

# 4th Securitisation of Performing Mortgage Loans purchased by

## VELA HOME S.R.L.

Originator:



## INVESTORS' REPORT

*apr-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%)



SECURITISATION  
SERVICES  
BANCA FININT

This report is freely available on our web site: [www.securitisation-services.com](http://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](http://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
<b>Original Balance</b>	1.581.650.000	677.850.000	82.800.000	23.650.000
<b>Currency</b>	Euro	Euro	Euro	Euro
<b>Legal Maturity Date</b>	Oct-2042	Oct-2042	Oct-2042	Oct-2042
<b>Listing</b>	Luxembourg Stock Exchange	Luxembourg Stock Exchange	Luxembourg Stock Exchange	Luxembourg Stock Exchange
<b>ISIN code</b>	IT0004101991	IT0004102007	IT0004102015	IT0004102023
<b>Common code</b>	026814154	026814227	026814260	026814286
<b>Clearing</b>	Monte Titoli Euroclear Clearstream	Monte Titoli Euroclear Clearstream	Monte Titoli Euroclear Clearstream	Monte Titoli Euroclear Clearstream
<b>Principal Payments</b>	Amortising	Amortising	Amortising	Amortising
<b>Indexation</b>	Euribor 3 months	Euribor 3 months	Euribor 3 months	Euribor 3 months
<b>Spread **</b>	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-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

Interest Period		Payment Date
FROM	TO	
25-ott-21	24-gen-22	25-gen-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	-	-	-	-0,358%	92	-	-	-	-	-	-
Class B Notes	50.193.691,20	-	13.104.043,92	-0,318%	92	-	-	-	37.089.647,28	-	0,4479426
Class C Notes	23.650.000,00	-	-	0,202%	92	12.208,66	12.208,66	-	23.650.000,00	-	1,0000000

Interest Period		Payment Date
FROM	TO	
26-lug-21	24-ott-21	25-ott-21

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	-	-	-	-0,359%	91	-	-	-	-	-	-
Class B Notes	58.681.734,48	-	8.488.043,28	-0,319%	91	-	-	-	50.193.691,20	-	0,6062040
Class C Notes	23.650.000,00	-	-	0,201%	91	12.016,17	12.016,17	-	23.650.000,00	-	1,0000000



### 3. Collections

	Collection Period	1st preceding Collection Period	2nd preceding Collection Period
	Collection Period: 04/01/2022 to 04/04/2022	Collection Period: 04/10/2021 to 04/01/2022	Collection Period: 02/07/2021 to 04/10/2021
<i>Amounts in Euro</i>			
<b>PERFORMING LOANS</b>			
1. Principal Collected	4.561.374,87	9.329.778,31	4.608.136,74
2. Interest Collected	424.947,80	663.718,53	464.404,90
3. Default Interest	41.795,93	18.652,76	1.605,98
4. Interests from prepaid Loans	1.177.190,15	2.408.370,07	17.324,64
5. Principal from prepaid Loans	7.264.074,55	13.426.280,15	2.349.411,84
6. Prepayment Penalty	1.398.027,69	2.639.221,13	18.415,31
7. Other	94.704,54	102.553,31	71.890,55
<b>Total Performing</b>	<b>14.962.115,53</b>	<b>28.588.574,26</b>	<b>7.531.189,96</b>
<b>DELINQUENT LOANS</b>			
1. Principal Collected (Recovery of Delinquent loans)	100.528,71	84.474,30	144.539,91
2. Interest Collected	14.321,68	11.975,00	16.891,80
3. Default Interest	1.346,17	1.876,49	2.503,80
4. Other	830,79	580,12	3.171,32
<b>Total Delinquent</b>	<b>117.027,35</b>	<b>98.905,91</b>	<b>167.106,83</b>
<b>DEFAULTED LOANS</b>			
1. Principal Collected	769.514,96	897.560,65	1.043.132,75
2. Interest Collected	110.322,20	59.606,74	82.974,10
3. Default Interest	226.732,14	134.250,35	194.252,13
4. Other	61.890,70	70.390,00	96.843,51
<b>Total Collection Default</b>	<b>1.168.460,00</b>	<b>1.161.807,74</b>	<b>1.417.202,49</b>
<b>OFF SETTINGS</b>	<b>-6.605.554,96</b>	<b>-16.336.580,93</b>	<b>-81.110,25</b>
<b>Total Available Collections</b>	<b>9.642.047,92</b>	<b>13.512.706,98</b>	<b>9.034.389,03</b>



## 4. Issuer Available Funds

### Interest Available Funds

	Last Quarter <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	1st preceding Quarter <i>Interest Period:</i> from 25/10/2021 to 25/01/2022 <i>Quarterly Collection Period:</i> from 04/10/2021 to 04/01/2022	2nd preceding Quarter <i>Interest Period:</i> from 26/07/2021 to 25/10/2021 <i>Quarterly Collection Period:</i> from 02/07/2021 to 04/10/2021
<i>Amounts in Euro</i>			
1. All interest amounts collected by the Servicer, less the Initial Expenses and the Initial Accrued Interest	552.986,44	5.810.807,07	576.505,91
2. Recoveries	1.268.988,71	1.246.282,04	1.561.742,40
3. All amounts of net interest accrued and available on the Issuer's Accounts held with Account Banks	-47.585,74	-28.304,27	-43.766,75
4. All other items and payments received by the Issuer which do not qualify as Principal Receipts	1.289,88	7.256,27	294,38
5. Cash Reserve Available Amount (if any)	0,00	0,00	0,00
6. Amount received pursuant to the Interest Rate Swap	0,00	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	14,22	14,07	8,62
<b>Interest Available Funds</b>	<b>1.775.693,51</b>	<b>7.036.055,18</b>	<b>2.094.784,56</b>

### Principal Available Funds

	Last Quarter <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	1st preceding Quarter <i>Interest Period:</i> from 25/10/2021 to 25/01/2022 <i>Quarterly Collection Period:</i> from 04/10/2021 to 04/01/2022	2nd preceding Quarter <i>Interest Period:</i> from 26/07/2021 to 25/10/2021 <i>Quarterly Collection Period:</i> from 02/07/2021 to 04/10/2021
<i>Amounts in Euro</i>			
1. All principal amounts collected by the Servicer, plus the Initial Expenses and the Initial Accrued Interest	7.820.072,77	6.455.617,87	6.896.140,72
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	0,00	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	1.262.590,00	6.648.440,27	1.591.916,63
8. Cash Reserve Excess Amount (if any)	0,00	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
<b>Principal Available Funds</b>	<b>9.082.662,77</b>	<b>13.104.058,14</b>	<b>8.488.057,35</b>



## 5. Priority of Payments

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

	Last Quarter	1st preceding Quarter	2nd preceding Quarter
	Payment Date: 26-apr-22	Payment Date: 25-gen-22	Payment Date: 25-ott-21
Amounts in Euro			
<b>Interest Available Funds</b>	<b>1.775.693,51</b>	<b>7.036.055,18</b>	<b>2.094.784,56</b>
1. Fees and Expenses	317.535,38	299.676,32	312.895,74
2. Amount due to the Liquidity Facility Provider	3.437,78	3.475,56	3.437,78
3. Amount due to the Swap Counterparty	135.457,07	72.254,38	174.518,24
4. Interest on Class A1 Notes and A2 Notes	0,00	0,00	0,00
5. Interest on Class B Notes	0,00	0,00	0,00
6. Interest on Class C Notes	56.673,28	12.208,66	12.016,17
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	0,00
8. Allocation to Principal Available Funds as Principal Deficiency	0,00	0,00	0,00
9. Payment to Cash Reserve Account up to the Required Cash Reserve Amount	0,00	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	1.262.590,00	6.648.440,27	1.591.916,63
11. Any hedging termination payment due and payable to the Swap Counterparty	0,00	0,00	0,00
12. Interest due and payable under the Subordinated Loan	0,00	0,00	0,00
13. Coupon on Class D Notes	0,00	0,00	0,00

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

	Last Quarter	1st preceding Quarter	2nd preceding Quarter
	Payment Date: 26-apr-22	Payment Date: 25-gen-22	Payment Date: 25-ott-21
Amounts in Euro			
<b>Principal Available Funds</b>	<b>9.082.662,77</b>	<b>13.104.058,14</b>	<b>8.488.057,35</b>
1. Application of the Cash Reserve Excess Amount (if any) to the Subordinated Loan Provider as Subordinated Loan Repayment	0,00	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	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	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	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	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	9.082.646,64	13.104.043,92	8.488.043,28
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	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	0,00
9. Any Adjustment Purchase Price pursuant to clause 4.3 of the Receivables Purchase Agreement	0,00	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	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	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	0,00
13. <i>Pari passu and pro rata</i> , Principal on the Class D Notes	0,00	0,00	0,00
14. Any remaining amount to transfer to the Interest Available Funds	16,13	14,22	14,07

\* 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.



## 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)	
93.319,93	57.389,63	384.559,57	190.794,11	726.063,24	151.541.866,82	<b>0,48%</b>	<b>2,20</b>	<b>NO</b>

### 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)	
2.257.970,50	203.145.499,58	1,11%	<b>8,00%</b>	<b>NO</b>

### 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	<b>2,00</b>	<b>NO</b>

(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	<b>7,50</b>	<b>NO</b>

(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	<b>9,50</b>	<b>NO</b>





## 7. Portfolio Performance

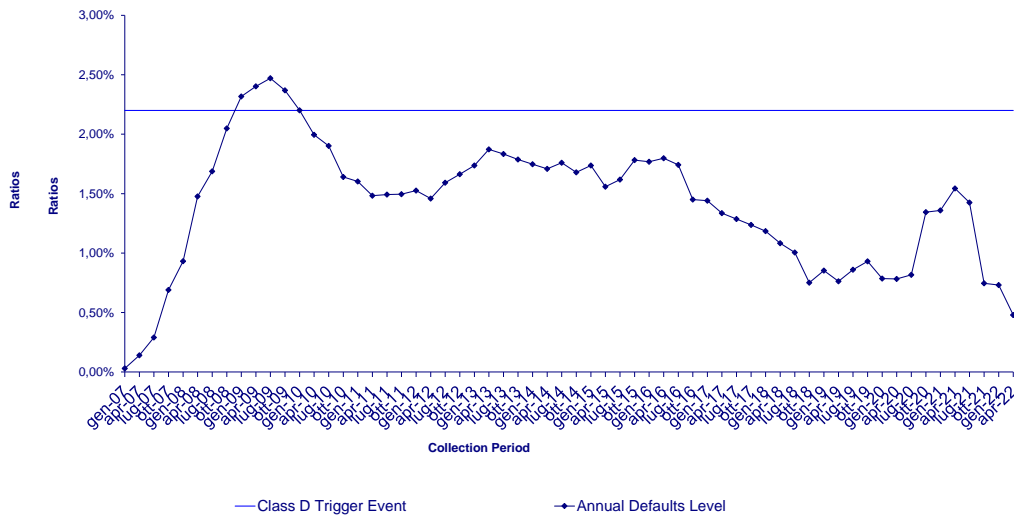
Percentage

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

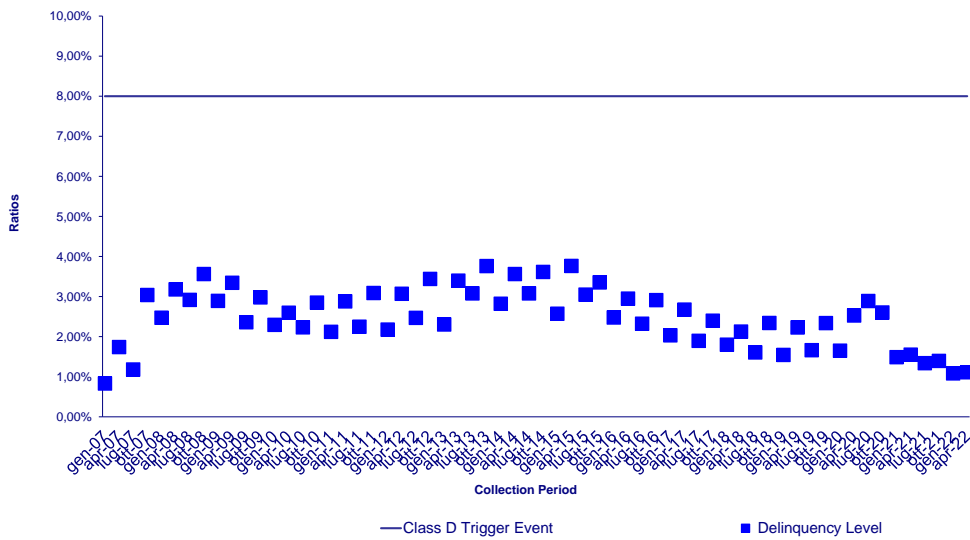


## 8. Graphs of the Portfolio Performance

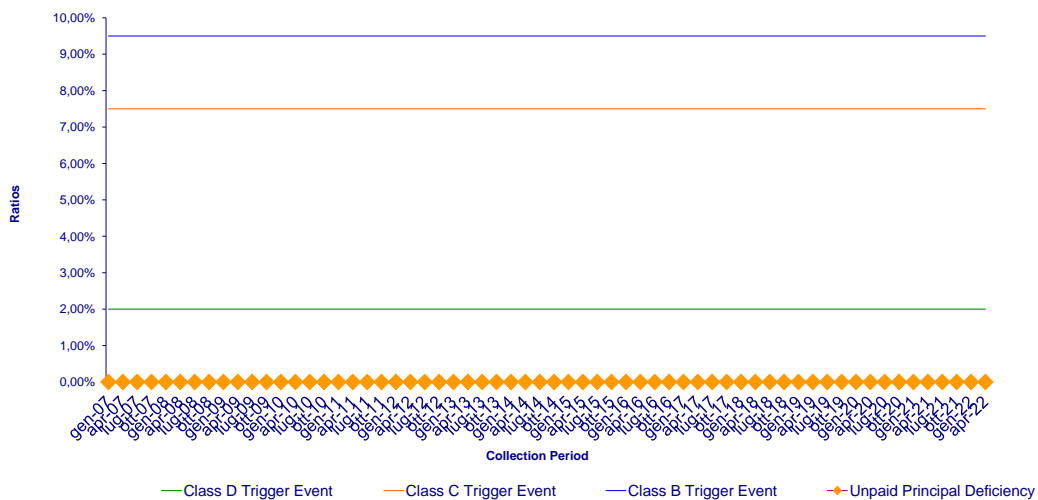
### Annual Defaults Level



### 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	<b>4.082.388,77</b>	<b>25.867</b>	18.834.036,63	153.090,59	211.865,87	1.369,73	<b>366.326,19</b>	<b>197</b>	734.914,09	1.155,25	1.782,68	11,50	<b>2.949,43</b>	<b>7</b>
04-gen-07	03-apr-07	2.208.055.753,44	149.974,94	203.886,21	2.295,59	<b>356.156,74</b>	<b>25.362</b>	38.750.019,58	427.900,46	462.715,11	2.454,40	<b>893.069,97</b>	<b>429</b>	3.301.633,36	40.052,14	76.380,37	298,11	<b>116.730,62</b>	<b>31</b>
04-apr-07	03-lug-07	2.155.176.754,28	1.657.731,83	1.713.559,03	13.999,91	<b>3.385.290,77</b>	<b>25.113</b>	25.579.677,11	343.472,18	464.023,29	2.616,82	<b>810.112,29</b>	<b>276</b>	6.399.228,73	111.558,20	160.233,19	796,55	<b>272.587,94</b>	<b>63</b>
04-lug-07	02-ott-07	2.052.749.247,87	194.177,46	278.606,04	2.796,27	<b>475.579,77</b>	<b>24.153</b>	64.221.095,01	668.071,86	783.124,82	3.709,91	<b>1.454.906,59</b>	<b>523</b>	14.736.479,03	339.778,97	537.498,27	2.466,21	<b>879.743,45</b>	<b>162</b>
03-ott-07	03-gen-08	1.981.401.841,79	1.795.260,50	2.184.585,12	15.268,31	<b>3.995.113,93</b>	<b>23.663</b>	49.987.732,23	740.279,53	1.019.850,14	4.941,78	<b>1.765.071,45</b>	<b>702</b>	18.224.600,95	497.184,80	856.473,22	3.538,40	<b>1.357.196,42</b>	<b>188</b>
04-gen-08	02-apr-08	1.890.959.567,26	178.499,66	256.697,81	2.884,07	<b>438.081,54</b>	<b>22.861</b>	62.495.220,43	604.652,53	895.669,20	3.388,96	<b>1.503.710,69</b>	<b>635</b>	30.923.609,53	870.675,61	1.464.115,64	5.400,70	<b>2.340.191,95</b>	<b>327</b>
03-apr-08	02-lug-08	1.820.693.627,84	1.856.607,28	2.510.519,02	15.793,98	<b>4.382.920,28</b>	<b>22.268</b>	55.105.861,67	755.653,48	1.230.324,88	5.092,33	<b>1.991.070,69</b>	<b>655</b>	34.627.689,65	1.129.239,43	2.080.854,66	7.334,55	<b>3.217.428,64</b>	<b>346</b>
03-lug-08	02-ott-08	1.736.757.520,57	102.645,69	150.201,46	1.274,05	<b>254.121,20</b>	<b>21.466</b>	65.361.334,14	662.465,72	1.025.604,36	3.746,41	<b>1.691.816,49</b>	<b>693</b>	48.484.948,14	1.571.956,60	2.889.022,98	9.191,79	<b>4.470.171,37</b>	<b>488</b>
03-ott-08	05-gen-09	1.664.419.724,02	1.171.292,80	1.613.809,45	8.781,10	<b>2.793.883,35</b>	<b>20.848</b>	50.551.379,51	706.508,97	1.240.554,51	5.172,27	<b>1.952.235,75</b>	<b>538</b>	53.932.800,52	2.016.144,97	3.907.195,92	12.852,65	<b>5.936.193,54</b>	<b>535</b>
06-gen-09	02-apr-09	1.593.403.579,58	92.302,80	67.212,40	633,51	<b>160.148,71</b>	<b>20.179</b>	56.691.029,23	693.791,39	788.408,54	3.792,79	<b>1.485.992,72</b>	<b>649</b>	63.542.696,39	2.119.335,67	3.775.437,44	13.323,32	<b>5.908.096,43</b>	<b>651</b>
03-apr-09	02-lug-09	1.543.204.382,53	1.701.134,26	1.384.545,54	11.198,95	<b>3.096.878,75</b>	<b>19.853</b>	38.388.643,52	635.228,34	564.373,23	3.274,11	<b>1.202.875,68</b>	<b>407</b>	66.312.545,02	2.790.045,46	4.396.083,79	17.716,11	<b>7.203.845,36</b>	<b>691</b>
03-lug-09	02-ott-09	1.481.644.307,60	270.229,03	135.780,23	1.535,76	<b>407.545,02</b>	<b>19.264</b>	47.190.060,53	716.857,08	468.238,09	2.898,33	<b>1.187.993,50</b>	<b>552</b>	75.394.769,45	3.208.926,37	4.622.002,24	19.633,33	<b>7.850.561,94</b>	<b>790</b>
03-ott-09	05-gen-10	1.432.544.953,01	1.788.375,77	804.714,51	10.186,44	<b>2.603.276,72</b>	<b>18.945</b>	34.792.894,68	722.452,40	430.360,27	3.557,94	<b>1.156.370,61</b>	<b>463</b>	74.682.444,98	4.050.664,91	4.971.401,46	24.874,38	<b>9.046.940,75</b>	<b>788</b>
06-gen-10	06-apr-10	1.382.304.124,44	206.524,44	106.679,38	1.217,77	<b>314.418,59</b>	<b>18.464</b>	38.400.805,22	726.127,61	242.181,97	2.203,26	<b>1.170.512,84</b>	<b>403</b>	80.306.896,95	4.452.548,57	5.177.250,81	26.728,64	<b>9.656.528,02</b>	<b>857</b>
07-apr-10	02-lug-10	1.332.914.734,16	2.117.226,05	805.043,96	11.807,27	<b>2.934.077,28</b>	<b>18.158</b>	31.784.605,19	650.365,54	263.142,55	2.684,79	<b>916.192,88</b>	<b>373</b>	80.355.396,85	5.277.893,10	5.584.141,62	32.287,84	<b>10.894.322,56</b>	<b>862</b>
03-lug-10	04-ott-10	1.282.351.702,64	238.022,38	114.673,11	1.233,22	<b>353.928,71</b>	<b>17.700</b>	39.490.314,51	786.237,60	258.515,11	2.420,82	<b>1.047.173,53</b>	<b>377</b>	84.996.441,31	5.664.109,97	5.728.033,33	33.826,47	<b>11.425.969,77</b>	<b>916</b>
05-ott-10	04-gen-11	1.239.225.317,70	1.864.389,57	710.867,66	9.440,97	<b>2.584.698,20</b>	<b>17.473</b>	28.199.802,00	629.605,45	9.259,21	2.395,73	<b>888.292,79</b>	<b>336</b>	83.200.001,18	6.507.193,99	6.261.785,54	39.886,19	<b>12.808.865,72</b>	<b>916</b>
05-gen-11	04-apr-11	1.183.759.471,88	248.406,26	129.389,21	1.340,19	<b>379.135,66</b>	<b>16.917</b>	37.143.915,64	747.746,53	243.872,98	2.049,07	<b>993.668,58</b>	<b>429</b>	87.603.265,43	6.780.617,79	6.394.179,01	40.722,19	<b>13.215.518,99</b>	<b>978</b>
05-apr-11	04-lug-11	1.141.085.908,84	2.180.455,66	876.053,67	11.488,97	<b>3.067.998,30</b>	<b>16.676</b>	27.811.750,27	620.146,33	273.428,27	2.401,06	<b>895.975,66</b>	<b>368</b>	85.375.054,82	7.657.667,25	6.956.546,38	47.245,27	<b>14.661.458,90</b>	<b>964</b>
05-lug-11	04-ott-11	1.094.735.243,91	271.361,00	149.243,79	1.625,40	<b>422.230,19</b>	<b>16.211</b>	37.283.968,16	699.519,08	284.110,53	2.081,23	<b>985.710,84</b>	<b>461</b>	89.225.232,11	8.206.697,48	7.283.233,05	49.724,16	<b>15.539.654,69</b>	<b>1.017</b>
05-ott-11	03-gen-12	1.062.939.128,91	1.777.080,90	839.698,40	9.436,64	<b>2.626.215,94</b>	<b>16.095</b>	25.234.604,44	605.575,75	280.004,29	2.382,84	<b>887.962,88</b>	<b>303</b>	87.612.654,67	9.129.124,32	9.503.230,98	56.673,08	<b>17.153.165,10</b>	<b>1.007</b>
04-gen-12	03-apr-12	1.020.810.081,44	280.203,36	128.168,15	1.560,52	<b>409.932,03</b>	<b>15.675</b>	34.847.793,00	695.710,03	256.351,49	1.886,93	<b>953.948,45</b>	<b>450</b>	91.376.871,91	9.534.810,27	8.121.386,19	58.129,29	<b>17.714.325,75</b>	<b>1.055</b>
04-apr-12	03-lug-12	992.377.492,25	1.937.438,33	579.183,96	5.645,32	<b>2.522.267,61</b>	<b>15.838</b>	27.059.819,56	634.017,89	250.489,56	2.422,93	<b>886.330,38</b>	<b>353</b>	89.737.619,67	10.677.291,67	8.758.771,94	65.268,60	<b>19.501.321,21</b>	<b>1.060</b>
04-lug-12	02-ott-12	955.094.467,01	421.956,30	147.387,73	1.802,06	<b>571.146,09</b>	<b>15.240</b>	37.022.609,80	793.788,91	259.461,68	1.827,38	<b>1.055.077,97</b>	<b>505</b>	95.093.319,29	11.221.852,46	8.922.526,55	68.498,78	<b>20.212.677,79</b>	<b>1.133</b>
03-ott-12	03-gen-13	933.471.091,05	1.833.520,98	444.146,66	5.511,66	<b>2.283.179,30</b>	<b>15.253</b>	23.884.584,01	635.264,38	230.299,71	2.095,27	<b>867.659,36</b>	<b>328</b>	92.570.394,27	12.172.896,32	9.164.173,80	75.780,49	<b>21.421.850,61</b>	<b>1.130</b>
04-gen-13	03-apr-13	891.333.087,69	275.171,00	73.428,96	821,21	<b>349.421,17</b>	<b>14.820</b>	34.392.067,14	818.192,90	209.396,63	1.990,40	<b>1.029.579,93</b>	<b>492</b>	96.515.304,92	12.804.377,89	9.990,40	80.008,04	<b>22.197.216,02</b>	<b>1.202</b>
04-apr-13	02-lug-13	859.869.447,68	2.092.134,33	351.241,98	5.996,70	<b>2.449.373,01</b>	<b>14.715</b>	29.979.938,27	860.885,64	231.511,53	2.770,28	<b>1.095.167,45</b>	<b>514</b>	94.569.327,71	14.068.370,75	9.606.480,18	91.085,55	<b>23.765.936,48</b>	<b>1.201</b>
04-lug-13	02-ott-13	829.315.499,15	267.312,76	63.450,54	833,41	<b>331.596,71</b>	<b>14.381</b>	35.923.987,91	877.584,90	177.083,56	1.694,73	<b>1.056.363,19</b>	<b>443</b>	97.456.297,78	14.652.758,13	9.727.939,49	98.697,51	<b>24.479.395,13</b>	<b>1.257</b>
03-ott-13	03-gen-14	802.081.150,60	1.685.043,12	271.761,57	4.730,67	<b>1.961.535,36</b>	<b>14.280</b>	25.642.398,90	792.830,15	185.201,06	2.291,07	<b>980.322,28</b>	<b>380</b>	92.011.355,65	15.076.015,19	9.503.230,98	106.772,42	<b>24.686.018,59</b>	<b>1.209</b>
04-gen-14	02-apr-14	769.903.843,66	249.344,72	62.508,98	854,90	<b>312.708,60</b>	<b>13.931</b>	31.762.077,97	822.673,46	176.760,15	2.025,43	<b>1.001.459,04</b>	<b>487</b>	96.053.002,15	15.953.413,33	9.750.174,87	117.696,83	<b>25.821.285,03</b>	<b>1.282</b>
03-apr-14	02-lug-14	742.026.881,03	1.817.832,76	262.706,06	4.640,96	<b>2.085.179,78</b>	<b>13.800</b>	26.432.022,88	738.453,40	192.175,22	2.596,63	<b>933.225,25</b>	<b>467</b>	93.596.657,34	17.418.237,96	10.205.303,99	135.576,91	<b>27.759.118,86</b>	<b>1.283</b>
03-lug-14	02-ott-14	714.531.086,42	252.868,93	52.831,54	908,39	<b>306.608,86</b>	<b>13.515</b>	30.341.625,81	765.774,53	165.972,45	1.805,06	<b>933.552,04</b>	<b>381</b>	96.824.421,34	18.204.709,80	10.359.577,90	147.474,81	<b>28.711.762,51</b>	<b>1.350</b>
03-ott-14	05-gen-15	693.782.207,93	1.661.482,42	215.828,31	4.429,49	<b>1.881.740,22</b>	<b>13.416</b>	20.697.798,37	640.613,23	146.630,33	1.940,25	<b>789.183,81</b>	<b>327</b>	93.724.373,25	19.679.444,05	10.940,92	166.309,43	<b>30.537.900,30</b>	<b>1.330</b>
06-gen-15	02-apr-15	661.632.637,39	246.243,63	49.992,24	744,80	<b>296.980,67</b>	<b>12.929</b>	29.640.333,59	782.654,59	143.878,03	1.867,09	<b>928.399,71</b>	<b>493</b>	95.409.571,63	20.441.182,32	10.381.120,96	178.554,07	<b>31.450.857,35</b>	<b>1.383</b>
03-apr-15	02-lug-15	635.761.205,27	1.828.223,14	229.348,51	5.328,51	<b>2.062.900,16</b>	<b>12.621</b>	22.925.024,17	767.997,42	154.615,51	2.864,78	<b>925.477,71</b>	<b>366</b>	93.739.941,14	22.044.479,83	11.220.014,88	196.366,31	<b>33.460.861,02</b>	<b>1.378</b>
03-lug-15	02-ott-15	607.008.756,30	235.799,19	46.211,72	801,87	<b>282.812,78</b>	<b>12.138</b>	24.519.852,85	698.172,98	116.016,79	1.585,02	<b>815.774,79</b>	<b>397</b>	96.731.518,08	22.671.777,97	11.316.480,02	206.433,74	<b>34.197.691,73</b>	<b>1.445</b>
03-ott-15	05-gen-16	576.785.912,11	1.341.113,42	157.485,49	3.930,71	<b>1.502.529,62</b>	<b>11.732</b>	17.070.456,90	606.618,10	119.120,69	2.269,75	<b>728.008,54</b>	<b>271</b>	93.732.396,59	23.966.613,89	11.568.693,17	226.487,53	<b>35.761.794,59</b>	<b>1.433</b>
06-gen-16	04-apr-16	546.814.788,19	218.469,92	41.535,07	831,44	<b>260.836,43</b>	<b>11.075</b>	19.7											

## 10. Collateral Portfolio

Euro

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	<b>2.288.311.755,04</b>	154.245,84	2.207.864,51	17.472,58
04-gen-07	03-apr-07	2.246.805.773,02	149.974,94	<b>2.246.955.747,96</b>	467.952,60	742.981,69	5.048,10
04-apr-07	03-lug-07	2.180.756.431,39	1.657.731,83	<b>2.182.414.163,22</b>	455.030,38	2.337.815,51	17.413,28
04-lug-07	02-ott-07	2.116.970.342,88	194.177,46	<b>2.117.164.520,34</b>	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	<b>2.033.184.834,52</b>	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	<b>1.953.633.287,35</b>	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	<b>1.877.656.096,79</b>	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	<b>1.802.221.500,40</b>	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	<b>1.716.142.396,33</b>	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	<b>1.650.186.911,61</b>	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	<b>1.583.294.160,31</b>	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	<b>1.529.104.597,16</b>	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	<b>1.469.126.223,46</b>	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	<b>1.420.911.451,10</b>	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	<b>1.366.816.565,40</b>	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	<b>1.322.080.039,53</b>	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	<b>1.269.289.563,27</b>	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	<b>1.221.151.793,78</b>	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	<b>1.171.078.115,21</b>	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	<b>1.132.290.573,07</b>	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	<b>1.089.950.814,25</b>	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	<b>1.055.938.077,80</b>	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	<b>1.021.374.750,14</b>	11.311.309,56	9.588.445,46	73.336,85
04-lug-12	02-ott-12	992.117.076,81	421.956,30	<b>992.539.033,11</b>	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	<b>959.189.196,04</b>	12.808.160,70	9.838.620,17	83.387,42
04-gen-13	03-apr-13	925.725.154,83	275.171,00	<b>926.000.325,83</b>	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	<b>891.941.520,28</b>	14.929.256,39	10.189.233,69	99.852,53
03-lug-13	02-ott-13	865.239.487,06	267.312,76	<b>865.506.799,82</b>	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	<b>829.408.592,62</b>	15.868.845,34	9.960.193,61	113.794,16
04-gen-14	02-apr-14	801.665.921,63	249.344,72	<b>801.915.266,35</b>	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	<b>770.276.736,67</b>	18.156.691,36	10.660.185,27	142.814,50
03-lug-14	02-ott-14	744.872.712,23	252.868,93	<b>745.125.581,16</b>	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	<b>716.141.488,72</b>	20.320.057,28	11.054.605,46	172.679,17
06-gen-15	02-apr-15	691.272.970,98	246.243,63	<b>691.519.214,61</b>	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	<b>660.514.452,58</b>	22.812.477,25	11.603.978,90	204.559,60
03-lug-15	02-ott-15	631.528.609,15	235.799,19	<b>631.764.408,34</b>	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	<b>595.197.482,43</b>	24.573.231,99	11.845.299,35	232.687,99
06-gen-16	04-apr-16	566.521.706,75	218.469,92	<b>566.740.176,67</b>	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	<b>534.203.242,82</b>	26.715.421,59	12.222.618,39	263.609,06
05-lug-16	04-ott-16	510.233.098,67	200.604,35	<b>510.433.703,02</b>	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	<b>479.707.174,59</b>	28.734.155,26	12.456.454,81	289.141,96
04-gen-17	04-apr-17	457.805.007,51	192.620,38	<b>457.997.627,89</b>	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	<b>429.733.365,36</b>	31.066.729,19	12.727.263,11	315.068,74
05-lug-17	03-ott-17	411.683.622,87	206.227,39	<b>411.889.850,26</b>	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	<b>387.354.717,72</b>	33.418.723,19	13.110.927,86	348.193,27
04-gen-18	04-apr-18	370.680.324,61	194.043,87	<b>370.874.368,48</b>	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	<b>347.941.600,86</b>	35.424.805,40	13.299.728,75	372.435,40
04-lug-18	02-ott-18	332.041.540,89	177.083,57	<b>332.218.624,46</b>	35.894.655,09	13.355.873,40	384.292,82
03-ott-18	03-gen-19	309.137.052,75	922.370,32	<b>310.059.423,07</b>	37.540.132,15	13.643.870,56	408.592,36
04-gen-19	02-apr-19	295.653.410,04	168.045,56	<b>295.821.455,60</b>	38.135.305,95	13.653.231,61	419.546,97
03-apr-19	02-lug-19	273.529.424,54	929.100,05	<b>274.458.524,59</b>	39.551.499,83	13.886.954,53	431.754,32
03-lug-19	02-ott-19	261.641.965,74	161.583,78	<b>261.803.549,52</b>	40.239.062,22	13.920.632,63	440.311,16
03-ott-19	03-gen-20	242.278.613,51	816.712,19	<b>243.095.325,70</b>	41.719.822,85	14.126.745,62	460.322,98
04-gen-20	02-apr-20	231.661.730,48	161.661,45	<b>231.823.391,93</b>	42.494.151,77	14.179.645,44	468.288,69
03-apr-20	02-lug-20	203.917.854,24	704.779,49	<b>204.622.633,73</b>	44.678.889,95	14.558.899,92	501.793,85
03-lug-20	02-ott-20	192.067.821,64	88.803,97	<b>192.156.625,61</b>	44.975.567,68	14.625.066,93	508.342,99
03-ott-20	05-gen-21	176.802.463,49	424.140,20	<b>177.226.603,69</b>	43.326.420,49	13.255.105,87	491.256,12
06-gen-21	02-apr-21	167.711.400,28	71.167,02	<b>167.782.567,30</b>	43.676.489,64	13.295.123,81	501.797,26
03-apr-21	02-lug-21	153.785.457,27	550.098,56	<b>154.335.555,83</b>	39.207.683,48	11.726.195,22	442.632,45
03-lug-21	04-ott-21	147.508.243,54	65.793,18	<b>147.574.036,72</b>	39.392.701,33	11.748.806,27	446.846,25
05-ott-21	04-gen-22	136.132.501,11	342.806,33	<b>136.475.307,44</b>	36.349.934,19	9.509.783,64	408.171,13
05-gen-22	04-apr-22	129.749.950,67	57.664,54	<b>129.807.615,21</b>	33.717.536,54	8.316.339,06	397.376,22



# 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	<b>2.365.950.000,00</b>	2.288.311.755,04	79.321.538,85	<b>26.025.450,00</b>	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	<b>2.365.950.000,00</b>	2.246.955.747,96	120.724.252,04	<b>26.025.450,00</b>	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	<b>2.365.950.000,00</b>	2.182.414.163,22	185.265.836,78	<b>26.025.450,00</b>	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	<b>2.365.950.000,00</b>	2.117.164.620,34	250.515.479,66	<b>26.025.450,00</b>	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	<b>2.365.950.000,00</b>	2.033.184.834,52	334.495.165,48	<b>24.070.499,74</b>	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	<b>1.951.903.448,69</b>	1.953.633.287,35	0,00	<b>26.025.450,00</b>	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	<b>1.875.926.360,30</b>	1.877.656.096,79	0,00	<b>21.840.530,69</b>	26.025.450,00	1.877.656.096,79
03-ott-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	<b>1.800.491.777,86</b>	1.802.221.500,40	0,00	<b>24.961.501,35</b>	26.025.450,00	1.802.221.500,40
03-lug-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	<b>1.714.412.690,92</b>	1.716.142.396,33	0,00	<b>16.713.989,65</b>	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	<b>1.648.456.936,93</b>	1.650.186.911,61	0,00	<b>16.482.539,81</b>	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	<b>1.579.129.737,80</b>	1.583.294.160,31	0,00	<b>26.025.450,00</b>	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	<b>1.527.374.670,17</b>	1.529.104.597,16	0,00	<b>22.799.004,57</b>	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	<b>1.465.503.369,14</b>	1.469.126.223,46	0,00	<b>26.025.450,00</b>	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	<b>1.419.181.585,59</b>	1.420.911.451,10	0,00	<b>25.076.950,31</b>	26.025.450,00	1.420.911.451,10
07-apr-10	02-lug-10	26-apr-10	25-lug-10	576.806.796,35	677.850.000,00	82.800.000,00	23.650.000,00	<b>1.362.106.796,35</b>	1.366.816.565,40	0,00	<b>26.025.450,00</b>	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	<b>1.319.839.098,08</b>	1.322.080.039,53	0,00	<b>26.025.450,00</b>	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	<b>1.261.385.742,70</b>	1.269.289.563,27	0,00	<b>26.025.450,00</b>	26.025.450,00	1.269.289.563,27
05-gen-11	04-apr-11	25-gen-11	25-apr-11	431.095.472,99	677.850.000,00	82.800.000,00	23.650.000,00	<b>1.215.395.472,99</b>	1.221.151.793,78	0,00	<b>26.025.450,00</b>	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	<b>1.160.260.102,98</b>	1.171.078.115,21	0,00	<b>26.025.450,00</b>	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	<b>1.123.654.711,71</b>	1.132.290.573,07	0,00	<b>25.525.722,27</b>	26.025.450,00	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	<b>1.077.176.028,48</b>	1.089.950.814,25	0,00	<b>24.720.403,66</b>	26.025.450,00	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	<b>1.045.341.526,27</b>	1.055.938.077,80	0,00	<b>23.697.872,63</b>	26.025.450,00	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	<b>1.007.083.943,41</b>	1.021.374.750,14	0,00	<b>22.997.513,58</b>	26.025.450,00	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	<b>982.518.704,60</b>	992.539.033,11	0,00	<b>22.155.846,76</b>	26.025.450,00	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	<b>943.901.770,86</b>	959.189.196,04	0,00	<b>21.615.411,50</b>	26.025.450,00	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	<b>913.882.053,86</b>	926.000.325,83	0,00	<b>20.765.838,96</b>	26.025.450,00	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	<b>876.140.405,23</b>	891.941.520,28	0,00	<b>20.105.405,18</b>	26.025.450,00	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	<b>851.628.626,19</b>	865.506.799,82	0,00	<b>19.275.088,92</b>	26.025.450,00	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	<b>807.796.992,40</b>	829.408.592,62	0,00	<b>18.735.829,78</b>	26.025.450,00	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	<b>783.980.054,80</b>	801.915.266,35	0,00	<b>17.771.533,83</b>	26.025.450,00	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	<b>748.495.691,86</b>	770.276.736,67	0,00	<b>17.247.561,21</b>	26.025.450,00	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	<b>725.989.851,73</b>	745.125.581,16	0,00	<b>16.466.905,22</b>	26.025.450,00	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	<b>692.622.414,34</b>	716.141.488,72	0,00	<b>15.971.776,74</b>	26.025.450,00	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	<b>669.230.759,83</b>	691.519.214,61	0,00	<b>15.237.693,12</b>	26.025.450,00	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	<b>635.657.391,61</b>	660.514.452,58	0,00	<b>14.723.076,72</b>	26.025.450,00	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	<b>609.054.354,94</b>	631.764.408,34	0,00	<b>13.984.462,62</b>	26.025.450,00	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	<b>567.961.189,96</b>	595.197.482,43	0,00	<b>13.399.195,81</b>	26.025.450,00	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	<b>540.335.006,50</b>	566.740.176,67	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>505.951.878,67</b>	534.203.242,82	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>481.909.081,45</b>	510.433.703,02	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>447.291.824,23</b>	479.707.174,59	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>425.745.684,13</b>	457.997.627,89	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>395.008.847,02</b>	429.733.365,36	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>377.584.306,06</b>	411.889.850,26	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>349.812.384,85</b>	387.354.717,72	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>332.855.967,10</b>	370.874.368,48	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>305.779.655,56</b>	347.941.600,86	0,00	<b>13.012.725,00</b>	26.025.450,00	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	<b>289.209.205,60</b>	332.218.624,46	0,00	<b>13.012.725,00</b>	26.025.450,00	332.218.624,46
03-ott-18	03-gen-19	25-ott-18	24-gen-19	0,00	158.086.821,30	82.800.000,00	23.650.000,00	<b>264.536.821,30</b>	310.059.423,07	0,00	<b>13.012.725,00</b>	26.025.450,00	310.059.423,07
04-gen-19	02-apr-19	25-gen-19	25-apr-19	0,00	142.618.826,58	82.800.000,00	23.650.000,00	<b>249.068.826,58</b>	295.821.455,60	0,00	<b>13.012.725,00</b>	26.025.450,00	295.821.455,60
03-apr-19	02-lug-19	26-apr-19	24-lug-19	0,00	118.429.884,90	82.800.000,00	23.650.000,00	<b>224.879.884,90</b>	274.458.524,59	0,00	<b>13.012.725,00</b>	26.025.450,00</	

## 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-ott-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



## 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	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
<b>TOTAL</b>	<b>211.859.214,86</b>	<b>100,00</b>	<b>5.528,00</b>	<b>91,80</b>	<b>43,32</b>

	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
<b>TOTAL</b>	<b>211.859.214,86</b>	<b>100,00</b>	<b>5.528,00</b>	<b>91,80</b>	<b>43,32</b>

	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	80,51	33,91
ISLANDS	10.564.416,67	4,99	303,00	75,10	40,88
NORTHEAST	49.611.214,27	23,42	1.062,00	98,88	48,92
NORTHWEST	85.346.054,64	40,28	1.984,00	99,77	46,45
SOUTH	31.288.714,47	14,77	957,00	77,12	37,24
<b>TOTAL</b>	<b>211.859.214,86</b>	<b>100,00</b>	<b>5.528,00</b>	<b>91,80</b>	<b>43,32</b>

	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	427.599,86	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





## 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	156.078.509,82	69,10	3.628,00	98,62	43,12
SEMI-ANNUALLY	69.791.424,68	30,90	2.068,00	76,27	46,63
<b>TOTAL</b>	<b>225.869.934,50</b>	<b>100,00</b>	<b>5.696,00</b>	<b>91,71</b>	<b>44,20</b>

	Breakdown by Interest Rate Type				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
Fixed Rate	25.984.700,07	11,50	748,00	67,66	38,44
Floating Rate	199.885.234,43	88,50	4.948,00	94,84	44,95
<b>TOTAL</b>	<b>225.869.934,50</b>	<b>100,00</b>	<b>5.696,00</b>	<b>91,71</b>	<b>44,20</b>

	Breakdown by Asset Area				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
CENTRE	37.420.130,25	16,57	1.257,00	79,6106	34,58
ISLANDS	10.962.764,19	4,85	310,00	76,6995	40,59
NORTHEAST	55.066.901,61	24,38	1.114,00	97,9566	51,22
NORTHWEST	89.186.421,11	39,49	2.022,00	100,1546	46,91
SOUTH	33.233.717,34	14,71	993,00	77,2884	37,34
<b>TOTAL</b>	<b>225.869.934,50</b>	<b>100,01</b>	<b>5.696</b>	<b>91,71</b>	<b>44,20</b>

	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	164.463,55	2.225,43	1.032,59	14,21	3.272,23	4
2) 60-90 DAYS	47.462,30	3.196,38	572,99	12,62	3.781,99	4
3) > 90 DAYS	232.850,52	14.908,65	3.914,28	63,47	18.886,40	7
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	666.891,73	7.107,37	883,58	45,23	8.036,18	10
2) 60-90 DAYS	311.912,64	6.668,83	540,79	32,84	7.242,46	6
3) > 90 DAYS	376.774,94	12.599,16	1.674,56	22,28	14.296,00	8
Portfolio Floating Rate - Standard semi annual						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	245.810,62	16.861,02	2.270,43	123,30	19.254,75	4
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	35.940,87	26.798,99	313,22	97,50	27.209,71	6
Portfolio Floating Rate - Mutuo Affitto più - monthly part						
1) 30-60 DAYS	100.699,59	11.189,05	93,02	24,07	11.306,14	9
2) 60-90 DAYS	18.454,06	3.631,62	24,38	4,11	3.660,11	1
3) > 90 DAYS	24.085,45	4.750,75	62,18	4,12	4.817,05	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	176.457.085,73	70,03	3.786,00	98,93	46,06
SEMI-ANNUALLY	75.513.402,47	29,97	2.371,00	79,05	44,89
<b>TOTAL</b>	<b>251.970.488,20</b>	<b>100,00</b>	<b>6.157,00</b>	<b>92,97</b>	<b>45,71</b>

	Breakdown by Interest Rate Type				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
Fixed Rate	28.217.874,60	11,20	774,00	69,86	40,59
Floating Rate	223.752.613,60	88,80	5.383,00	95,88	46,36
<b>TOTAL</b>	<b>251.970.488,20</b>	<b>100,00</b>	<b>6.157,00</b>	<b>92,97</b>	<b>45,71</b>

	Breakdown by Asset Area				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
CENTRE	41.942.776,88	16,65	1.348,00	81,2365	35,31
ISLANDS	12.109.836,79	4,81	336,00	78,4694	42,56
NORTHEAST	63.055.936,64	25,03	1.224,00	99,1970	53,13
NORTHWEST	99.613.522,07	39,53	2.181,00	100,6562	48,62
SOUTH	35.248.415,82	13,99	1.068,00	79,0392	37,69
<b>TOTAL</b>	<b>251.970.488,20</b>	<b>100,00</b>	<b>6.157</b>	<b>92,97</b>	<b>45,71</b>

	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	125.900,07	3.168,52	1.040,77	45,75	4.255,04	5
2) 60-90 DAYS	155.367,83	4.492,97	2.149,07	9,18	6.651,22	3
3) > 90 DAYS	369.555,87	19.731,13	8.057,96	118,40	27.907,49	9
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	414.017,05	5.412,36	465,62	32,41	5.910,39	8
2) 60-90 DAYS	274.307,96	5.954,13	586,31	17,05	6.557,49	5
3) > 90 DAYS	673.049,99	23.700,75	2.606,61	59,13	26.366,49	13
Portfolio Floating Rate - Standard semi annual						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	245.810,62	13.357,36	1.238,77	-	14.596,13	9
Portfolio Floating Rate - Mutuo Affitto - monthly part						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	-	7.070,38	4,02	2,70	7.077,10	3
Portfolio Floating Rate - Mutuo Affitto semi annual						
1) 30-60 DAYS	-	-	-	-	-	0
2) 60-90 DAYS	-	-	-	-	-	0
3) > 90 DAYS	357.334,33	68.895,59	565,72	111,53	69.572,84	33
Portfolio Floating Rate - Mutuo Affitto più - monthly part						
1) 30-60 DAYS	24.846,64	3.005,05	17,85	19,17	3.042,07	3
2) 60-90 DAYS	84.544,31	11.740,50	172,90	36,72	11.950,12	4
3) > 90 DAYS	32.189,51	4.526,91	105,50	7,86	4.640,27	2

