

1st Securitisation of Performing Mortgage Loans purchased by

VELA MORTGAGES S.R.L.

Originator:



INVESTORS' REPORT

lug-20

EURO 5,381,700,000 Class A Notes Residential Mortgage Backed Floating Rate Notes due October 2056 (Issue Price: 100%)

EURO 169,050,000 Class B Notes Residential Mortgage Backed Floating Rate Notes due October 2056 (Issue Price: 100%)

EURO 84,500,000 Class C Notes Residential Mortgage Backed Floating Rate Notes due October 2056 (Issue Price: 100%)

SECURITISATION
SERVICES



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 MORTGAGES S.r.l.
Issue Date: 29 May 2008
Sole Lead Managers: BNP Paribas S.A., London branch
Sole Arranger: BANCA NAZIONALE DEL LAVORO S.p.A.
The Notes:

Series	Class A Notes	Class B Notes	Class C Notes
Original Balance	5.381.700.000	169.050.000	84.500.000
Currency	Euro	Euro	Euro
Legal Maturity Date	2061	2061	2061
Listing	Luxembourg Stock Exchange	Luxembourg Stock Exchange	Luxembourg Stock Exchange
ISIN code	IT0004364185	IT0004364193	IT0004364201
Common code	036350989	036351136	036351675
Clearing	Monte Titoli Euroclear Clearstream	Monte Titoli Euroclear Clearstream	Monte Titoli Euroclear Clearstream
Principal Payments	Amortising	Amortising	Amortising
Indexation	Euribor 3 months	Euribor 3 months	Euribor 3 months
Spread	0,35%	0,60%	1,20%

Underlying assets for the Notes: PERFORMING RESIDENTIAL MORTGAGE LOANS

Originator, Servicer, Italian Operating Bank, Swap Calculation Agent:

BANCA NAZIONALE DEL LAVORO

Payment Dates:

the 26th day of January, April, July and October in each year or, if such day is not a business day, the immediately following business day

Coupon Payment Date

means the Payment Dates falling in April and October in each year.

Interest Period:

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

Interest calculation:

Actual/360

Calculation Agent:

SECURITISATION SERVICES S.p.A.

Corporate Servicer:

SECURITISATION SERVICES S.p.A.

Liquidity Facility Provider:

BANCA NAZIONALE DEL LAVORO

Main Operating Bank:

BNP PARIBAS SA, London Branch

Principal Paying Agent:

BNP PARIBAS Securities Services, Milan Branch

Luxembourg Paying Agent:

BNP PARIBAS Securities Services, Luxembourg Branch

Representative of the Noteholders:

SECURITISATION SERVICES S.p.A.

Guarantor

BNP Paribas

Swap Guarantor

BNP Paribas

Bank Account

BNP Paribas (London Branch)

Bank Account

BNP Paribas Securities Services (Milan Branch)

Bank Account

Banca Nazionale del Lavoro SpA

Liquidity Provider

Banca Nazionale del Lavoro SpA

Originator

Banca Nazionale del Lavoro SpA

Seller

Banca Nazionale del Lavoro SpA

Servicer

Banca Nazionale del Lavoro SpA

Swap Counterparty

Banca Nazionale del Lavoro SpA



2. The Notes

Interest Period		Payment Date
FROM	TO	
27-apr-20	26-lug-20	27-lug-20



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
<i>Class A Notes</i>	260.269.775,40	-	60.776.614,44	0,189%	91	124.343,89	124.343,89	60.776.614,44	199.493.160,96	-	0,03706880
<i>Class B Notes</i>	169.050.000,00	-	-	0,439%	91	187.593,85	187.593,85	-	169.050.000,00	-	1,00000000
<i>Class C Notes</i>	84.500.000,00	-	-	1,039%	91	221.927,51	221.927,51	-	84.500.000,00	-	1,00000000

Interest Period		Payment Date
FROM	TO	
27-gen-20	26-apr-20	27-apr-20



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
<i>Class A Notes</i>	284.704.846,08	-	24.435.070,68	-0,036%	91	-	-	24.435.070,68	260.269.775,40	-	0,04836200
<i>Class B Notes</i>	169.050.000,00	-	-	0,214%	91	91.446,66	91.446,66	-	169.050.000,00	-	1,00000000
<i>Class C Notes</i>	84.500.000,00	-	-	0,814%	91	173.868,14	173.868,14	-	84.500.000,00	-	1,00000000

Interest Period		Payment Date
FROM	TO	
28-ott-19	26-gen-20	27-gen-20



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
<i>Class A Notes</i>	325.433.551,68	-	40.728.705,60	-0,054%	91	-	-	40.728.705,60	284.704.846,08	-	0,05290240
<i>Class B Notes</i>	169.050.000,00	-	-	0,196%	91	83.754,88	83.754,88	-	169.050.000,00	-	1,00000000
<i>Class C Notes</i>	84.500.000,00	-	-	0,796%	91	170.023,39	170.023,39	-	84.500.000,00	-	1,00000000



3. Collections

	Collection Period	1st preceding Collection Period	2nd preceding Collection Period
	02/04/2020 - 02/07/2020	03/01/2020 - 02/04/2020	02/10/2019 - 03/01/2020
<i>Amounts in Euro</i>			
PERFORMING LOANS			
1. Principal Collected	23.610.229,15	15.118.708,42	27.228.485,14
2. Interest Collected	2.734.366,09	2.270.567,05	3.406.461,99
3. Default Interest	5.482,72	7.657,18	40.417,67
4. Interests from prepaid Loans	15.246,58	9.703,47	14.589,10
5. Principal from prepaid Loans	5.111.475,88	5.904.452,25	5.810.761,93
6. Prepayment Penalty	17.482,97	21.604,97	21.382,21
7. Other	210.188,97	119.694,88	244.073,00
Total Performing	31.704.472,36	23.452.388,22	36.766.171,04
DELINQUENT LOANS			
1. Principal Collected (Recovery of Delinquent loans)	250.667,90	337.723,66	248.039,56
2. Interest Collected	49.029,36	59.025,97	54.133,64
3. Default Interest	5.702,23	5.486,14	6.096,64
4. Other	2.858,55	5.381,29	2.358,06
Total Delinquent	308.258,04	407.617,06	310.627,90
DEFAULTED LOANS			
1. Principal Collected	1.238.312,33	1.478.893,52	2.349.138,71
2. Interest Collected	249.683,85	364.740,02	405.147,01
3. Default Interest	406.513,79	618.918,28	1.140.025,61
4. Other	189.009,41	356.887,80	454.220,04
Total Collection Default	2.083.519,38	2.819.439,62	4.348.531,37
REPURCHASED LOANS			
1. Principal Collected	32.110.504,94	3.606.789,48	20.598.819,61
2. Interest Collected	79.775,33	6.490,72	2.347.689,92
3. Default Interest	0,00	0,00	0,00
4. Other	65.081,22	26.131,67	3.833.667,30
Total Repurchased Loans	32.255.361,49	3.639.411,87	26.780.176,83
OFF SETTINGS	-542.156,24	-280.175,52	-13.182.213,40
Total Available Collections	65.809.455,03	30.038.681,25	55.023.293,74



4. Issuer Available Funds

Interest Available Funds

	Last Quarter	1st preceding Quarter	2nd preceding Quarter
	<i>Interest Period:</i> 27/04/2020 - 26/07/2020	<i>Interest Period:</i> 27/01/2020 - 26/04/2020	<i>Interest Period:</i> 28/10/2019 - 26/01/2020
	<i>Quarterly Collection Period:</i> 02/04/2020 - 02/07/2020	<i>Quarterly Collection Period:</i> 03/01/2020 - 02/04/2020	<i>Quarterly Collection Period:</i> 02/10/2019 - 02/04/2020
<i>Amounts in Euro</i>			
1. All interest amounts collected by the Servicer, less the Initial Expenses and the Initial Accrued Interest	3.104.039,03	2.445.876,91	9.697.704,33
1.1 Coupon on the Class D Notes retained on the previous Payment Date	14.111.409,21	11.389.644,20	7.428.093,45
2. Recoveries	2.334.187,28	3.157.163,28	4.596.570,93
3. All amounts of net interest accrued and available on the Issuer's Accounts held with Account Banks	0,00	0,00	-16,00
4. All other items and payments received by the Issuer which do not qualify as Principal Receipts	8.239,39	8.239,39	0,00
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	545,12	570,38	312,88
Interest Available Funds	19.558.420,03	17.001.494,16	21.722.665,59

Principal Available Funds

	Last Quarter	1st preceding Quarter	2nd preceding Quarter
	<i>Interest Period:</i> 27/04/2020 - 26/07/2020	<i>Interest Period:</i> 27/01/2020 - 26/04/2020	<i>Interest Period:</i> 28/10/2019 - 26/01/2020
	<i>Quarterly Collection Period:</i> 02/04/2020 - 02/07/2020	<i>Quarterly Collection Period:</i> 03/01/2020 - 02/04/2020	<i>Quarterly Collection Period:</i> 02/10/2019 - 02/04/2020
<i>Amounts in Euro</i>			
1. All principal amounts collected by the Servicer, plus the Initial Expenses and the Initial Accrued Interest	60.371.228,72	24.435.641,06	40.729.018,48
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	405.930,84	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	0,00	0,00	0,00
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
Principal Available Funds	60.777.159,56	24.435.641,06	40.729.018,48



5. Priority of Payments

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

Amounts in Euro

	Last Quarter Payment Date: 27-lug-20	1st preceding Quarter Payment Date: 27-apr-20	2nd preceding Quarter Payment Date: 27-gen-20
Interest Available Funds	19.558.420,03	17.001.494,16	21.722.665,59
1. Fees and Expenses	626.170,93	831.526,89	785.859,13
2. Amount due to the Liquidity Facility Provider	48.027,78	48.027,78	48.027,78
3. Amount due to the Swap Counterparty pursuant to the Interest Rate Swap	1.149.653,95	1.745.215,48	1.817.262,76
4. Interest on Class A Notes	124.343,89	0,00	0,00
5. Interest on Class B Notes	187.593,85	91.446,66	83.754,88
6. Interest on Class C Notes	221.927,51	173.868,14	170.023,39
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	405.930,84	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	0,00	0,00	0,00
11. Any amount due and payable to the Sole Lead Manager and 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 (payable at the Payment Date of April and October according to the definition of Coupon Payment Date)	2.683.362,07	14.111.409,21	11.389.644,20

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

Amounts in Euro

	Last Quarter Payment Date: 27-lug-20	1st preceding Quarter Payment Date: 27-apr-20	2nd preceding Quarter Payment Date: 27-gen-20
Principal Available Funds	60.777.159,56	24.435.641,06	40.729.018,48
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 due and payable on the Class A Notes	60.776.614,44	24.435.070,68	40.728.705,60
4. Unless already paid under item Sixth of the Interest Priority of Payment, to pay <i>pari passu</i> and <i>pro rata</i> , Interest due and payable on the Class B Notes	0,00	0,00	0,00
5. <i>Pari passu</i> and <i>pro rata</i> principal on the Class B Notes provided that the Class A has been repaid in full	0,00	0,00	0,00
6. Unless already paid under item Seventh of the Interest Priority of Payment <i>pari passu</i> and <i>pro rata</i> interest due and payable on the Class C Notes	0,00	0,00	0,00
7. <i>Pari passu</i> and <i>pro rata</i> principal on the Class C Notes provided that the Class A and the Class B Notes have been repaid in full	0,00	0,00	0,00
8. Any Adjustment Purchase Price payable to the Originator pursuant to the clause 4.3 of the Receivables Purchase Agreement	0,00	0,00	0,00
9. Unless already paid under the Interest Priority of Payments, to pay all amounts due and payable under items <i>Twelfth</i> and <i>Thirteenth</i> of the Interest Priority of Payment	0,00	0,00	0,00
10. Any amount payable in respect of principal on the Subordinated Loan provided that the Class A Notes, the Class B Notes and the Class C Notes have been repaid in full	0,00	0,00	0,00
11. Any amount due and payable to the Originator under the Transaction Document, to the extent not already paid or payable under other items of this Priority of Payments	0,00	0,00	0,00
12. <i>Pari passu</i> and <i>pro rata</i> all amounts outstanding in respect of principal on the Class D Notes	0,00	0,00	0,00
13. Any remaining amount to transfer to the Interest Available Funds after all the other payments under this Principal Priority of Payments	545,12	570,38	312,88



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)	
854.406,03	1.454.228,68	1.171.237,06	1.372.686,90	4.852.558,67	560.528.216,49	0,87%	2,50%	NO

Delinquency Level

Outstanding Principal Amount of all delinquent mortgages for the current collection period	Outstanding Principal at the collection date	DELINQUENCY LEVEL %	Threshold %	If (3)>(4) Class D Trigger Event
(1)	(2)	(3) = (1) / (2)	(4)	
16.362.299,55	656.203.005,53	2,49%	8,00%	NO

>90 days DELINQUENCY LEVEL

Outstanding Principal Due of the Receivables in respect of which there are Instalments due and unpaid for more than 90 days and not classified yet as Defaulted Receivables since the Valuation Date	Outstanding Principal at the collection date	>90 days DELINQUENCY LEVEL %
(1)	(2)	(3) = (1) / (2)
7.702.318,80	453.507.639,16	1,70%

Repurchase Ratios

Outstanding Principal Amount of all mortgages loans repurchased during the first quarter	Outstanding Principal Amount of all mortgages loans repurchased during the second quarter	Outstanding Principal Amount of all mortgages loans repurchased during the third quarter	Outstanding Principal Amount of all mortgages loans repurchased during the fourth quarter	Outstanding Principal Amount of all mortgages loans repurchased during the year	Outstanding Principal at the beginning of the year or, for the first year, Outstanding Principal as at the Valuation Date	REPURCHASE RATIO %
(1)	(2)	(3)	(4)	(5) = (1)+(2)+(3)+(4)	(6)	(7) = (5) / (6)
3.606.789,48	32.110.504,94	-	-	35.717.294,42	744.640.174,71	4,80%

Cumulative Default Ratio

Outstanding Principal Due of the Receivables which have been classified as Defaulted Receivables since the Valuation Date	Collateral Portfolio as at the Valuation Date	CUMULATIVE DEFULT RATIO %
(1)	(2)	(3) = (1) / (2)
411.809.517,31	5.603.839.152,40	7,35%

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
405.930,84
405.930,84
5.635.298.618,56

(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)	
0,00%	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)	
0,00%	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)	
0,00%	14,00	NO



7. Portfolio Performance

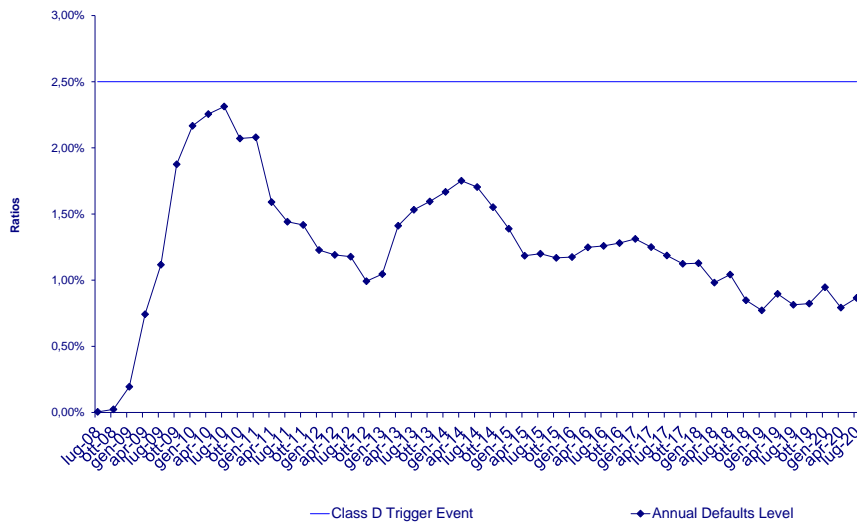
Percentage

Collection Period		Annual Defaults Level %	Delinquency Level %	Unpaid Principal Deficiency %
From	To			
14-apr-08	02-lug-08	0,00	0,66	0,00
03-lug-08	02-ott-08	0,02	2,30	0,00
03-ott-08	05-gen-09	0,19	1,96	0,00
06-gen-09	02-apr-09	0,74	2,99	0,00
03-apr-09	02-lug-09	1,12	2,47	0,00
03-lug-09	02-ott-09	1,88	2,99	0,00
03-ott-09	05-gen-10	2,17	2,25	0,00
06-gen-10	06-apr-10	2,26	2,89	0,00
07-apr-10	02-lug-10	2,31	2,52	0,00
03-lug-10	04-ott-10	2,07	3,20	0,00
05-ott-10	04-gen-11	2,08	2,26	0,00
05-gen-11	04-apr-11	1,59	2,84	0,00
05-apr-11	04-lug-11	1,44	2,37	0,00
05-lug-11	04-ott-11	1,42	2,83	0,00
05-ott-11	03-gen-12	1,23	0,73	0,00
04-gen-12	03-apr-12	1,19	1,95	0,00
04-apr-12	03-lug-12	1,18	1,65	0,00
04-lug-12	02-ott-12	0,99	2,60	0,00
03-ott-12	03-gen-13	1,05	1,75	0,00
04-gen-13	03-apr-13	1,41	2,51	0,00
04-apr-13	02-lug-13	1,53	2,29	0,00
03-lug-13	02-ott-13	1,59	3,02	0,00
03-ott-13	03-gen-14	1,67	1,97	0,00
04-gen-14	02-apr-14	1,75	2,46	0,00
03-apr-14	02-lug-14	1,70	1,92	0,00
03-lug-14	02-ott-14	1,55	2,30	0,00
03-ott-14	05-gen-15	1,39	1,59	0,00
06-gen-15	02-apr-15	1,18	2,32	0,00
03-apr-15	02-lug-15	1,20	1,73	0,00
03-lug-15	02-ott-15	1,17	2,34	0,00
03-ott-15	05-gen-16	1,18	1,81	0,00
06-gen-16	04-apr-16	1,25	2,22	0,00
05-apr-16	04-lug-16	1,26	1,90	0,00
05-lug-16	04-ott-16	1,28	2,30	0,00
05-ott-16	03-gen-17	1,31	1,57	0,00
04-gen-17	04-apr-17	1,25	2,23	0,00
05-apr-17	04-lug-17	1,19	1,73	0,00
05-lug-17	03-ott-17	1,12	2,44	0,00
04-ott-17	03-gen-18	1,13	1,47	0,00
04-gen-18	04-apr-18	0,98	2,03	0,00
05-apr-18	03-lug-18	1,04	1,46	0,00
04-lug-18	02-ott-18	0,85	1,87	0,00
03-ott-18	03-gen-19	0,77	1,33	0,00
04-gen-19	02-apr-19	0,90	1,62	0,00
03-apr-19	02-lug-19	0,81	1,41	0,00
03-lug-19	02-ott-19	0,82	1,96	0,00
03-ott-19	03-gen-20	0,95	1,52	0,00
04-gen-20	02-apr-20	0,79	2,19	0,00
03-apr-20	02-lug-20	0,87	2,49	0,00

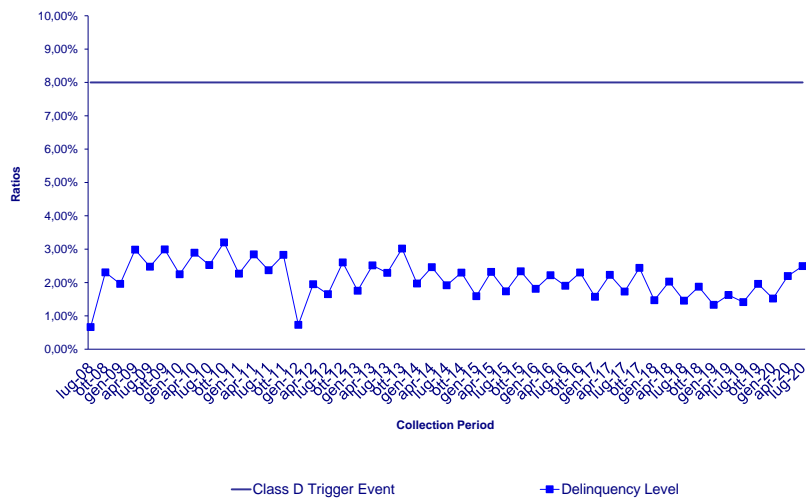


8. Graphs of the Portfolio Performance

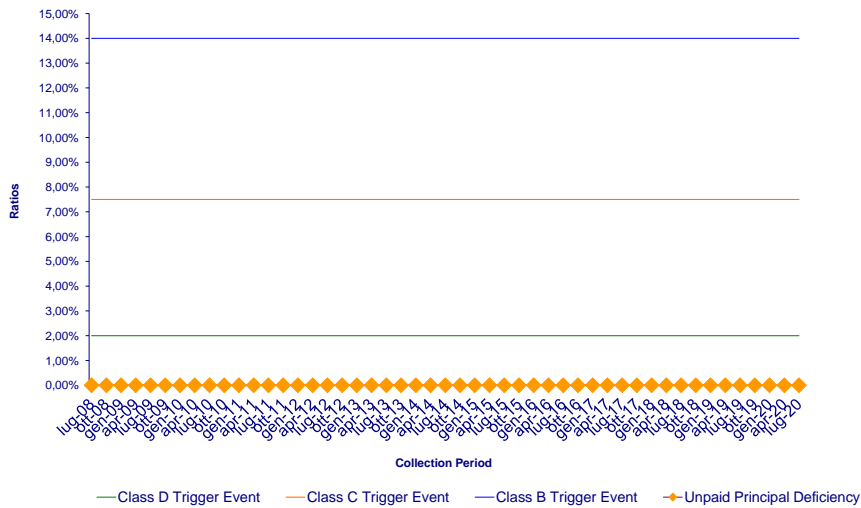
Annual Defaults Level



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
14-apr-08	02-lug-08	5.457.122.578,30	2.478.422,28	6.022.138,14	32.781,06	8.533.341,48	51.036	36.233.764,86	144.037,08	364.299,26	1.523,34	509.859,68	301	240.264,22	1.011,45	3.366,85	20,99	4.399,29	3
03-lug-08	02-ott-08	5.258.623.658,71	162.660,43	405.606,63	1.929,61	570.196,67	49.496	123.224.213,48	873.535,11	1.978.248,63	7.885,15	2.859.668,89	1.116	1.283.627,04	2.431,90	10.240,97	36,99	12.709,86	12
03-ott-08	05-gen-09	5.141.674.117,24	1.418.115,37	2.344.454,52	12.760,92	3.775.330,81	48.779	102.062.124,72	963.000,99	2.035.774,03	8.669,64	3.007.444,66	886	10.408.367,55	137.363,67	363.351,47	1.360,64	502.075,78	91
06-gen-09	02-apr-09	4.945.593.159,07	219.439,22	248.433,24	1.569,94	469.442,40	47.354	152.423.945,91	1.043.195,22	2.204.330,03	8.440,74	3.255.965,99	1.339	39.308.140,87	667.353,31	1.686.452,89	6.824,99	2.360.631,19	366
03-apr-09	02-lug-09	4.798.136.267,61	3.232.830,95	3.562.331,87	25.770,61	6.820.933,43	46.635	121.811.270,92	1.419.046,47	1.903.963,20	9.020,95	3.332.030,62	1.003	54.843.227,92	1.242.245,33	2.440.820,25	10.522,81	3.693.588,39	497
03-lug-09	02-ott-09	4.607.949.418,33	779.052,58	619.156,21	4.773,22	1.402.982,01	45.236	143.173.695,10	1.806.641,92	1.538.859,86	7.892,57	3.353.394,35	1.262	90.329.292,81	2.200.993,10	3.511.852,87	14.821,16	5.727.667,13	796
03-ott-09	05-gen-10	4.444.075.318,31	3.562.680,95	2.071.972,11	21.996,76	5.656.649,82	44.363	102.824.559,70	1.822.428,26	1.271.614,96	8.655,69	3.102.698,91	900	101.974.953,28	3.597.779,58	4.297.137,48	21.990,14	7.916.907,20	883
06-gen-10	06-apr-10	4.252.722.865,90	564.519,32	444.457,72	3.450,39	1.012.427,43	42.975	128.907.459,45	1.735.940,01	962.394,22	5.523,76	2.703.857,99	1.160	128.160.462,15	4.960.429,59	5.080.435,74	25.806,22	10.066.671,55	1.134
07-apr-10	02-lug-10	4.095.499.023,00	4.566.777,46	2.150.412,51	25.125,82	6.732.315,79	42.159	108.219.807,68	1.646.758,00	1.020.420,33	7.057,71	2.674.236,04	990	136.760.614,69	6.565.902,03	5.916.888,55	34.497,34	12.517.287,92	1.198
03-lug-10	04-ott-10	3.921.155.764,36	630.729,85	486.884,25	3.605,16	1.121.219,26	40.877	133.098.299,91	2.021.182,15	1.065.185,17	6.411,69	3.092.779,01	1.249	154.601.836,78	7.554.940,97	6.631.758,94	38.459,68	14.225.159,59	1.368
05-ott-10	04-gen-11	3.478.997.431,64	3.641.424,89	1.801.988,56	20.769,90	5.464.163,35	36.893	83.184.108,13	1.346.155,31	846.766,58	5.213,78	2.198.135,90	757	155.939.335,28	9.154.517,82	7.768.851,00	48.775,93	16.972.144,75	1.411
05-gen-11	04-apr-11	3.264.609.573,97	605.649,55	456.950,71	3.487,76	1.066.088,02	35.195	98.485.281,63	1.441.515,76	746.789,36	4.614,78	2.192.919,90	913	139.983.283,55	8.514.280,70	7.381.732,64	45.808,13	15.941.821,47	1.267
05-apr-11	04-lug-11	3.132.149.474,95	4.206.084,39	2.220.324,46	25.837,27	6.452.246,12	34.443	78.597.386,63	1.221.746,99	790.012,28	4.847,82	2.016.607,99	709	145.300.462,09	10.113.332,90	8.532.428,89	55.952,52	18.701.714,31	1.337
03-lug-11	04-ott-11	3.014.512.216,24	674.938,87	571.298,03	4.017,28	1.250.254,18	33.533	91.405.235,28	1.355.715,48	752.498,63	4.284,58	2.112.498,69	893	161.117.967,10	11.341.762,75	9.633.740,64	61.824,31	21.037.327,70	1.467
05-ott-11	03-gen-12	2.888.797.836,17	2.883.720,91	1.796.339,06	18.229,99	4.698.289,96	32.753	22.091.202,98	381.332,38	182.438,92	1.605,41	565.376,71	225	158.239.553,71	12.884.159,63	10.977.256,47	72.594,77	23.934.010,87	1.458
04-gen-12	03-apr-12	2.780.988.968,89	685.630,58	485.620,61	3.823,03	1.175.074,22	31.945	57.855.764,06	825.175,84	421.942,94	3.175,30	1.250.294,08	577	155.448.027,55	13.865.639,33	11.701.707,75	77.737,56	25.645.084,64	1.456
04-apr-12	03-lug-12	2.693.659.875,40	3.259.704,39	1.336.409,81	13.317,80	4.609.432,00	31.542	47.280.444,31	843.383,63	460.394,79	3.743,28	1.307.521,70	470	155.053.157,60	15.746.919,48	12.883.575,99	89.210,89	28.719.706,36	1.467
04-lug-12	02-ott-12	2.593.495.973,96	1.091.627,80	637.717,89	5.474,76	1.734.820,45	30.817	72.908.831,79	1.198.731,94	489.676,68	3.839,06	1.692.247,68	470	163.120.501,60	17.166.165,17	13.704.021,42	98.199,48	30.968.386,07	1.573
03-ott-12	03-gen-13	2.518.918.421,16	3.128.610,28	936.520,22	11.228,02	4.076.358,52	30.527	47.298.614,15	971.178,38	409.348,93	3.555,62	1.384.082,93	478	162.361.405,48	19.173.552,95	14.610.275,28	112.955,18	33.896.783,41	1.590
04-gen-13	03-apr-13	2.398.579.339,80	629.040,15	259.754,02	2.057,09	890.851,26	29.581	65.563.793,83	1.148.115,43	397.683,19	3.041,31	1.548.839,93	610	168.711.011,48	20.764.219,46	15.262.759,59	123.178,36	36.150.157,41	1.677
04-apr-13	02-lug-13	2.305.727.730,05	3.975.687,07	806.723,52	12.914,76	4.795.325,35	29.078	57.432.586,78	1.234.342,34	447.848,61	4.438,14	1.686.629,09	692	170.077.383,57	23.467.768,06	16.229.772,95	143.445,56	39.840.986,57	1.719
03-lug-13	02-ott-13	2.217.212.949,55	549.673,49	201.563,61	1.396,42	752.633,52	28.392	74.000.678,43	1.457.668,49	421.760,53	4.048,97	1.883.477,99	823	180.590.391,53	25.278.470,46	17.068.739,57	162.700,41	42.509.910,44	1.841
03-ott-13	03-gen-14	2.144.754.862,36	3.054.454,41	610.038,78	9.566,88	3.674.060,07	28.079	46.056.769,86	1.221.755,69	379.841,16	4.234,61	1.605.831,46	523	177.779.242,53	27.323.094,90	17.533.884,69	185.071,79	45.042.051,38	1.856
04-gen-14	02-apr-14	2.061.059.373,80	511.682,98	186.455,05	1.421,12	699.559,15	27.399	56.264.481,92	1.161.948,30	332.151,46	2.713,43	1.496.813,19	609	185.029.751,73	29.212.749,80	18.302.251,09	207.651,49	47.722.652,38	1.967
03-apr-14	02-lug-14	1.987.556.691,79	3.222.554,67	609.873,10	10.077,19	3.842.504,96	27.029	42.095.347,36	1.034.587,85	333.043,15	3.383,65	1.371.014,65	569	183.746.053,28	32.121.649,86	19.448.850,41	240.938,50	51.811.438,77	1.995
03-lug-14	02-ott-14	1.919.820.701,30	509.788,58	176.492,40	1.583,28	687.864,26	26.499	49.356.249,06	1.016.102,74	277.864,99	2.560,12	1.296.527,85	588	188.210.396,01	33.530.889,84	20.046.084,35	263.410,87	53.840.385,06	2.073
03-ott-14	05-gen-15	1.852.606.627,56	2.857.211,83	497.093,63	8.531,02	3.362.836,48	26.137	32.663.394,76	864.737,15	253.988,96	3.329,74	1.122.055,85	418	184.262.364,58	36.339.932,04	20.697.448,17	291.762,25	57.329.142,46	2.077
06-gen-15	02-apr-15	1.762.190.989,40	514.165,18	172.729,17	1.534,55	688.428,90	25.289	46.121.548,05	1.071.960,94	263.319,78	2.893,49	1.338.174,21	595	187.260.033,81	37.963.829,89	21.227.703,89	315.260,28	59.506.794,06	2.152
03-apr-15	02-lug-15	1.662.952.312,69	3.179.558,48	526.853,50	10.589,12	3.717.001,10	24.508	32.406.509,64	977.395,39	254.191,09	4.076,05	1.235.662,53	443	184.755.860,46	41.403.795,44	22.241.632,37	353.646,21	63.999.074,02	2.161
03-lug-15	02-ott-15	1.539.441.925,04	513.869,72	145.989,28	1.520,26	661.379,26	23.255	41.399.438,93	958.149,84	1.520.497,92	2.738,57	1.171.386,33	557	186.836.647,18	43.000.475,32	22.780.643,24	379.076,39	66.160.194,95	2.233
03-ott-15	05-gen-16	1.431.088.343,74	2.197.324,27	346.729,66	7.868,04	2.551.921,97	22.385	29.713.421,18	901.830,13	220.777,40	3.913,95	1.126.521,48	498	180.695.960,77	45.990.670,25	23.605.063,24	412.203,23	70.007.936,72	2.220
06-gen-16	04-apr-16	1.329.323.428,47	462.318,23	131.319,11	1.646,09	595.283,43	21.250	34.488.423,11	892.990,06	191.032,74	2.300,07	1.086.322,87	479	182.630.663,28	47.257.065,88	23.932.153,36	434.050,70	71.623.269,94	2.281
05-apr-16	04-lug-16	1.226.964.114,30	2.712.747,63	342.653,67	8.613,70	3.064.015,00	20.304	27.422.770,82	873.108,34	192.215,91	2.815,25	1.068.139,50	405	179.523.113,41	50.759.576,76	24.832.668,81	468.239,42	76.060.484,99	2.294
05-lug-16	04-ott-16	1.148.072.544,88	427.642,41	110.552,59	1.440,16	539.635,16	19.297	31.693.763,40	839.751,64	164.828,75	2.008,21	32.700.352,20	462	180.368.262,85	52.427.339,37	25.218.329,15	486.669,38	258.500.600,75	2.356
05-ott-16	03-gen-17	1.072.413.469,22	2.227.343,35	264.468,15	7.125,86	2.498.937,36	18.476	20.170.039,29	671.485,60	140.244,76	2.300,41	20.984.070,06	302	174.531.188,25	55.586.550,04	25.821.265,40	519.426,95	256.548.634,64	2.329
04-gen-17	04-apr-17	1.002.442.505,68	416.610,20	92.651,05	1.367,20	510.628,45	17.555	27.363.659,32	778.761,68	122.002,85	1.977,96	28.286.401,81	420	173.644.715,38	57.369.706,67	26.232.672,36	534.551,51	257.781.645,92	2.370
05-apr-17	04-lug-17	938.328.535,79	2.296.186,70	245.702,89	8.514,21	2.550.403,80	16.980	19.822.345,64	748.863,91	138.424,61	2.746,27	20.712.380,43	307	169.202.966,15	60.948.435,36	26.962.286,12	569.585,19	257.683.272,82	2.368
05-lug-17	03-ott-17	880.785.186,59	427.732,37	89.600,72	1.263,09	518.596,18	16.260	27.021.244,25	798.349,65	132.278,16	2.348,77	27.954.220,83	414	169.420.792,31	62.502.523,03	27.420.692,61	587.931,10	259.931.939,05	2.423
04-ott-17	03-gen-18	831.455.441,47	2.095.502,01	207.013,78	6.898,82	2.309.414,61	15.821	15.222.952,62	598.839,77	115.387,33	2.350,99	15.939.530,71	263	162.709.261,86	65.779.719,15	27.865.896,36	617.6		

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
14-apr-08	02-lug-08	5.493.356.343,16	2.478.422,28	5.495.834.765,44	145.048,53	6.389.804,25	34.325,39
03-lug-08	02-ott-08	5.381.847.872,19	162.660,43	5.382.010.532,62	875.967,01	2.394.096,23	9.851,75
03-ott-08	05-gen-09	5.243.736.241,96	1.418.115,37	5.245.154.357,33	1.100.364,66	4.743.580,02	22.791,20
06-gen-09	02-apr-09	5.098.017.104,98	219.439,22	5.098.236.544,20	1.710.548,53	4.139.216,16	16.835,67
03-apr-09	02-lug-09	4.919.947.538,53	3.232.830,95	4.923.180.369,48	2.661.291,80	7.907.115,32	45.314,37
03-lug-09	02-ott-09	4.751.123.113,43	779.052,58	4.751.902.166,01	4.007.635,02	5.669.868,94	27.486,95
03-ott-09	05-gen-10	4.546.899.878,01	3.562.680,95	4.550.462.558,96	5.420.207,84	7.640.724,55	52.642,59
06-gen-10	06-apr-10	4.381.630.325,35	564.519,32	4.382.194.844,67	6.696.369,60	6.487.287,68	34.780,37
07-apr-10	02-lug-10	4.203.718.830,68	4.556.777,46	4.208.275.608,14	8.212.660,03	9.087.721,39	66.680,87
03-lug-10	04-ott-10	4.054.254.064,27	630.729,85	4.054.884.794,12	9.576.123,12	8.183.828,36	48.476,53
05-ott-10	04-gen-11	3.562.181.539,77	3.641.424,89	3.565.822.964,66	10.500.673,13	10.417.586,14	74.759,61
05-gen-11	04-apr-11	3.363.094.855,60	605.649,55	3.363.700.505,15	9.955.796,46	8.585.472,71	53.910,67
05-apr-11	04-lug-11	3.210.746.861,58	4.206.084,39	3.214.952.945,97	11.335.079,89	11.542.765,63	86.637,61
05-lug-11	04-ott-11	3.105.917.451,52	674.938,87	3.106.592.390,39	12.697.478,23	10.957.537,30	70.126,17
05-ott-11	03-gen-12	2.910.889.039,15	2.883.720,91	2.913.772.760,06	13.265.492,01	12.956.034,45	92.430,17
04-gen-12	03-apr-12	2.838.844.730,95	685.630,58	2.839.530.361,53	14.690.815,17	12.609.271,30	84.735,89
04-apr-12	03-lug-12	2.740.940.319,71	3.259.704,39	2.744.200.024,10	16.590.303,11	14.680.380,59	106.271,97
04-lug-12	02-ott-12	2.666.404.805,75	1.091.627,80	2.667.496.433,55	18.364.897,11	14.831.415,99	107.513,30
03-ott-12	03-gen-13	2.566.217.035,31	3.128.610,28	2.569.345.645,59	20.144.731,33	15.956.144,43	127.738,82
04-gen-13	03-apr-13	2.464.143.133,63	629.040,15	2.464.772.173,78	21.912.334,89	15.920.196,80	128.276,76
04-apr-13	02-lug-13	2.363.160.316,83	3.975.687,07	2.367.136.003,90	24.702.110,40	17.484.345,08	160.798,46
03-lug-13	02-ott-13	2.291.213.627,98	549.673,49	2.291.763.301,47	26.736.138,95	17.692.063,71	168.145,80
03-ott-13	03-gen-14	2.190.811.632,22	3.054.454,41	2.193.866.086,63	28.544.850,59	18.523.764,63	198.873,28
04-gen-14	02-apr-14	2.117.323.855,72	2.117.682,98	2.117.835.538,70	30.374.698,10	18.820.857,60	211.786,04
03-apr-14	02-lug-14	2.029.652.039,15	3.222.554,67	2.032.874.593,82	33.156.237,71	20.391.766,66	254.399,34
03-lug-14	02-ott-14	1.969.176.950,36	509.788,58	1.969.686.738,94	34.546.992,58	20.500.441,74	267.554,27
03-ott-14	05-gen-15	1.885.270.022,32	2.857.211,83	1.888.127.234,15	37.204.669,19	21.448.530,76	303.623,01
06-gen-15	02-apr-15	1.808.312.537,45	514.165,18	1.808.826.702,63	39.035.790,83	21.663.752,84	319.688,32
03-apr-15	02-lug-15	1.695.358.822,33	3.179.558,48	1.698.538.380,81	42.381.190,83	23.022.676,96	368.311,38
03-lug-15	02-ott-15	1.580.841.363,97	513.869,72	1.581.355.233,69	43.958.625,16	23.137.130,44	383.335,22
03-ott-15	05-gen-16	1.460.801.764,92	2.197.324,27	1.462.999.089,19	46.892.500,38	24.172.570,30	423.985,22
06-gen-16	04-apr-16	1.363.811.851,58	462.318,23	1.364.274.169,81	48.150.055,94	24.254.505,21	437.996,86
05-apr-16	04-lug-16	1.254.386.885,12	2.712.747,63	1.257.099.632,75	51.632.685,10	25.367.538,39	479.668,37
05-lug-16	04-ott-16	1.179.766.308,28	427.642,41	1.180.193.950,69	53.267.091,01	25.493.710,49	490.117,95
05-ott-16	03-gen-17	1.092.583.508,51	2.227.343,35	1.094.810.851,86	56.258.035,64	26.225.978,31	528.853,22
04-gen-17	04-apr-17	1.029.806.165,00	416.610,20	1.030.222.775,20	58.148.468,35	26.467.326,26	537.896,67
05-apr-17	04-lug-17	958.150.881,43	2.296.186,70	960.447.068,13	61.697.299,27	27.346.413,62	580.845,67
05-lug-17	03-ott-17	907.806.430,84	427.732,37	908.234.163,21	63.300.872,68	27.642.571,49	591.542,96
04-ott-17	03-gen-18	846.678.394,09	2.095.502,01	848.773.896,10	66.378.558,92	28.188.297,47	626.861,61
04-gen-18	04-apr-18	805.050.198,92	387.426,38	805.437.625,30	68.189.742,72	28.505.502,77	637.644,20
05-apr-18	03-lug-18	753.194.448,20	2.077.294,58	755.271.742,78	71.672.181,47	29.226.552,11	674.489,31
04-lug-18	02-ott-18	719.326.185,22	336.005,81	719.662.191,03	73.078.810,50	29.459.797,99	691.572,03
03-ott-18	03-gen-19	672.868.904,19	1.666.605,22	674.535.509,41	76.507.809,95	30.045.144,90	733.693,51
04-gen-19	02-apr-19	643.660.848,66	344.350,36	644.005.199,02	78.306.540,05	30.464.201,63	749.472,25
03-apr-19	02-lug-19	604.438.485,53	1.838.571,76	606.277.057,29	81.473.289,85	31.102.913,87	785.209,98
03-lug-19	02-ott-19	579.150.502,54	298.042,26	579.448.544,80	83.188.261,71	31.419.941,34	795.561,40
03-ott-19	03-gen-20	540.281.690,01	1.415.475,09	541.697.165,10	78.858.533,14	29.674.071,69	744.004,16
04-gen-20	02-apr-20	514.365.816,73	324.258,71	514.690.075,44	80.849.648,94	30.037.708,45	763.569,02
03-apr-20	02-lug-20	452.144.402,75	1.363.213,09	453.507.615,84	84.623.714,86	30.754.460,94	811.149,75



11. Bond Collateralisation

Euro

Collection Period		Interest Period		Bonds				Collateralisation as at the Collection Date			
From	To	From	To	Class A Notes	Class B Notes	Class C Notes	Rated Notes (Class A, B and C Notes)	Collateral Portfolio as at the Collection Date (A)	Potential Capital Funds (B)	Cash Reserve Amount (C)	Total Collateral (A)+(B)
14-apr-08	02-lug-08	29-mag-08	27-lug-08	5.381.700.000,00	169.050.000,00	84.500.000,00	5.635.250.000,00	5.495.834.765,44	139.880.234,56	112.705.000,00	5.635.715.000,00
03-lug-08	02-ott-08	28-lug-08	26-ott-08	5.381.700.000,00	169.050.000,00	84.500.000,00	5.635.250.000,00	5.382.010.532,62	253.704.467,38	112.705.000,00	5.635.715.000,00
03-ott-08	05-gen-09	27-ott-08	25-gen-09	5.381.700.000,00	169.050.000,00	84.500.000,00	5.635.250.000,00	5.245.154.357,33	390.560.642,67	112.705.000,00	5.635.715.000,00
06-gen-09	02-apr-09	26-gen-09	26-apr-09	5.381.700.000,00	169.050.000,00	84.500.000,00	5.635.250.000,00	5.098.236.544,20	537.478.455,80	112.451.602,43	5.635.715.000,00
03-apr-09	02-lug-09	27-apr-09	26-lug-09	5.381.700.000,00	169.050.000,00	84.500.000,00	5.635.250.000,00	4.923.180.369,48	712.534.630,52	93.637.955,04	5.635.715.000,00
03-lug-09	02-ott-09	27-lug-09	25-ott-09	5.381.700.000,00	169.050.000,00	84.500.000,00	5.635.250.000,00	4.751.902.166,01	883.812.833,99	87.331.280,82	5.635.715.000,00
03-ott-09	05-gen-10	26-ott-09	25-gen-10	4.296.447.904,80	169.050.000,00	84.500.000,00	4.549.997.904,80	4.550.462.558,96	0,00	112.705.000,00	4.550.462.558,96
06-gen-10	06-apr-10	26-gen-10	25-apr-10	4.128.180.443,58	169.050.000,00	84.500.000,00	4.381.730.443,58	4.382.194.844,67	0,00	108.228.197,54	4.382.194.844,67
07-apr-10	02-lug-10	26-apr-10	25-lug-10	3.954.261.121,02	169.050.000,00	84.500.000,00	4.207.811.121,02	4.208.275.608,14	0,00	86.369.692,57	4.208.275.608,14
03-lug-10	04-ott-10	26-lug-10	25-ott-10	3.800.870.831,28	169.050.000,00	84.500.000,00	4.054.420.831,28	4.054.884.794,12	0,00	85.964.424,99	4.054.884.794,12
05-ott-10	04-gen-11	26-ott-10	25-gen-11	3.311.808.843,78	169.050.000,00	84.500.000,00	3.565.358.843,78	3.565.822.964,66	0,00	71.033.530,98	3.565.822.964,66
05-gen-11	04-apr-11	26-gen-11	25-apr-11	3.094.563.607,20	169.050.000,00	84.500.000,00	3.348.113.607,20	3.363.700.505,15	0,00	76.821.743,41	3.363.700.505,15
05-apr-11	04-lug-11	26-apr-11	25-lug-11	2.953.575.983,28	169.050.000,00	84.500.000,00	3.207.125.983,28	3.214.952.945,97	0,00	80.113.265,31	3.214.952.945,97
05-lug-11	04-ott-11	26-lug-11	25-ott-11	2.852.577.619,38	169.050.000,00	84.500.000,00	3.106.127.619,38	3.106.592.390,39	0,00	87.408.744,25	3.106.592.390,39
05-ott-11	03-gen-12	26-ott-11	25-gen-12	2.658.332.692,26	169.050.000,00	84.500.000,00	2.911.882.692,26	2.913.772.760,06	0,00	81.292.443,52	2.913.772.760,06
04-gen-12	03-apr-12	26-gen-12	25-apr-12	2.583.759.551,70	169.050.000,00	84.500.000,00	2.837.309.551,70	2.839.530.361,53	0,00	88.882.336,38	2.839.530.361,53
04-apr-12	03-lug-12	26-apr-12	25-lug-12	2.490.185.781,12	169.050.000,00	84.500.000,00	2.743.735.781,12	2.744.200.024,10	0,00	92.927.227,82	2.744.200.024,10
04-lug-12	02-ott-12	26-lug-12	25-ott-12	2.413.481.487,36	169.050.000,00	84.500.000,00	2.667.031.487,36	2.667.496.433,55	0,00	98.095.701,34	2.667.496.433,55
03-ott-12	03-gen-13	26-ott-12	27-gen-13	2.315.331.119,10	169.050.000,00	84.500.000,00	2.568.881.119,10	2.569.345.645,59	0,00	90.214.749,03	2.569.345.645,59
04-gen-13	03-apr-13	28-gen-13	25-apr-13	2.210.758.230,06	169.050.000,00	84.500.000,00	2.464.308.230,06	2.464.772.173,78	0,00	94.433.342,41	2.464.772.173,78
04-apr-13	02-lug-13	26-apr-13	25-lug-13	2.113.121.275,98	169.050.000,00	84.500.000,00	2.366.671.275,98	2.367.136.003,90	0,00	88.584.051,78	2.367.136.003,90
03-lug-13	02-ott-13	26-lug-13	27-ott-13	2.037.748.414,80	169.050.000,00	84.500.000,00	2.291.298.414,80	2.291.763.301,47	0,00	88.789.303,70	2.291.763.301,47
03-ott-13	03-gen-14	28-ott-13	26-gen-14	1.939.852.062,78	169.050.000,00	84.500.000,00	2.193.402.062,78	2.193.866.086,63	0,00	77.794.440,67	2.193.866.086,63
04-gen-14	02-apr-14	27-gen-14	27-apr-14	1.863.821.557,86	169.050.000,00	84.500.000,00	2.117.371.557,86	2.117.835.538,70	0,00	82.562.236,31	2.117.835.538,70
03-apr-14	02-lug-14	28-apr-14	27-lug-14	1.778.860.659,96	169.050.000,00	84.500.000,00	2.032.410.659,96	2.032.874.593,82	0,00	75.460.287,52	2.032.874.593,82
03-lug-14	02-ott-14	28-lug-14	26-ott-14	1.715.671.967,58	169.050.000,00	84.500.000,00	1.969.221.967,58	1.969.686.738,94	0,00	78.032.605,28	1.969.686.738,94
03-ott-14	05-gen-15	27-ott-14	25-gen-15	1.634.112.304,08	169.050.000,00	84.500.000,00	1.887.662.304,08	1.888.127.234,15	0,00	73.979.532,59	1.888.127.234,15
06-gen-15	02-apr-15	26-gen-15	26-apr-15	1.554.811.878,24	169.050.000,00	84.500.000,00	1.808.361.878,24	1.808.826.702,63	0,00	79.390.095,23	1.808.826.702,63
03-apr-15	02-lug-15	27-apr-15	26-lug-15	1.444.523.623,80	169.050.000,00	84.500.000,00	1.698.073.623,80	1.698.538.380,81	0,00	76.596.445,71	1.698.538.380,81
03-lug-15	02-ott-15	27-lug-15	25-ott-15	1.327.340.335,32	169.050.000,00	84.500.000,00	1.580.890.335,32	1.581.355.233,69	0,00	79.499.211,39	1.581.355.233,69
03-ott-15	05-gen-16	26-ott-15	25-gen-16	1.207.282.142,70	169.050.000,00	84.500.000,00	1.460.832.142,70	1.462.999.089,19	0,00	77.459.683,72	1.462.999.089,19
06-gen-16	04-apr-16	26-gen-16	25-apr-16	1.110.259.778,76	169.050.000,00	84.500.000,00	1.363.809.778,76	1.364.274.169,81	0,00	82.374.779,94	1.364.274.169,81
05-apr-16	04-lug-16	26-apr-16	25-lug-16	1.003.085.375,94	169.050.000,00	84.500.000,00	1.256.635.375,94	1.257.099.632,75	0,00	82.275.457,95	1.257.099.632,75
05-lug-16	04-ott-16	26-lug-16	25-ott-16	926.179.806,60	169.050.000,00	84.500.000,00	1.179.729.806,60	1.180.193.950,69	0,00	84.965.148,42	1.180.193.950,69
05-ott-16	03-gen-17	26-ott-16	25-gen-17	839.478.466,92	169.050.000,00	84.500.000,00	1.093.028.466,92	1.094.810.851,86	0,00	83.831.117,98	1.094.810.851,86
04-gen-17	04-apr-17	26-gen-17	25-apr-17	776.207.972,70	169.050.000,00	84.500.000,00	1.029.757.972,70	1.030.222.775,20	0,00	89.311.454,17	1.030.222.775,20
05-apr-17	04-lug-17	26-apr-17	25-lug-17	706.432.079,52	169.050.000,00	84.500.000,00	959.982.079,52	960.447.068,13	0,00	91.585.766,13	960.447.068,13
05-lug-17	03-ott-17	26-lug-17	25-ott-17	654.219.902,46	169.050.000,00	84.500.000,00	907.769.902,46	908.234.163,21	0,00	95.705.789,22	908.234.163,21
04-ott-17	03-gen-18	26-ott-17	25-gen-18	593.429.295,60	169.050.000,00	84.500.000,00	846.979.295,60	848.773.896,10	0,00	95.359.209,92	848.773.896,10
04-gen-18	04-apr-18	26-gen-18	25-apr-18	551.422.974,42	169.050.000,00	84.500.000,00	804.972.974,42	805.437.625,30	0,00	100.941.354,06	805.437.625,30
05-apr-18	03-lug-18	26-apr-18	25-lug-18	501.256.919,70	169.050.000,00	84.500.000,00	754.806.919,70	755.271.742,78	0,00	103.596.919,73	755.271.742,78
04-lug-18	02-ott-18	26-lug-18	25-ott-18	465.647.287,14	169.050.000,00	84.500.000,00	719.197.287,14	719.662.191,03	0,00	107.758.346,96	719.662.191,03
03-ott-18	03-gen-19	26-ott-18	27-gen-19	420.470.068,32	169.050.000,00	84.500.000,00	674.020.068,32	674.535.509,41	0,00	109.973.843,97	674.535.509,41
04-gen-19	02-apr-19	28-gen-19	25-apr-19	389.990.272,20	169.050.000,00	84.500.000,00	643.540.272,20	644.005.199,02	0,00	112.705.000,00	644.005.199,02
03-apr-19	02-lug-19	26-apr-19	25-lug-19	352.262.402,52	169.050.000,00	84.500.000,00	605.812.402,52	606.277.057,29	0,00	112.705.000,00	606.277.057,29
03-lug-19	02-ott-19	26-lug-19	27-ott-19	325.433.551,68	169.050.000,00	84.500.000,00	578.983.551,68	579.448.544,80	0,00	112.705.000,00	579.448.544,80
03-ott-19	03-gen-20	28-ott-19	26-gen-20	284.704.846,08	169.050.000,00	84.500.000,00	538.254.846,08	541.697.165,10	0,00	112.705.000,00	541.697.165,10
04-gen-20	02-apr-20	27-gen-20	26-apr-20	260.269.775,40	169.050.000,00	84.500.000,00	513.819.775,40	514.690.075,44	0,00	112.705.000,00	514.690.075,44
03-apr-20	02-lug-20	27-apr-20	26-lug-20	199.493.160,96	169.050.000,00	84.500.000,00	453.043.160,96	453.507.615,84	0,00	112.705.000,00	453.507.615,84



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 = (1) - (2) - (3) - (4) + (5) (subject to a minimum of zero)
14-apr-08	02-lug-08	29-mag-08	27-lug-08	5.635.715.000,00	5.495.834.765,44	0,00	139.431.253,42	0,00	448.981,14
03-lug-08	02-ott-08	28-lug-08	26-ott-08	5.635.715.000,00	5.382.010.532,62	139.880.234,56	111.788.271,90	0,00	2.035.960,92
03-ott-08	05-gen-09	27-ott-08	25-gen-09	5.635.715.000,00	5.245.154.357,33	253.704.467,38	127.229.704,40	0,00	9.626.470,89
06-gen-09	02-apr-09	26-gen-09	26-apr-09	5.635.715.000,00	5.098.236.544,20	390.560.642,67	116.960.310,47	0,00	29.957.502,66
03-apr-09	02-lug-09	27-apr-09	26-lug-09	5.635.715.000,00	4.923.180.369,48	537.478.455,80	158.068.177,58	0,00	16.987.997,14
03-lug-09	02-ott-09	27-lug-09	25-ott-09	5.635.715.000,00	4.751.902.166,01	712.534.630,52	133.693.712,23	0,00	37.584.491,24
03-ott-09	05-gen-10	26-ott-09	25-gen-10	5.635.715.000,00	4.550.462.558,96	883.812.833,99	187.555.304,35	0,00	13.884.302,70
06-gen-10	06-apr-10	26-gen-10	25-apr-10	4.550.462.904,80	4.382.194.844,67	0,00	139.577.037,18	0,00	28.691.022,95
07-apr-10	02-lug-10	26-apr-10	25-lug-10	4.382.195.443,58	4.208.275.608,14	0,00	162.667.962,47	0,00	11.251.872,97
03-lug-10	04-lug-10	26-lug-10	25-ott-10	4.208.276.121,02	4.054.884.794,12	0,00	132.415.231,84	0,00	20.976.095,06
05-ott-10	04-gen-11	26-ott-10	25-gen-11	4.054.885.831,28	3.565.822.964,66	0,00	485.433.342,61	0,00	3.629.524,01
05-gen-11	04-apr-11	26-gen-11	25-apr-11	3.565.823.843,78	3.363.700.505,15	0,00	217.246.289,13	0,00	0,00
05-apr-11	04-lug-11	26-apr-11	25-lug-11	3.348.578.607,20	3.214.952.945,97	0,00	140.987.991,65	0,00	0,00
05-lug-11	04-ott-11	26-lug-11	25-ott-11	3.207.590.983,28	3.106.592.390,39	0,00	89.515.559,99	0,00	11.483.032,90
05-ott-11	03-gen-12	26-ott-11	25-gen-12	3.106.592.619,38	2.913.772.760,06	0,00	194.245.577,37	0,00	0,00
04-gen-12	03-apr-12	26-gen-12	25-apr-12	2.912.347.692,26	2.839.530.361,53	0,00	74.574.195,30	0,00	0,00
04-apr-12	03-lug-12	26-apr-12	25-lug-12	2.837.774.551,70	2.744.200.024,10	0,00	92.975.213,86	0,00	599.313,74
04-lug-12	02-ott-12	26-lug-12	25-ott-12	2.744.200.781,12	2.667.496.433,55	0,00	65.945.048,33	0,00	10.759.299,24
03-ott-12	03-gen-13	26-ott-12	27-gen-13	2.667.496.487,36	2.569.345.645,59	0,00	95.967.356,05	0,00	2.183.485,72
04-gen-13	03-apr-13	28-gen-13	25-apr-13	2.569.346.119,10	2.464.772.173,78	0,00	95.346.740,77	0,00	9.227.204,55
04-apr-13	02-lug-13	26-apr-13	25-lug-13	2.464.773.230,06	2.367.136.003,90	0,00	92.510.375,06	0,00	5.126.851,10
03-lug-13	02-ott-13	26-lug-13	27-ott-13	2.367.136.275,98	2.291.763.301,47	0,00	61.235.036,29	0,00	14.137.938,22
03-ott-13	03-gen-14	28-ott-13	26-gen-14	2.291.763.414,80	2.193.866.086,63	0,00	96.868.412,60	0,00	1.028.915,57
04-gen-14	02-apr-14	27-gen-14	27-apr-14	2.193.867.062,78	2.117.835.538,70	0,00	64.858.471,67	0,00	11.173.052,41
03-apr-14	02-lug-14	28-apr-14	27-lug-14	2.117.836.557,86	2.032.874.593,82	0,00	81.880.947,71	0,00	3.081.016,33
03-lug-14	02-ott-14	28-lug-14	26-ott-14	2.032.875.659,96	1.969.686.738,94	0,00	55.252.320,97	0,00	7.936.600,05
03-ott-14	05-gen-15	27-ott-14	25-gen-15	1.969.686.967,58	1.888.127.234,15	0,00	81.073.033,95	0,00	486.699,48
06-gen-15	02-apr-15	26-gen-15	26-apr-15	1.888.127.304,08	1.808.826.702,63	0,00	72.662.553,76	0,00	6.638.047,69
03-apr-15	02-lug-15	27-apr-15	26-lug-15	1.808.826.878,24	1.698.538.380,81	0,00	107.862.400,66	0,00	2.426.096,77
03-lug-15	02-ott-15	27-lug-15	25-ott-15	1.698.538.623,80	1.581.355.233,69	0,00	111.475.914,47	0,00	5.707.475,64
03-ott-15	05-gen-16	26-ott-15	25-gen-16	1.581.355.335,32	1.462.999.089,19	0,00	120.058.283,75	0,00	0,00
06-gen-16	04-apr-16	26-gen-16	25-apr-16	1.461.297.142,70	1.364.274.169,81	0,00	93.371.651,06	0,00	3.651.321,83
05-apr-16	04-lug-16	26-apr-16	25-lug-16	1.364.274.778,76	1.257.099.632,75	0,00	105.250.287,41	0,00	1.924.858,60
05-lug-16	04-ott-16	26-lug-16	25-ott-16	1.257.100.375,94	1.180.193.950,69	0,00	72.700.074,91	0,00	4.206.350,34
05-ott-16	03-gen-17	26-ott-16	25-gen-17	1.180.194.806,60	1.094.810.851,86	0,00	86.701.675,29	0,00	0,00
04-gen-17	04-apr-17	26-gen-17	25-apr-17	1.093.493.466,92	1.030.222.775,20	0,00	61.639.390,58	0,00	1.631.301,14
05-apr-17	04-lug-17	26-apr-17	25-lug-17	1.030.222.972,70	960.447.068,13	0,00	69.028.539,94	0,00	747.364,63
05-lug-17	03-ott-17	26-lug-17	25-ott-17	960.447.079,52	908.234.163,21	0,00	48.101.898,25	0,00	4.111.018,06
04-ott-17	03-gen-18	26-ott-17	25-gen-18	908.234.902,46	848.773.896,10	0,00	60.790.609,74	0,00	0,00
04-gen-18	04-apr-18	26-gen-18	25-apr-18	847.444.295,60	805.437.625,30	0,00	41.452.944,80	0,00	553.725,50
05-apr-18	03-lug-18	26-apr-18	25-lug-18	805.437.974,42	755.271.742,78	0,00	49.096.934,53	0,00	1.069.297,11
04-lug-18	02-ott-18	26-lug-18	25-ott-18	755.271.919,70	719.662.191,03	0,00	34.154.429,29	0,00	1.455.299,38
03-ott-18	03-gen-19	26-ott-18	27-gen-19	719.662.287,14	674.535.509,41	0,00	45.178.000,65	0,00	0,00
04-gen-19	02-apr-19	28-gen-19	25-apr-19	674.485.068,32	644.005.199,02	0,00	27.781.569,50	0,00	2.698.299,80
03-apr-19	02-lug-19	26-apr-19	25-lug-19	644.005.272,20	606.277.057,29	0,00	37.698.655,17	0,00	29.559,74
03-lug-19	02-ott-19	26-lug-19	27-ott-19	606.277.402,52	579.448.544,80	0,00	24.661.304,20	0,00	2.167.553,52
03-ott-19	03-gen-20	28-ott-19	26-gen-20	579.448.551,68	541.697.165,10	0,00	40.729.018,48	0,00	0,00
04-gen-20	02-apr-20	27-gen-20	26-apr-20	538.719.846,08	514.690.075,44	0,00	24.435.641,06	0,00	0,00
03-apr-20	02-lug-20	27-apr-20	26-lug-20	514.284.775,40	453.507.615,84	0,00	60.371.228,72	0,00	405.930,84



13. Portfolio Description

Collection Period: 02/04/2020 - 02/07/2020

Amounts in Euro	Breakdown by Payment Frequency				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
MONTHLY	499.731.954,30	72,66%	9.707,00	94,67	47,45%
SEMI-ANNUALLY	188.036.661,92	27,34%	4.330,00	68,60	35,35%
TOTAL	687.768.616,22	100,00%	14.037,00	87,54	44,14%

	Breakdown by Interest Rate Type				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
Fixed Rate	183.897.229,47	26,74%	4.106	106,64	53,78%
Floating Rate	503.871.386,75	73,26%	9.931	80,57	40,62%
TOTAL	687.768.616,22	100,00%	14.037,00	87,54	44,14%

	Breakdown by Asset Area				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
CENTRE	150.773.288,81	21,92%	3.147,00	92,43	37,11%
ISLANDS	47.663.195,88	6,93%	1.285,00	78,52	40,42%
NORTHEAST	107.055.114,60	15,57%	1.666,00	80,70	50,73%
NORTHWEST	227.029.010,77	33,01%	3.820,00	94,66	48,83%
SOUTH	155.248.006,16	22,57%	4.119,00	79,88	40,73%
TOTAL	687.768.616,22	100,00%	14.037,00	87,54	44,14%

	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	1.689.954,27	26.459,27	11.788,94	148,29	38.396,50	37,00
2) 60-90 DAYS	1.228.098,90	38.016,62	13.567,06	119,50	51.703,18	28,00
3) > 90 DAYS	1.546.198,89	49.987,57	29.515,79	397,37	79.900,73	32,00
Portfolio Fixed Rate - semi-annual part						
1) 30-60 DAYS	-	-	-	-	-	-
2) 60-90 DAYS	-	-	-	-	-	-
3) > 90 DAYS	-	-	-	-	-	-
Portfolio Floating Rate - Standard monthly						
1) 30-60 DAYS	1.768.729,97	14.787,67	2.337,51	43,57	17.168,75	20,00
2) 60-90 DAYS	1.129.380,96	20.724,03	2.317,31	106,31	23.147,65	14,00
3) > 90 DAYS	1.952.024,68	55.100,80	7.171,81	221,66	62.494,27	24,00
Portfolio Floating Rate - Standard semi annual						
1) 30-60 DAYS	-	-	-	-	-	-
2) 60-90 DAYS	-	-	-	-	-	-
3) > 90 DAYS	234.079,13	7.159,79	-	-	7.159,79	2,00
Portfolio Floating Rate - Mutuo Affitto - monthly part						
1) 30-60 DAYS	498.581,07	16.079,33	629,10	90,62	16.799,05	14,00
2) 60-90 DAYS	465.932,00	16.333,41	921,88	44,93	17.300,22	11,00
3) > 90 DAYS	640.901,50	53.057,99	2.048,41	249,11	55.355,51	22,00
Portfolio Floating Rate - Mutuo Affitto semi annual						
1) 30-60 DAYS	-	-	-	-	-	-
2) 60-90 DAYS	-	-	-	-	-	-
3) > 90 DAYS	1.972.964,70	320.949,20	18.555,84	1.116,90	340.621,94	52,00
Portfolio Floating Rate - Mutuo Affitto più - monthly part						
1) 30-60 DAYS	916.820,71	33.555,58	1.016,91	119,12	34.691,61	26,00
2) 60-90 DAYS	779.716,38	45.457,39	1.812,62	130,13	47.400,14	21,00
3) > 90 DAYS	777.453,14	67.327,89	2.814,33	311,33	70.453,55	24,00



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	544.648.430,74	72,70%	10.539,00	97,56	46,49%
SEMI-ANNUALLY	204.481.233,04	27,30%	4.589,00	74,75	35,72%
TOTAL	749.129.663,78	100,00%	15.128,00	91,33	43,55%

	Breakdown by Interest Rate Type				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
Fixed Rate	199.073.229,69	26,57%	4.351	109,49	51,98%
Floating Rate	550.056.434,09	73,43%	10.777,00	84,76	40,50%
TOTAL	749.129.663,78	100,00%	15.128,00	91,33	43,55%

	Breakdown by Asset Area				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
CENTRE	165.444.244,41	22,08%	3.392,00	96,0472	36,85%
ISLANDS	52.154.500,58	6,96%	1.403,00	81,4853	39,81%
NORTHEAST	114.528.826,11	15,29%	1.760,00	84,7391	50,03%
NORTHWEST	244.881.585,07	32,69%	4.062,00	98,5041	48,34%
SOUTH	172.120.507,61	22,98%	4.511,00	83,9557	40,00%
TOTAL	749.129.663,78	100,0%	15.128	91,33	43,55%

	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	1.661.620,36	25.607,34	12.113,33	159,84	37.880,51	42
2) 60-90 DAYS	1.208.785,83	29.122,77	13.054,82	69,15	42.246,74	23
3) > 90 DAYS	1.454.077,13	38.484,43	29.010,04	272,74	67.767,21	23
Portfolio Fixed Rate - semi-annual part						
1) 30-60 DAYS	-	-	-	-	-	-
2) 60-90 DAYS	-	-	-	-	-	-
3) > 90 DAYS	4.723,69	1.602,02	-	-	1.602,02	1,00
Portfolio Floating Rate - Standard monthly						
1) 30-60 DAYS	1.370.325,25	16.815,03	1.439,45	98,68	18.353,16	17,00
2) 60-90 DAYS	880.779,83	16.106,93	1.929,59	76,54	18.113,06	11,00
3) > 90 DAYS	1.191.412,82	20.268,02	4.599,94	106,71	24.974,67	9,00
Portfolio Floating Rate - Standard semi annual						
1) 30-60 DAYS	-	-	-	-	-	-
2) 60-90 DAYS	-	-	-	-	-	-
3) > 90 DAYS	234.079,13	7.159,79	-	-	7.159,79	2,00
Portfolio Floating Rate - Mutuo Affitto - monthly part						
1) 30-60 DAYS	617.907,87	22.599,75	715,44	90,75	23.405,94	23,00
2) 60-90 DAYS	421.274,51	23.203,19	814,56	68,36	24.086,11	13,00
3) > 90 DAYS	172.850,26	17.431,61	591,01	94,49	18.117,11	9,00
Portfolio Floating Rate - Mutuo Affitto semi annual						
1) 30-60 DAYS	-	-	-	-	-	-
2) 60-90 DAYS	-	-	-	-	-	-
3) > 90 DAYS	3.525.946,63	227.373,50	10.491,57	575,57	238.440,64	85,00
Portfolio Floating Rate - Mutuo Affitto più - monthly part						
1) 30-60 DAYS	1.161.810,18	39.307,55	1.211,86	141,96	40.661,37	33,00
2) 60-90 DAYS	710.522,24	33.065,55	1.352,55	129,93	34.548,03	16,00
3) > 90 DAYS	578.338,45	49.683,23	2.070,48	149,97	51.903,68	16,00



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	566.643.714,73	73,11%	10.837,00	99,88	46,15%
SEMI-ANNUALLY	208.414.535,83	26,89%	4.664,00	74,25	35,89%
TOTAL	775.058.250,56	100,00%	15.501,00	92,99	43,39%

	Breakdown by Interest Rate Type				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
Fixed Rate	207.499.820,15	26,77%	4.432,00	111,95	51,10%
Floating Rate	567.558.430,41	73,23%	11.069,00	86,06	40,58%
TOTAL	775.058.250,56	100,00%	15.501,00	92,99	43,39%

	Breakdown by Asset Area				
	Current Balance	Current Balance (%)	Number of Loans	Remaining term (months)	Current LTV (%)
CENTRE	172.220.375,54	22,22%	3.481,00	97,0745	36,91%
ISLANDS	54.319.469,43	7,01%	1.451,00	83,0199	39,56%
NORTHEAST	117.951.829,38	15,22%	1.794,00	86,9507	49,80%
NORTHWEST	251.737.654,76	32,48%	4.147,00	100,2781	48,23%
SOUTH	178.828.921,45	23,07%	4.628,00	85,8112	39,77%
TOTAL	775.058.250,56	100,00%	15.501	92,99	43,39%

	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	1.503.356,45	19.697,89	11.122,57	102,72	30.923,18	29
2) 60-90 DAYS	1.174.292,39	21.338,61	12.986,70	67,79	34.393,10	18
3) > 90 DAYS	1.110.221,69	34.195,12	25.568,20	209,04	59.972,36	20
Portfolio Fixed Rate - semi-annual part						
1) 30-60 DAYS	-	-	-	-	-	-
2) 60-90 DAYS	-	-	-	-	-	-
3) > 90 DAYS	22.576,30	6.130,16	844,29	21,47	6.995,92	2,00
Portfolio Floating Rate - Standard monthly						
1) 30-60 DAYS	814.961,54	9.940,49	818,31	43,30	10.802,10	13,00
2) 60-90 DAYS	665.805,61	7.076,51	1.230,78	53,84	8.361,13	6,00
3) > 90 DAYS	958.077,42	17.873,78	3.929,15	108,72	21.911,65	10,00
Portfolio Floating Rate - Standard semi annual						
1) 30-60 DAYS	-	-	-	-	-	-
2) 60-90 DAYS	-	-	-	-	-	-
3) > 90 DAYS	-	-	-	-	-	-
Portfolio Floating Rate - Mutuo Affitto - monthly part						
1) 30-60 DAYS	533.455,03	15.691,08	661,02	57,31	16.409,41	17,00
2) 60-90 DAYS	190.478,44	10.893,10	320,86	28,30	11.242,26	8,00
3) > 90 DAYS	357.974,70	25.044,38	1.479,19	80,93	26.604,50	11,00
Portfolio Floating Rate - Mutuo Affitto semi annual						
1) 30-60 DAYS	-	-	-	-	-	-
2) 60-90 DAYS	-	-	-	-	-	-
3) > 90 DAYS	1.723.059,79	217.621,46	12.633,26	983,60	231.238,32	41,00
Portfolio Floating Rate - Mutuo Affitto più - monthly part						
1) 30-60 DAYS	787.724,34	22.765,95	947,71	125,67	23.839,33	19,00
2) 60-90 DAYS	384.031,59	20.027,59	684,51	102,21	20.814,31	12,00
3) > 90 DAYS	617.479,08	50.011,15	2.374,19	224,44	52.609,78	16,00

