544.400,31	237	93.646.341,64	26.264.909,21	11.990.123,11	257.185,09	38.512.217,41	1.481
05-lug-16	04-ott-16	492.377.079,76	200.604,35	35.204,74	683,16	236.492,25	10.411	17.856.018,91	546.233,29	73.992,85	1.282,86	621.509,00	320	94.094.739,86	26.670.921,92	12.038.185,40	266.651,53	38.975.758,85	1.501
05-ott-16	03-gen-17	466.639.479,75	1.302.531,51	117.848,85	3.453,04	1.423.833,40													

10. Collateral Portfolio

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Collection Period		Collateral Portfolio			Other Receivables		
From	To	Outstanding Principal of all Mortgage Loans that are not classified as Defaulted Mortgage Loans	Unpaid Principal Instalment of all Mortgage Loans that are not classified as Delinquent or Defaulted Mortgage Loans	Total Collateral Portfolio	Unpaid Principal Instalment of all Mortgage Loans that are classified as Delinquent or Defaulted Mortgage Loans	Unpaid Interest Instalment of all Mortgage Loans	Other Unpaid Amounts
28-ago-06	03-gen-07	2.286.239.673,58	2.072.081,46	2.288.311.755,04	154.245,84	2.207.864,51	17.472,58
04-gen-07	03-apr-07	2.246.805.773,02	149.974,94	2.246.955.747,96	467.952,60	742.981,69	5.048,10
04-apr-07	03-lug-07	2.180.756.431,39	1.657.731,83	2.182.414.163,22	455.030,38	2.337.815,51	17.413,28
04-lug-07	02-ott-07	2.116.970.342,88	194.177,46	2.117.164.520,34	1.007.850,83	1.599.229,13	8.972,39
03-ott-07	03-gen-08	2.031.389.574,02	1.795.260,50	2.033.184.834,52	1.237.464,33	4.060.908,48	23.748,49
04-gen-08	02-apr-08	1.953.454.787,69	178.499,66	1.953.633.287,35	1.475.328,14	2.616.482,65	11.673,73
03-apr-08	02-lug-08	1.875.799.489,51	1.856.607,28	1.877.656.096,79	1.884.892,91	5.821.698,56	28.220,86
03-lug-08	02-ott-08	1.802.118.854,71	102.645,69	1.802.221.500,40	2.234.422,32	4.064.828,80	14.212,25
03-ott-08	05-gen-09	1.714.971.103,53	1.171.292,80	1.716.142.396,33	2.722.653,94	6.761.559,88	26.806,02
06-gen-09	02-apr-09	1.650.094.608,81	92.302,80	1.650.186.911,61	2.813.127,06	4.631.058,38	17.749,62
03-apr-09	02-lug-09	1.581.593.026,05	1.701.134,26	1.583.294.160,31	3.425.273,80	6.345.002,56	32.189,17
03-lug-09	02-ott-09	1.528.834.368,13	270.229,03	1.529.104.597,16	3.925.783,45	5.226.020,56	24.067,42
03-ott-09	05-gen-10	1.467.337.847,69	1.788.375,77	1.469.126.223,46	4.773.117,31	6.206.476,24	38.618,76
06-gen-10	06-apr-10	1.420.704.929,66	206.521,44	1.420.911.451,10	5.178.676,18	5.526.112,16	30.149,67
07-apr-10	02-lug-10	1.364.699.339,35	2.117.226,05	1.366.816.565,40	5.928.258,64	6.652.328,13	46.779,90
03-lug-10	04-ott-10	1.321.842.017,15	238.022,38	1.322.080.039,53	6.450.347,57	6.101.221,55	37.480,51
05-ott-10	04-gen-11	1.267.425.173,70	1.864.389,57	1.269.289.563,27	7.136.799,44	7.228.944,81	51.722,89
05-gen-11	04-apr-11	1.220.903.387,52	248.406,26	1.221.151.793,78	7.528.364,32	6.767.441,20	44.111,45
05-apr-11	04-lug-11	1.168.897.659,55	2.180.455,66	1.171.078.115,21	8.277.813,58	8.106.028,32	61.135,30
05-lug-11	04-ott-11	1.132.019.212,07	271.361,00	1.132.290.573,07	8.906.216,56	7.716.587,37	53.430,79
05-ott-11	03-gen-12	1.088.173.733,35	1.777.080,90	1.089.950.814,25	9.734.700,07	9.087.069,57	68.493,38
04-gen-12	03-apr-12	1.055.657.874,44	280.203,36	1.055.938.077,80	10.230.520,30	8.505.905,83	61.576,74
04-apr-12	03-lug-12	1.019.437.311,81	1.937.438,33	1.021.374.750,14	11.311.309,56	9.588.445,46	73.336,85
04-lug-12	02-ott-12	992.117.076,81	421.956,30	992.539.033,11	12.015.441,37	9.329.375,96	72.128,22
03-ott-12	03-gen-13	957.355.675,06	1.833.520,98	959.189.196,04	12.808.160,70	9.838.620,17	83.387,42
04-gen-13	03-apr-13	925.725.154,83	275.171,00	926.000.325,83	13.622.570,79	9.595.655,68	82.819,65
04-apr-13	02-lug-13	889.849.385,95	2.092.134,33	891.941.520,28	14.829.256,39	10.189.233,69	99.852,53
03-lug-13	02-ott-13	865.239.487,06	267.312,76	865.506.799,82	15.530.343,03	9.968.473,59	101.225,65
03-ott-13	03-gen-14	827.723.549,50	1.685.043,12	829.408.592,62	15.868.845,34	9.960.193,61	113.794,16
04-gen-14	02-apr-14	801.665.921,63	249.344,72	801.915.266,35	16.776.086,79	9.989.444,00	120.577,16
03-apr-14	02-lug-14	768.458.903,91	1.817.832,76	770.276.736,67	18.156.691,36	10.660.185,27	142.814,50
03-lug-14	02-ott-14	744.872.712,23	252.868,93	745.125.581,16	18.970.484,33	10.578.381,89	150.188,26
03-ott-14	05-gen-15	714.480.006,30	1.661.482,42	716.141.488,72	20.320.057,28	11.054.605,46	172.679,17
06-gen-15	02-apr-15	691.272.970,98	246.243,63	691.519.214,61	21.223.836,91	11.024.991,23	181.165,96
03-apr-15	02-lug-15	658.686.229,44	1.828.223,14	660.514.452,58	22.812.477,25	11.603.978,90	204.559,60
03-lug-15	02-ott-15	631.528.609,15	235.799,19	631.764.408,34	23.369.950,95	11.478.708,53	211.820,63
03-ott-15	05-gen-16	593.856.369,01	1.341.113,42	595.197.482,43	24.573.231,99	11.845.299,35	232.687,99
06-gen-16	04-apr-16	566.521.706,75	218.469,92	566.740.176,67	25.084.409,37	11.838.024,94	239.428,55
05-apr-16	04-lug-16	532.664.768,51	1.538.474,31	534.203.242,82	26.715.421,59	12.222.618,39	263.609,06
05-lug-16	04-ott-16	510.233.098,67	200.604,35	510.433.703,02	27.217.155,21	12.147.382,99	268.617,55
05-ott-16	03-gen-17	478.404.643,08	1.302.531,51	479.707.174,59	28.734.155,26	12.456.454,81	289.141,96
04-gen-17	04-apr-17	457.805.007,51	192.620,38	457.997.627,89	29.430.795,12	12.417.803,19	293.838,97
05-apr-17	04-lug-17	428.437.832,43	1.295.532,93	429.733.365,36	31.066.729,19	12.727.263,11	315.068,74
05-lug-17	03-ott-17	411.683.622,87	206.227,39	411.889.850,26	31.658.357,37	12.751.267,71	325.078,53
04-ott-17	03-gen-18	386.178.843,18	1.175.874,54	387.354.717,72	33.418.723,19	13.110.927,86	348.193,27
04-gen-18	04-apr-18	370.680.324,61	194.043,87	370.874.368,48	33.898.266,18	13.080.304,21	351.882,65
05-apr-18	03-lug-18	346.809.472,34	1.132.128,52	347.941.600,86	35.424.805,40	13.299.728,75	372.435,40
04-lug-18	02-ott-18	332.041.540,89	177.083,57	332.218.624,46	35.894.655,09	13.355.873,40	384.292,82
03-ott-18	03-gen-19	309.137.052,75	922.370,32	310.059.423,07	37.540.132,15	13.643.870,56	408.592,36
04-gen-19	02-apr-19	295.653.410,04	168.045,56	295.821.455,60	38.135.305,95	13.653.231,61	419.546,97
03-apr-19	02-lug-19	273.529.424,54	929.100,05	274.458.524,59	39.551.499,83	13.886.954,53	431.754,32
03-lug-19	02-ott-19	261.641.965,74	161.583,78	261.803.549,52	40.239.062,22	13.920.632,63	440.311,16
03-ott-19	03-gen-20	242.278.613,51	816.712,19	243.095.325,70	41.719.822,85	14.126.745,62	460.322,98
04-gen-20	02-apr-20	231.661.730,48	161.661,45	231.823.391,93	42.494.151,77	14.179.645,44	468.288,69
03-apr-20	02-lug-20	203.917.854,24	704.779,49	204.622.633,73	44.678.889,95	14.558.899,92	501.793,85
03-lug-20	02-ott-20	192.067.821,64	88.803,97	192.156.625,61	44.975.567,68	14.625.066,93	508.342,99
03-ott-20	05-gen-21	176.802.463,49	424.140,20	177.226.603,69	43.326.420,49	13.255.105,87	491.256,12
06-gen-21	02-apr-21	167.711.400,28	71.167,02	167.782.567,30	43.676.489,64	13.295.123,81	501.797,26
03-apr-21	02-lug-21	153.785.457,27	550.098,56	154.335.555,83	39.207.683,48	11.726.195,22	442.632,45
03-lug-21	04-ott-21	147.508.243,54	65.793,18	147.574.036,72	39.392.701,33	11.748.806,27	446.846,25
05-ott-21	04-gen-22	136.132.501,11	342.806,33	136.475.307,44	36.349.934,19	9.509.783,64	408.171,13
05-gen-22	04-apr-22	129.749.950,67	57.664,54	129.807.615,21	33.717.536,54	8.316.339,06	397.376,22
05-apr-22	04-lug-22	119.079.892,00	399.367,23	119.479.259,23	34.621.029,33	8.389.977,98	409.896,36
05-lug-22	07-ott-22	113.949.812,59	41.487,24	113.991.299,83	34.773.502,85	8.426.364,33	412.318,67



11. Bond Collateralisation

Euro

Collection Period		Interest Period		Bonds					Collateralisation as at the Collection Date				
From	To	From	To	Class A1 Notes	Class A2 Notes	Class B Notes	Class C Notes	Rated Notes (Class A1, A2, B and C Notes)	Collateral Portfolio as at the Collection Date (A)	Potential Capital Funds (B)	Cash Reserve Amount (C)	Required Cash Reserve Amount (D)	Total Collateral (A)+(B)
28-ago-06	03-gen-07	02-ott-06	25-gen-07	1.581.650.000,00	677.850.000,00	82.800.000,00	23.650.000,00	2.365.950.000,00	2.288.311.755,04	79.321.538,85	26.025.450,00	26.025.450,00	2.367.633.293,89
04-gen-07	03-apr-07	25-gen-07	25-apr-07	1.581.650.000,00	677.850.000,00	82.800.000,00	23.650.000,00	2.365.950.000,00	2.246.955.747,96	120.724.252,04	26.025.450,00	26.025.450,00	2.367.680.000,00
04-apr-07	03-lug-07	26-apr-07	24-lug-07	1.581.650.000,00	677.850.000,00	82.800.000,00	23.650.000,00	2.365.950.000,00	2.182.414.163,22	185.265.836,78	26.025.450,00	26.025.450,00	2.367.680.000,00
04-lug-07	02-ott-07	25-lug-07	24-ott-07	1.581.650.000,00	677.850.000,00	82.800.000,00	23.650.000,00	2.365.950.000,00	2.117.164.520,34	250.515.479,66	26.025.450,00	26.025.450,00	2.367.680.000,00
03-ott-07	03-gen-08	25-ott-07	24-gen-08	1.581.650.000,00	677.850.000,00	82.800.000,00	23.650.000,00	2.365.950.000,00	2.033.184.834,52	334.495.165,48	24.070.499,74	26.025.450,00	2.367.680.000,00
04-gen-08	02-apr-08	25-gen-08	27-apr-08	1.167.603.448,69	677.850.000,00	82.800.000,00	23.650.000,00	1.951.903.448,69	1.953.633.287,35	0,00	26.025.450,00	26.025.450,00	1.953.633.287,35
03-apr-08	02-lug-08	28-apr-08	24-lug-08	1.091.626.360,30	677.850.000,00	82.800.000,00	23.650.000,00	1.875.926.360,30	1.877.656.096,79	0,00	21.840.530,69	26.025.450,00	1.877.656.096,79
03-lug-08	02-ott-08	25-lug-08	26-ott-08	1.016.191.777,86	677.850.000,00	82.800.000,00	23.650.000,00	1.800.491.777,86	1.802.221.500,40	0,00	24.961.501,35	26.025.450,00	1.802.221.500,40
03-ott-08	05-gen-09	27-ott-08	25-gen-09	930.112.690,92	677.850.000,00	82.800.000,00	23.650.000,00	1.714.412.690,92	1.716.142.396,33	0,00	16.713.989,65	26.025.450,00	1.716.142.396,33
06-gen-09	02-apr-09	26-gen-09	26-apr-09	864.156.936,93	677.850.000,00	82.800.000,00	23.650.000,00	1.648.456.936,93	1.650.186.911,61	0,00	16.482.539,81	26.025.450,00	1.650.186.911,61
03-apr-09	02-lug-09	27-apr-09	26-lug-09	794.829.737,80	677.850.000,00	82.800.000,00	23.650.000,00	1.579.129.737,80	1.583.294.160,31	0,00	26.025.450,00	26.025.450,00	1.583.294.160,31
03-lug-09	02-ott-09	27-lug-09	25-ott-09	743.074.670,17	677.850.000,00	82.800.000,00	23.650.000,00	1.527.374.670,17	1.529.104.597,16	0,00	22.799.004,57	26.025.450,00	1.529.104.597,16
03-ott-09	05-gen-10	26-ott-09	24-gen-10	681.203.369,14	677.850.000,00	82.800.000,00	23.650.000,00	1.465.503.369,14	1.469.126.223,46	0,00	26.025.450,00	26.025.450,00	1.469.126.223,46
06-gen-10	06-apr-10	25-gen-10	25-apr-10	634.881.585,59	677.850.000,00	82.800.000,00	23.650.000,00	1.419.181.585,59	1.420.911.451,10	0,00	25.076.950,31	26.025.450,00	1.420.911.451,10
07-apr-10	02-lug-10	26-apr-10	25-lug-10	577.806.796,35	677.850.000,00	82.800.000,00	23.650.000,00	1.362.106.796,35	1.366.816.565,40	0,00	26.025.450,00	26.025.450,00	1.366.816.565,40
03-lug-10	04-ott-10	26-lug-10	24-ott-10	535.539.098,08	677.850.000,00	82.800.000,00	23.650.000,00	1.319.839.098,08	1.322.080.039,53	0,00	26.025.450,00	26.025.450,00	1.322.080.039,53
05-ott-10	04-gen-11	25-ott-10	24-gen-11	477.085.742,70	677.850.000,00	82.800.000,00	23.650.000,00	1.261.385.742,70	1.269.289.563,27	0,00	26.025.450,00	26.025.450,00	1.269.289.563,27
05-gen-11	04-apr-11	25-gen-11	25-apr-11	375.095.472,99	677.850.000,00	82.800.000,00	23.650.000,00	1.215.395.472,99	1.221.151.793,78	0,00	26.025.450,00	26.025.450,00	1.221.151.793,78
05-apr-11	04-lug-11	26-apr-11	24-lug-11	375.960.102,98	677.850.000,00	82.800.000,00	23.650.000,00	1.160.260.102,98	1.171.078.115,21	0,00	26.025.450,00	26.025.450,00	1.171.078.115,21
05-lug-11	04-ott-11	25-lug-11	24-ott-11	339.354.711,71	677.850.000,00	82.800.000,00	23.650.000,00	1.123.654.711,71	1.132.290.573,07	0,00	25.525.722,27	25.525.722,27	1.132.290.573,07
05-ott-11	03-gen-12	25-ott-11	24-gen-12	292.876.028,48	677.850.000,00	82.800.000,00	23.650.000,00	1.077.176.028,48	1.089.950.814,25	0,00	24.720.403,66	24.720.403,66	1.089.950.814,25
04-gen-12	03-apr-12	25-gen-12	25-apr-12	261.041.526,27	677.850.000,00	82.800.000,00	23.650.000,00	1.045.341.526,27	1.055.938.077,80	0,00	23.697.872,63	23.697.872,63	1.055.938.077,80
04-apr-12	03-lug-12	26-apr-12	24-lug-12	222.783.943,41	677.850.000,00	82.800.000,00	23.650.000,00	1.007.083.943,41	1.021.374.750,14	0,00	22.997.513,58	22.997.513,58	1.021.374.750,14
04-lug-12	02-ott-12	25-lug-12	24-ott-12	198.218.704,60	677.850.000,00	82.800.000,00	23.650.000,00	982.518.704,60	992.539.033,11	0,00	22.155.846,76	22.155.846,76	992.539.033,11
03-ott-12	03-gen-13	25-ott-12	24-gen-13	159.601.770,86	677.850.000,00	82.800.000,00	23.650.000,00	943.901.770,86	959.189.196,04	0,00	21.615.411,50	21.615.411,50	959.189.196,04
04-gen-13	03-apr-13	25-gen-13	25-apr-13	129.582.053,86	677.850.000,00	82.800.000,00	23.650.000,00	913.882.053,86	926.000.325,83	0,00	20.765.838,96	20.765.838,96	926.000.325,83
04-apr-13	02-lug-13	26-apr-13	24-lug-13	91.840.405,23	677.850.000,00	82.800.000,00	23.650.000,00	876.140.405,23	891.941.520,28	0,00	20.105.405,18	20.105.405,18	891.941.520,28
03-lug-13	02-ott-13	25-lug-13	24-ott-13	67.328.626,19	677.850.000,00	82.800.000,00	23.650.000,00	851.628.626,19	865.506.799,82	0,00	19.275.088,92	19.275.088,92	865.506.799,82
03-ott-13	03-gen-14	25-ott-13	26-gen-14	23.496.992,40	677.850.000,00	82.800.000,00	23.650.000,00	807.796.992,40	829.408.592,62	0,00	18.735.829,78	18.735.829,78	829.408.592,62
04-gen-14	02-apr-14	27-gen-14	27-apr-14	0,00	677.530.054,80	82.800.000,00	23.650.000,00	783.980.054,80	801.915.266,35	0,00	17.771.533,83	17.771.533,83	801.915.266,35
03-apr-14	02-lug-14	28-apr-14	24-lug-14	0,00	642.045.691,86	82.800.000,00	23.650.000,00	748.495.691,86	770.276.736,67	0,00	17.247.561,21	17.247.561,21	770.276.736,67
03-lug-14	02-ott-14	25-lug-14	26-ott-14	0,00	619.539.851,73	82.800.000,00	23.650.000,00	725.989.851,73	745.125.581,16	0,00	16.466.905,22	16.466.905,22	745.125.581,16
03-ott-14	05-gen-15	27-ott-14	25-gen-15	0,00	586.172.414,34	82.800.000,00	23.650.000,00	692.622.414,34	716.141.488,72	0,00	15.971.776,74	15.971.776,74	716.141.488,72
06-gen-15	02-apr-15	26-gen-15	26-apr-15	0,00	562.780.759,83	82.800.000,00	23.650.000,00	669.230.759,83	691.519.214,61	0,00	15.237.693,12	15.237.693,12	691.519.214,61
03-apr-15	02-lug-15	27-apr-15	26-lug-15	0,00	529.207.391,61	82.800.000,00	23.650.000,00	635.657.391,61	660.514.452,58	0,00	14.723.076,72	14.723.076,72	660.514.452,58
03-lug-15	02-ott-15	27-lug-15	25-ott-15	0,00	502.604.354,94	82.800.000,00	23.650.000,00	609.054.354,94	631.764.408,34	0,00	13.984.462,62	13.984.462,62	631.764.408,34
03-ott-15	05-gen-16	26-ott-15	24-gen-16	0,00	461.511.189,96	82.800.000,00	23.650.000,00	567.961.189,96	595.197.482,43	0,00	13.399.195,81	13.399.195,81	595.197.482,43
06-gen-16	04-apr-16	25-gen-16	25-apr-16	0,00	433.885.006,50	82.800.000,00	23.650.000,00	540.335.006,50	566.740.176,67	0,00	13.012.725,00	13.012.725,00	566.740.176,67
05-apr-16	04-lug-16	26-apr-16	24-lug-16	0,00	399.501.878,67	82.800.000,00	23.650.000,00	505.951.878,67	534.203.242,82	0,00	13.012.725,00	13.012.725,00	534.203.242,82
05-lug-16	04-ott-16	25-lug-16	24-ott-16	0,00	375.459.081,45	82.800.000,00	23.650.000,00	481.909.081,45	510.433.703,02	0,00	13.012.725,00	13.012.725,00	510.433.703,02
05-ott-16	03-gen-17	25-ott-16	24-gen-17	0,00	340.841.824,23	82.800.000,00	23.650.000,00	447.291.824,23	479.707.174,59	0,00	13.012.725,00	13.012.725,00	479.707.174,59
04-gen-17	04-apr-17	25-gen-17	25-apr-17	0,00	319.295.684,13	82.800.000,00	23.650.000,00	425.745.684,13	457.997.627,89	0,00	13.012.725,00	13.012.725,00	457.997.627,89
05-apr-17	04-lug-17	26-apr-17	24-lug-17	0,00	288.558.847,02	82.800.000,00	23.650.000,00	395.008.847,02	429.733.365,36	0,00	13.012.725,00	13.012.725,00	429.733.365,36
05-lug-17	03-ott-17	25-lug-17	24-ott-17	0,00	271.134.306,06	82.800.000,00	23.650.000,00	377.584.306,06	411.889.850,26	0,00	13.012.725,00	13.012.725,00	411.889.850,26
04-ott-17	03-gen-18	25-ott-17	24-gen-18	0,00	243.362.384,85	82.800.000,00	23.650.000,00	349.812.384,85	387.354.717,72	0,00	13.012.725,00	13.012.725,00	387.354.717,72
04-gen-18	04-apr-18	25-gen-18	25-apr-18	0,00	226.405.967,10	82.800.000,00	23.650.000,00	332.855.967,10	370.874.368,48	0,00	13.012.725,00	13.012.725,00	370.874.368,48
05-apr-18	03-lug-18	26-apr-18	24-lug-18	0,00	199.329.655,56	82.800.000,00	23.650.000,00	305.779.655,56	347.941.600,86	0,00	13.012.725,00	13.012.725,00	347.941.600,86
04-lug-18	02-ott-18	25-lug-18	24-ott-18	0,00	182.759.205,60	82.800.000,00	23.650.000,00	289.					

12. PDL Calculation

Euro

Collection Period		Interest Period		PDL					
From	To	From	To	Outstanding of the Notes (1)	Collateral Portfolio (2)	Potential Capital Funds as recorded on all preceding payment dates (3)	Principal receipts of the current Collection Period (plus Initial Expenses and Initial Accrued Interest Amount) (4)	Unpaid PDL of the previous Collection Periods (5)	PDL = max [0; (1) - (2) - (3) - (4) + (5)]
28-ago-06	03-gen-07	02-ott-06	25-gen-07	2.367.680.000,00	2.288.311.755,04	0,00	77.570.811,37	0,00	1.797.433,59
04-gen-07	03-apr-07	25-gen-07	25-apr-07	2.367.680.000,00	2.246.955.747,96	79.321.538,85	38.220.868,55	0,00	3.181.844,64
04-apr-07	03-lug-07	26-apr-07	24-lug-07	2.367.680.000,00	2.182.414.163,22	120.724.252,04	61.280.650,43	0,00	3.260.934,31
04-lug-07	02-ott-07	25-lug-07	24-ott-07	2.367.680.000,00	2.117.164.520,34	185.265.836,78	55.853.560,16	0,00	9.396.082,72
03-ott-07	03-gen-08	25-ott-07	24-gen-08	2.367.680.000,00	2.033.184.834,52	250.515.479,66	79.992.410,44	0,00	3.987.275,38
04-gen-08	02-apr-08	25-gen-08	27-apr-08	2.367.680.000,00	1.953.633.287,35	334.495.165,48	66.089.216,96	0,00	13.462.330,21
03-apr-08	02-lug-08	28-apr-08	24-lug-08	1.953.633.448,69	1.877.656.096,79	0,00	71.490.434,08	0,00	4.486.917,82
03-lug-08	02-ott-08	25-lug-08	26-ott-08	1.877.656.360,30	1.802.221.500,40	0,00	60.741.088,83	0,00	14.693.771,07
03-ott-08	05-gen-09	27-ott-08	25-gen-09	1.802.221.777,86	1.716.142.396,33	0,00	79.729.228,17	0,00	6.350.153,36
06-gen-09	02-apr-09	26-gen-09	26-apr-09	1.716.142.690,92	1.650.186.911,61	0,00	55.638.313,08	0,00	10.317.466,23
03-apr-09	02-lug-09	27-apr-09	26-lug-09	1.650.186.936,93	1.583.294.160,31	0,00	63.014.457,20	0,00	3.878.319,42
03-lug-09	02-ott-09	27-lug-09	25-ott-09	1.580.859.737,80	1.529.104.597,16	0,00	43.988.962,24	0,00	7.766.178,40
03-ott-09	05-gen-10	26-ott-09	24-gen-10	1.529.104.670,17	1.469.126.223,46	0,00	59.286.921,82	0,00	691.524,89
06-gen-10	06-apr-10	25-gen-10	25-apr-10	1.467.233.369,14	1.420.911.451,10	0,00	41.563.412,68	0,00	4.758.505,36
07-apr-10	02-lug-10	26-apr-10	25-lug-10	1.420.911.585,59	1.366.816.565,40	0,00	52.636.090,52	0,00	1.458.929,67
03-lug-10	04-ott-10	26-lug-10	24-ott-10	1.363.836.796,35	1.322.080.039,53	0,00	38.752.727,18	0,00	3.004.029,64
05-ott-10	04-gen-11	25-ott-10	24-gen-11	1.321.569.098,08	1.269.289.563,27	0,00	53.317.706,38	0,00	0,00
05-gen-11	04-apr-11	25-gen-11	25-apr-11	1.263.115.742,70	1.221.151.793,78	0,00	42.450.246,07	0,00	0,00
05-apr-11	04-lug-11	26-apr-11	24-lug-11	1.217.125.472,99	1.171.078.115,21	0,00	50.830.560,69	0,00	0,00
05-lug-11	04-ott-11	25-lug-11	24-ott-11	1.161.990.102,98	1.132.290.573,07	0,00	33.419.180,08	0,00	0,00
05-ott-11	03-gen-12	25-ott-11	24-gen-12	1.125.384.711,71	1.089.950.814,25	0,00	42.504.272,83	0,00	0,00
04-gen-12	03-apr-12	25-gen-12	25-apr-12	1.078.906.028,48	1.055.938.077,80	0,00	28.981.780,16	0,00	0,00
04-apr-12	03-lug-12	26-apr-12	24-lug-12	1.047.071.526,27	1.021.374.750,14	0,00	34.481.175,18	0,00	0,00
04-lug-12	02-ott-12	25-lug-12	24-ott-12	1.008.813.943,41	992.539.033,11	0,00	21.910.751,41	0,00	0,00
03-ott-12	03-gen-13	25-ott-12	24-gen-13	984.248.704,60	959.189.196,04	0,00	33.918.802,84	0,00	0,00
04-gen-13	03-apr-13	25-gen-13	25-apr-13	945.631.770,86	926.000.325,83	0,00	27.553.569,67	0,00	0,00
04-apr-13	02-lug-13	26-apr-13	24-lug-13	915.612.053,86	891.941.520,28	0,00	33.916.171,92	0,00	0,00
03-lug-13	02-ott-13	25-lug-13	24-ott-13	877.870.405,23	865.506.799,82	0,00	21.702.596,31	0,00	0,00
03-ott-13	03-gen-14	25-ott-13	26-gen-14	853.358.626,19	829.408.592,62	0,00	39.958.814,58	0,00	0,00
04-gen-14	02-apr-14	27-gen-14	27-apr-14	809.526.992,40	801.915.266,35	0,00	21.408.210,90	0,00	0,00
03-apr-14	02-lug-14	28-apr-14	24-lug-14	785.710.054,80	770.276.736,67	0,00	31.585.523,54	0,00	0,00
03-lug-14	02-ott-14	25-lug-14	26-ott-14	750.225.691,86	745.125.581,16	0,00	20.056.935,04	0,00	0,00
03-ott-14	05-gen-15	27-ott-14	25-gen-15	727.719.851,73	716.141.488,72	0,00	29.607.469,54	0,00	0,00
06-gen-15	02-apr-15	26-gen-15	26-apr-15	694.352.414,34	691.519.214,61	0,00	20.956.438,09	0,00	0,00
03-apr-15	02-lug-15	27-apr-15	26-lug-15	670.960.759,83	660.514.452,58	0,00	30.204.982,95	0,00	0,00
03-lug-15	02-ott-15	27-lug-15	25-ott-15	637.387.391,61	631.764.408,34	0,00	23.974.601,90	0,00	0,00
03-ott-15	05-gen-16	26-ott-15	24-gen-16	610.784.354,94	595.197.482,43	0,00	36.978.129,28	0,00	0,00
06-gen-16	04-apr-16	25-gen-16	25-apr-16	569.691.189,96	566.740.176,67	0,00	25.592.855,27	0,00	0,00
05-apr-16	04-lug-16	26-apr-16	24-lug-16	542.065.006,50	534.203.242,82	0,00	31.162.129,12	0,00	0,00
05-lug-16	04-ott-16	25-lug-16	24-ott-16	507.681.878,67	510.433.703,02	0,00	21.638.131,04	0,00	0,00
05-ott-16	03-gen-17	25-ott-16	24-gen-17	483.639.081,45	479.707.174,59	0,00	31.206.372,75	0,00	0,00
04-gen-17	04-apr-17	25-gen-17	25-apr-17	449.021.824,23	457.997.627,89	0,00	19.278.118,53	0,00	0,00
05-apr-17	04-lug-17	26-apr-17	24-lug-17	427.475.684,13	429.733.365,36	0,00	27.645.800,23	0,00	0,00
05-lug-17	03-ott-17	25-lug-17	24-ott-17	396.738.847,02	411.889.850,26	0,00	15.284.950,69	0,00	0,00
04-ott-17	03-gen-18	25-ott-17	24-gen-18	379.314.306,06	387.354.717,72	0,00	24.928.117,91	0,00	0,00
04-gen-18	04-apr-18	25-gen-18	25-apr-18	351.542.384,85	370.874.368,48	0,00	14.597.795,00	0,00	0,00
05-apr-18	03-lug-18	26-apr-18	24-lug-18	334.585.967,10	347.941.600,86	0,00	24.067.154,68	0,00	0,00
04-lug-18	02-ott-18	25-lug-18	24-ott-18	307.509.655,56	332.218.624,46	0,00	15.222.220,49	0,00	0,00
03-ott-18	03-gen-19	25-ott-18	24-gen-19	290.939.205,60	310.059.423,07	0,00	22.182.293,80	0,00	0,00
04-gen-19	02-apr-19	25-gen-19	25-apr-19	266.266.821,30	295.821.455,60	0,00	13.424.645,46	0,00	0,00
03-apr-19	02-lug-19	26-apr-19	24-lug-19	250.798.826,58	274.458.524,59	0,00	20.394.160,57	0,00	0,00
03-lug-19	02-ott-19	25-lug-19	24-ott-19	226.609.884,90	261.803.549,52	0,00	11.865.421,17	0,00	0,00
03-ott-19	03-gen-20	25-ott-19	26-gen-20	212.859.968,79	243.095.325,70	0,00	18.736.682,12	0,00	0,00
04-gen-20	02-apr-20	27-gen-20	26-apr-20	191.254.042,32	231.823.391,93	0,00	10.109.968,75	0,00	0,00
03-apr-20	02-lug-20	27-apr-20	26-lug-20	179.494.293,81	204.622.633,73	0,00	26.902.942,50	0,00	0,00
03-lug-20	02-ott-20	27-lug-20	25-ott-20	151.208.833,44	192.156.625,61	0,00	9.997.421,06	0,00	0,00
03-ott-20	05-gen-21	26-ott-20	24-gen-21	139.412.616,60	177.226.603,69	0,00	17.167.516,72	0,00	0,00
06-gen-21	02-apr-21	25-gen-21	25-apr-21	116.300.371,86	167.782.567,30	0,00	8.683.897,38	0,00	0,00
03-apr-21	02-lug-21	26-apr-21	25-lug-21	106.082.758,80	154.335.555,83	0,00	15.591.983,13	0,00	0,00
03-lug-21	04-ott-21	26-lug-21	24-ott-21	84.061.734,48	147.574.036,72	0,00	6.896.140,72	0,00	0,00
05-ott-21	04-gen-22	25-ott-21	24-gen-22	75.573.691,20	136.475.307,44	0,00	6.455.617,87	0,00	0,00
05-gen-22	04-apr-22	25-gen-22	25-apr-22	62.469.647,28	129.807.615,21	0,00	7.820.072,77	0,00	0,00
05-apr-22	04-lug-22	26-apr-22	24-lug-22	53.387.000,64	119.479.259,23	0,00	10.748.944,05	0,00	0,00
05-lug-22	07-ott-22	25-lug-22	24-ott-22	41.026.086,72	113.991.299,83	0,00	5.220.781,27	0,00	0,00



13. Portfolio Description

current Collection Period

Amounts in Euro	Breakdown by Payment Frequency				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
MONTHLY	137.787.661,31	70,90	3.157,00	94,40	44,17
SEMI-ANNUALLY	56.544.388,19	29,10	1.865,00	77,15	45,37
TOTAL	194.332.049,50	100,00	5.022,00	89,38	44,52

	Breakdown by Interest Rate Type				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
Fixed Rate	22.402.681,14	11,53	687,00	59,92	38,19
Floating Rate	171.929.368,36	88,47	4.335,00	93,22	45,34
TOTAL	194.332.049,50	100,00	5.022,00	89,38	44,52

	Breakdown by Asset Area				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
CENTRE	30.838.562,29	15,87	1.090,00	80,45	35,54
ISLANDS	9.543.102,92	4,91	261,00	70,93	41,45
NORTHEAST	46.333.374,56	23,84	982,00	95,88	50,20
NORTHWEST	78.931.055,24	40,62	1.847,00	96,94	47,45
SOUTH	28.685.954,49	14,76	842,00	73,83	37,94
TOTAL	194.332.049,50	100,00	5.022,00	89,38	44,52

	Outstanding principal of delinquent loans					
	Principal Amount Outstanding	Delinquent Principal	Delinquent Interests	Other	Total	Number of Loans
Portfolio Fixed Rate - monthly part						
1) 30-60 DAYS	165.828,25	3.244,19	1.358,65	23,91	4.626,75	5
2) 60-90 DAYS	109.724,29	2.907,47	1.060,07	-	3.967,54	3
3) > 90 DAYS	47.728,99	3.020,84	1.026,45	34,00	4.081,29	2
Portfolio Fixed Rate - semi-annual part						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	-	-	-	-	-	0
Portfolio Floating Rate - Standard monthly						
1) 30-60 DAYS	174.895,95	2.335,29	213,98	11,58	2.560,85	4
2) 60-90 DAYS	375.134,95	9.402,48	903,17	47,05	10.352,70	10
3) > 90 DAYS	273.926,84	11.438,09	1.156,97	151,25	12.746,31	6
Portfolio Floating Rate - Standard semi annual						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	217.941,53	3.653,31	-	-	3.653,31	3
Portfolio Floating Rate - Mutuo Affitto - monthly part						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	-	1.423,89	0,79	2,70	1.427,38	1
Portfolio Floating Rate - Mutuo Affitto semi annual						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	112.432,02	23.060,00	208,52	110,19	23.378,71	14
Portfolio Floating Rate - Mutuo Affitto più - monthly part						
1) 30-60 DAYS	22.146,98	2.091,97	27,09	11,94	2.131,00	2
2) 60-90 DAYS	14.961,94	1.660,23	33,01	9,74	1.702,98	1
3) > 90 DAYS	-	-	-	-	-	0



13. Portfolio Description

1st preceding Collection Period

Amounts in Euro	Breakdown by Payment Frequency				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
MONTHLY	143.043.107,13	71,41	3.480,00	95,85	43,72
SEMI-ANNUALLY	57.262.378,81	28,59	1.906,00	76,23	45,08
TOTAL	200.305.485,94	100,00	5.386,00	90,24	44,11

	Breakdown by Interest Rate Type				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
Fixed Rate	23.319.787,38	11,64	704,00	62,40	37,92
Floating Rate	176.985.698,56	88,36	4.682,00	93,91	44,93
TOTAL	200.305.485,94	100,00	5.386,00	90,24	44,11

	Breakdown by Asset Area				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
CENTRE	32.121.935,83	16,04	1.189,00	80,3268	35,09
ISLANDS	10.022.645,37	5,00	296,00	72,0553	41,08
NORTHEAST	47.396.862,63	23,66	1.037,00	96,7535	49,76
NORTHWEST	81.032.637,49	40,45	1.940,00	98,1430	47,13
SOUTH	29.731.404,62	14,84	924,00	75,1881	37,64
TOTAL	200.305.485,94	100,01	5.386	90,24	44,11

	Outstanding principal of delinquent loans					
	Principal Amount Outstanding	Delinquent Principal	Delinquent Interests	Other	Total	Number of Loans
Portfolio Fixed Rate - monthly part						
1) 30-60 DAYS	369.987,43	4.653,66	2.200,64	9,72	6.864,02	6
2) 60-90 DAYS	101.653,33	2.616,01	993,55	2,70	3.612,26	2
3) > 90 DAYS	61.842,21	4.586,27	1.406,86	10,41	6.003,54	4
Portfolio Fixed Rate - semi-annual part						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	-	-	-	-	-	0
Portfolio Floating Rate - Standard monthly						
1) 30-60 DAYS	496.228,31	6.584,19	590,41	72,51	7.247,11	9
2) 60-90 DAYS	295.397,49	5.460,85	568,31	43,51	6.072,67	6
3) > 90 DAYS	318.721,45	10.671,15	1.282,78	27,02	11.980,95	7
Portfolio Floating Rate - Standard semi annual						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	185.990,80	8.153,69	2.022,54	65,83	10.242,06	2
Portfolio Floating Rate - Mutuo Affitto - monthly part						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	8.648,97	3.820,50	25,06	9,90	3.855,46	2
Portfolio Floating Rate - Mutuo Affitto semi annual						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	47.985,77	42.069,58	470,37	144,63	42.684,58	5
Portfolio Floating Rate - Mutuo Affitto più - monthly part						
1) 30-60 DAYS	5.581,72	1.366,83	3,99	-	1.370,82	1
2) 60-90 DAYS	32.670,78	3.822,95	51,36	15,14	3.889,45	2
3) > 90 DAYS	2.392,97	4.675,19	13,17	9,41	4.697,77	2



13. Portfolio Description

2nd preceding Collection Period

Amounts in Euro	Breakdown by Payment Frequency				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
MONTHLY	149.266.688,64	70,46	3.560,00	97,48	43,38
SEMI-ANNUALLY	62.592.526,22	29,54	1.968,00	78,25	43,17
TOTAL	211.859.214,86	100,00	5.528,00	91,80	43,32

	Breakdown by Interest Rate Type				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
Fixed Rate	24.393.286,16	11,51	723,00	64,91	38,19
Floating Rate	187.465.928,70	88,49	4.805,00	95,30	43,98
TOTAL	211.859.214,86	100,00	5.528,00	91,80	43,32

	Breakdown by Asset Area				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
CENTRE	35.048.814,81	16,54	1.222,00	80,5074	33,91
ISLANDS	10.564.416,67	4,99	303,00	75,0960	40,88
NORTHEAST	49.611.214,27	23,42	1.062,00	98,8768	48,92
NORTHWEST	85.346.054,64	40,28	1.984,00	99,7750	46,45
SOUTH	31.288.714,47	14,77	957,00	77,1222	37,24
TOTAL	211.859.214,86	100,00	5.528	91,80	43,32

	Outstanding principal of delinquent loans					
	Principal Amount Outstanding	Delinquent Principal	Delinquent Interests	Other	Total	Number of Loans
Portfolio Fixed Rate - monthly part						
1) 30-60 DAYS	376.665,45	4.038,95	2.497,58	43,94	6.580,47	6
2) 60-90 DAYS	40.073,16	1.780,84	460,72	(0,00)	2.241,56	2
3) > 90 DAYS	104.289,90	7.162,25	2.284,64	18,02	9.464,91	5
Portfolio Fixed Rate - semi-annual part						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	-	-	-	-	-	0
Portfolio Floating Rate - Standard monthly						
1) 30-60 DAYS	608.745,47	9.012,15	707,12	81,92	9.801,19	13
2) 60-90 DAYS	228.303,15	4.273,52	528,00	15,77	4.817,29	4
3) > 90 DAYS	180.813,64	9.131,78	751,19	20,86	9.903,83	6
Portfolio Floating Rate - Standard semi annual						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	185.990,80	6.745,64	684,91	22,17	7.452,72	6
Portfolio Floating Rate - Mutuo Affitto - monthly part						
1) 30-60 DAYS	10.358,90	686,68	6,47	1,80	694,95	1
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	-	1.423,89	0,79	2,70	1.427,38	1
Portfolio Floating Rate - Mutuo Affitto semi annual						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	125.472,52	25.925,47	227,89	60,62	26.213,98	14
Portfolio Floating Rate - Mutuo Affitto più - monthly part						
1) 30-60 DAYS	17.198,47	4.751,68	13,60	5,98	4.771,26	4
2) 60-90 DAYS	41.361,67	5.261,80	56,86	16,58	5.335,24	3
3) > 90 DAYS	10.625,69	6.267,97	34,34	12,36	6.314,67	2

