

# VOBA N.3 S.r.l. - QUARTERLY SERVICER'S REPORT

Quarterly Report Date  
 Collection Period  
 Interest Period  
 Payment Date

	12.08.2021
01.05.2021	31.07.2021
25.05.2021	23.08.2021
	23.08.2021

## COLLECTIONS

### Amount collected

Payment of Instalmentes relative to the Portfolio

Recoveries

Prepayments

Insurance Indemnities

Penalty Interest

Other (pursuant to the Transaction Documents)

Adjustments (+/-)

Loans Repurchased (including Non Eligible Loans if any)

Amounts paid by the Servicer to the Issuer pursuant to art. 6.3 of the Servicing Agreement

Total

	Total A+B	Principal A	Interest B
	0,00		
	3.207.657,19	2.931.971,57	275.685,62
	5.276,25	5.276,25	
	1.865.017,38	1.863.576,44	1.440,94
	0,00		
	660,69		660,69
	5.791,04	5.791,04	
	0,00		
	999,04		999,04
	<b>5.085.401,59</b>	<b>4.806.615,30</b>	<b>278.786,29</b>

## COLLATERAL DESCRIPTION

### Beginning of Period Mortgage Loan Balance

BOP Total Mortgage Loan Balance	€ 93.831.590,12
BOP Total Number of Loans	1.601
BOP Average Loan Size	€ 58.608,11
BOP WA Portfolio Yields (%)	1,24

### Mortgage Asset Movements

#### Option to repurchase individual receivables

Outstanding Balance of Re-Purchased Loans	3.567.442,49 €
Number of Re-Purchased Loans	29
Repurchase price on Re-Purchased Loans	3.580.961,49 €

	€	% of the O/S principal	Maximum level (%)
Outstanding Principal Amount of Individual Receivables (including Delinquent and Defaulted Receivables)	6.929.398,15 €	1,79%	-
Aggregate Outstanding Amount of Individual Receivables (including Delinquent and Defaulted Receivables) repurchased in the same year	3.567.442,49 €	0,92%	2% (1st Year) - 4% (2nd Year) - 5% (Total)

Respect by the the Originator of the limit of repurchased loans	True
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#### Accordi Transattivi, Accolli, Renegotiations and Suspensions

Number of Renegotiated Loans in the period	7
Current Principal of Renegotiated Loans (%) in the period	€ 453.434,62

	Number of loans (in the period)	Current Principal (in the period)	Cumulative Current Principal (from Transfer Date to the end of the period included)*	Maximum Level (%) of the Total Outstanding Principal of the portfolio at Valuation Date
Loans subject to accordi transattivi, of which:				1% (1st Year) - 1.5% (2nd Year)
Loans in Sofferenza				
Deferments / Moratorie	0	€ 0,00	€ 0,00	1%
In Bonis				
Deferments / Moratorie	0	€ 0,00	€ 0,00	5%
Loans subject to accollo				0.15% (1st Year) - 0.25% (2nd Year)
Non liberatorio	1	€ 79.645,12	€ 7.451.141,65	-
Liberatorio	0	€ 0,00	€ 1.192.841,93	0,50%
Replacement of the property	0	€ 0,00	€ 1.151.874,00	-
Renegotiated loans				
Loans with extension of the amortization plan	0	€ 0,00	€ 12.382.538,74	2,50%
Loans with shortening of amortization plan	0	€ 0,00	€ 4.749.431,00	-
Loans with reduction of fixed rate	1	€ 43.810,00	€ 5.172.298,71	1.25% (Quarterly Basis) - 2.5% (Annual Basis) - 5% (Total basis)
Loans with reduction of spread	5	€ 338.590,65	€ 7.636.905,17	1.25% (Quarterly Basis) - 2.5% (Annual Basis) - 7% (Total basis)
Loans with discharge/release of the guarantor	0	€ 0,00	€ 2.770.645,84	1,00%
Loans with replacement of the guarantor	0	€ 0,00	€ 741.057,00	1,00%
Loans with reduction of Mortgage (Ipoteca) Value	0	€ 0,00	€ 2.242.685,93	1,00%
Fixed rate switched to Floating rate with CAP (from renegotiation only)	0	€ 0,00	€ 664.190,38	0,00%
Fixed rate switched to Floating rate (without CAP) (from renegotiation only)	1	€ 48.709,00	€ 12.006.418,84	0,00%
Floating rate switched to Floating rate with CAP (from renegotiation only)	0	€ 0,00	€ 0,00	0,5% (1st Year) - 1% (2nd Year) - 2% (Total)
Floating rate loans switched to fixed rate (from renegotiation only)	1	€ 71.033,97	€ 316.466,97	0,5% (1st Year) - 1% (2nd Year) - 2% (Total)
Floating rate loans switched from 3months Euribor to 6months Euribor	0	€ 0,00	€ 0,00	1,00%
Loans with reduction of payment frequency	0	€ 0,00	€ 115.473,00	1,00%
Loans with increase of payment frequency	0	€ 0,00	€ 0,00	0,50%
Loans with modification of payment date (without any change of the pay	0	€ 0,00	€ 0,00	-
Suspensions				
Sospensione commerciale della quota capitale	0	€ 0,00	€ 35.906.298,87	7,50%
Sospensioni Covid-19	3	€ 189.293,43	€ 28.526.903,54	
Accordo ABI Piano Famiglie	0	€ 0,00	€ 408.817,37	
Fondo di Solidarieta	0	€ 0,00	€ 0,00	
<b>All Accordi Transattivi, Accolli, Renegotiations and Suspensions</b>	<b>7</b>	<b>€ 453.434,62</b>	<b>€ 69.629.086,16</b>	<b>15% (Accordi Transattivi + Accolli + Renegotiations)</b>

\* Including loans modified in the period

### End of Period Outstanding Mortgage Loan Balance

EOP Total Mortgage Loan Balance	€ 89.035.334,13
EOP Total Number of Loans	1.565
EOP Average Loan Size	€ 56.891,59
EOP WA Portfolio Yields (%)	1,23

### Portfolio characteristics

Data	Reporting date (EOP)	Issue Date
Aggregate Current Principal Outstanding Balance (€)	€ 89.035.334,13	€ 386.978.047,23
Aggregate Original Principal Balance (€)	€ 240.264.227,83	€ 443.351.498,91
Average Current Principal Outstanding Balance (€)	€ 56.891,59	€ 121.385,84
Maximum Current Principal Outstanding Balance (€)	€ 468.039,64	€ 1.034.105,24
Current Principal Outstanding Balance of Fixed Rate Portfolio (€)	€ 9.780.022,45	€ 74.029.233,85
Weighted average seasoning (months)	146,03	29,97
Weighted average remaining maturity (yrs)	8,78	15,71
Proportion of Commercial Loans in the Portfolio	6,96%	7,03%
Weighted average current LTV (%)	33,59%	62,83%
Weighted average original LTV (%)	71,32%	70,19%
Proportion of fixed rate loans in the Portfolio (%)	11,72%	19,13%
Proportion of floating rate loans in the Portfolio (%)	88,28%	80,87%
Weighted average interest rate (for fixed rate portfolio) (%)	2,98	5,15
Weighted average spread (for floating rate portfolio) (%)	1,43	1,33
Current Principal of performing loans (%)	92,11%	100,00%
Current Principal of Loans in Arrears (%)	4,99%	0,00%
Current Principal of Delinquent Loans (%)	0,80%	0,00%
Current Principal of Defaulted Loans (%)	2,09%	0,00%
Current Principal of loans in Arrears, Delinquent and Default (%)	7,89%	0,00%

# PORTFOLIO SITUATION

## Residential mortgages

Number of Loans	Outstanding Principal Instalments	Unpaid Principal Instalment	Outstanding Principal	Unpaid Interest Instalment	Total
		(B)		(D)	
	(A)	(B)	(C)=(A)+(B)	(D)	(E)=(C)+(D)
Performing Mortgage Loans	1.453	80.489.959,39	46.643,50	7.837,08	80.544.439,97
Delinquent Mortgage Loans	9	632.003,69	7.000,83	1.226,97	640.231,49
<b>Collateral Portfolio</b>	<b>1.462</b>	<b>81.121.963,08</b>	<b>53.644,33</b>	<b>9.064,05</b>	<b>81.184.671,46</b>
Defaulted Mortgage Loans	13	1.583.666,92	83.464,31	2.121,92	1.669.253,15
<b>Total Portfolio</b>	<b>1.475</b>	<b>82.705.630,00</b>	<b>137.108,64</b>	<b>11.185,97</b>	<b>82.853.924,61</b>

## Commercial mortgages

Number of Loans	Outstanding Principal Instalments	Unpaid Principal Instalment	Outstanding Principal	Unpaid Interest Instalment	Total
		(B)		(D)	
	(A)	(B)	(C)=(A)+(B)	(D)	(E)=(C)+(D)
Performing Mortgage Loans	87	5.919.530,21	3.962,76	740,22	5.924.233,19
Delinquent Mortgage Loans	1	68.787,14	7.459,27	3.905,33	80.151,74
<b>Collateral Portfolio</b>	<b>88</b>	<b>5.988.317,35</b>	<b>11.422,03</b>	<b>4.645,55</b>	<b>6.004.384,93</b>
Defaulted Mortgage Loans	2	150.131,12	42.724,99	859,88	193.715,99
<b>Total Portfolio</b>	<b>90</b>	<b>6.138.448,47</b>	<b>54.147,02</b>	<b>5.505,43</b>	<b>6.198.100,92</b>

## Total Mortgages

Number of Loans	Outstanding Principal Instalments	Unpaid Principal Instalment	Outstanding Principal	Unpaid Interest Instalment	Total
		(B)		(D)	
	(A)	(B)	(C)=(A)+(B)	(D)	(E)=(C)+(D)
Performing Mortgage Loans	1.540	86.409.489,60	50.606,26	8.577,30	86.468.673,16
Delinquent Mortgage Loans	10	700.790,83	14.460,10	5.132,30	720.383,23
<b>Collateral Portfolio</b>	<b>1.550</b>	<b>87.110.280,43</b>	<b>65.066,36</b>	<b>13.709,60</b>	<b>87.189.056,39</b>
Defaulted Mortgage Loans	15	1.733.798,04	126.189,30	2.981,80	1.862.969,14
<b>Total Portfolio</b>	<b>1.565</b>	<b>88.844.078,47</b>	<b>191.255,66</b>	<b>16.691,40</b>	<b>89.052.025,53</b>

Arrears Buckets
Performing Balance
>0 - <=1 months in arrears
>1 - <=2 months in arrears
>2 - <=3 months in arrears
>3 - <=4 months in arrears
>4 - <=5 months in arrears
>5 - <=6 months in arrears
6+ months in arrears
Delinquents
Defaults
<b>Total Outstanding Principal Balance</b>
<b>Total Principal Balance</b>

Number of Loans	% By Number	Amount	% of Amount
1.475	94,25%	82.013.587,54	92,11%
57	3,64%	3.686.821,74	4,14%
8	0,51%	759.686,58	0,85%
	0,00%		0,00%
	0,00%		0,00%
	0,00%		0,00%
	0,00%		0,00%
10	0,64%	715.250,93	0,80%
15	0,96%	1.859.987,34	2,09%
1.550	99,04%	87.175.346,79	97,91%
1.565	100,00%	89.035.334,13	100,00%

# PORTFOLIO PERFORMANCE

## Portfolio Default Ratio

	<i>Current Report</i>	<i>Last Quarterly Servicer's Report</i>
Outstanding Principal of all the Mortgage Loans classified as default during the Period	-	-
Average Collateral Portfolio during the Period	89.564.329,25	94.363.325,48
<b>Quarterly Default Ratio</b>	<b>0,00%</b>	<b>0,00%</b>

## Portfolio Delinquency Ratio

	<i>Current Report</i>	<i>Last Quarterly Servicer's Report</i>
Outstanding Principal of the Delinquent Mortgage Loans	715.250,93	735.924,65
Collateral Portfolio	87.175.346,79	91.953.311,72
<b>Delinquency Ratio</b>	<b>0,82%</b>	<b>0,80%</b>

## Cumulative Gross Default Ratio

	<i>Current Report</i>	<i>Last Quarterly Servicer's Report</i>
Sum of Outstanding Principal as of the Default Date of all the Mortgage Loans classified as default from the Valuation Date up to the end of the Period	4.610.289,23	4.610.289,23
Outstanding Principal of the Portfolio purchased as determined at the Valuation Date	386.978.047,23	386.978.047,23
<b>Cumulative Gross Default Ratio</b>	<b>1,19%</b>	<b>1,19%</b>

## Cumulative Net Default Ratio

	<i>Current Report</i>	<i>Last Quarterly Servicer's Report</i>
sum of Outstanding Principal as of the Default Date of all the Mortgage Loans classified as default from the Valuation Date up to the end of the Period	4.610.289,23	4.610.289,23
sum of all Recoveries in respect of the Defaulted Mortgage Loans from the Valuation Date up to the end of the Period	2.555.632,41	2.550.356,16
Outstanding Principal of each Portfolio purchased as determined at the relevant Valuation Date	386.978.047,23	386.978.047,23
<b>Cumulative Net Default Ratio</b>	<b>0,53%</b>	<b>0,53%</b>

## Cumulative Recoveries Ratio

	<i>Current Report</i>	<i>Last Quarterly Servicer's Report</i>
sum of all Recoveries in respect of the total Mortgage Loans from the Valuation Date up to the end of the Period	2.555.632,41	2.550.356,16
sum of Outstanding Principal as of the Default Date of all the Mortgage Loans classified as default from the Valuation Date up to the end of the Period	4.610.289,23	4.610.289,23
<b>Recoveries Ratio</b>	<b>55,43%</b>	<b>55,32%</b>

### Trigger Events

Non-payment	N
Breach of other obligation	N
Insolvency of the Issuer	N
Unlawfulness	N

## PORTFOLIO DESCRIPTION

Portfolio Characteristics	Current Period	Issue Date
Constant Prepayment Rate (CPR%)	7,9%	
Period Principal Repayment Rate (PPR%)	19,2%	
Weighted Average Current Remaining Term to Maturity (in years)	8,78	15,71
Weighted average interest rate (for fixed rate portfolio) (%)	2,98	5,15
Weighted average spread (for floating rate portfolio) (%)	1,43	1,33

Interest Payment Type	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Variable	1.365	87,2%	78.600.516,91	88,3%
Fixed	200	15,6%	10.434.817,22	11,7%
<b>Total</b>	<b>1.565</b>	<b>102,8%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
2.446	76,7%	312.948.813	80,9%
742	23,3%	74.029.234	19,1%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

Indexation	Current Period			
	number of loans	% by number	amount	% of amount
not indexed portfolio	200	12,78%	10.434.817,22	11,72%
euribor 1m portfolio	6	0,38%	626.452,91	0,70%
euribor 3m portfolio	188	12,01%	11.978.916,79	13,45%
euribor 6m portfolio	1.163	74,31%	65.699.272,62	73,79%
bce	8	0,51%	295.874,59	0,33%
<b>Total</b>	<b>1.565</b>	<b>100,00%</b>	<b>89.035.334,13</b>	<b>100,00%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
742	23,27%	74.029.233,85	19,13%
14	0,44%	2.015.257,70	0,52%
293	9,19%	41.360.254,30	10,69%
2.118	66,44%	267.749.870,02	69,19%
21	0,66%	1.823.431,36	0,47%
<b>3.188</b>	<b>100,00%</b>	<b>386.978.047,23</b>	<b>100,00%</b>

Regional Distribution	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Emiglia-Romagna	1	0,06%	24.596,59	0,03%
Friuli-Venezia-Giulia	24	1,53%	850.600,15	0,96%
Lombardia	7	0,45%	489.880,42	0,55%
Piemonte	0	0,00%	-	0,00%
Trentino-Alto Adige	995	63,58%	58.854.214,92	66,10%
Veneto	538	34,38%	28.816.042,05	32,36%
<b>Total</b>	<b>1.565</b>	<b>100,00%</b>	<b>89.035.334,13</b>	<b>100,00%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
3	0,1%	448.840,99	0,1%
64	2,0%	5.947.257,23	1,5%
14	0,4%	2.237.406,85	0,6%
1	0,0%	90.472,69	0,0%
1.977	62,0%	260.211.429,70	67,2%
1.129	35,4%	118.042.639,77	30,5%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

Loan Purpose	Current Period			
	Number of Loans	% By Number	Amount	% of amount
purchase	1.185	76%	65.540.975,68	73,6%
construction	151	10%	8.394.634,03	9,4%
equity release	229	15%	15.099.724,42	17,0%
<b>Total</b>	<b>1.565</b>	<b>100%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
2.426	76,1%	286.833.597	74,1%
256	8,0%	31.580.104	8,2%
506	15,9%	68.564.346	17,7%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

Occupancy Status	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Buy to let	3	0,2%	957.532,81	1,1%
Primary Residence	1.349	86,2%	76.014.252,60	85,4%
Secondary Residence	59	3,8%	3.279.017,34	3,7%
Other	154	9,8%	8.784.531,38	9,9%
<b>Total</b>	<b>1.565</b>	<b>100,0%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
3	0,1%	2.535.555	0,7%
2.698	84,6%	326.551.843	84,4%
133	4,2%	16.357.918	4,2%
354	11,1%	41.532.732	10,7%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

LTV Ratio	Current Period			
	Number of Loans	% By Number	Amount	% of amount
>=0%-<10%	168	10,7%	2.239.063,98	2,5%
>=10%-<20%	401	25,6%	12.411.875,38	13,9%
>=20%-<30%	361	23,1%	22.003.563,54	24,7%
>=30%-<40%	375	24,0%	27.075.475,85	30,4%
>=40%-<50%	167	10,7%	15.102.613,33	17,0%
>=50%-<60%	61	3,9%	6.144.830,21	6,9%
>=60%-<70%	26	1,7%	2.868.641,83	3,2%
>=70%-<80%	3	0,2%	504.183,94	0,6%
80%	3	0,2%	685.086,07	0,8%
<b>Total</b>	<b>1.565</b>	<b>100,0%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
2	0,1%	72.218	0,0%
39	1,2%	1.191.424	0,3%
85	2,7%	4.484.490	1,2%
138	4,3%	10.405.331	2,7%
302	9,5%	28.103.175	7,3%
1.076	33,8%	123.254.904	31,9%
815	25,6%	107.312.209	27,7%
517	16,2%	79.002.812	20,4%
214	6,7%	33.151.483	8,6%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

## PORTFOLIO DESCRIPTION

Seasoning in Months	Current Period			
	Number of Loans	% By Number	Amount	% of amount
>=0 - <12	-	0,0%	-	0,0%
>=12 - <24	-	0,0%	-	0,0%
>=24 - <36	-	0,0%	-	0,0%
>=36 - <48	-	0,0%	-	0,0%
>=48 - <60	-	0,0%	-	0,0%
>=60 - <72	-	0,0%	-	0,0%
>=72 - <84	-	0,0%	-	0,0%
>=84	1.565	100,0%	89.035.334,13	100,0%
<b>Total</b>	<b>1.565</b>	<b>100,0%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
388	12,2%	50.331.378	13,0%
872	27,4%	111.224.778	28,7%
1.039	32,6%	118.431.366	30,6%
572	17,9%	66.345.663	17,1%
80	2,5%	11.256.147	2,9%
101	3,2%	13.041.739	3,4%
61	1,9%	8.965.257	2,3%
75	2,4%	7.381.720	1,9%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

distribution by maturity	Current Period			
	Number of Loans	% By Number	Amount	% of amount
2012	0	0,0%	0,00	0,0%
2013	0	0,0%	0,00	0,0%
2014	0	0,0%	0,00	0,0%
2015	0	0,0%	0,00	0,0%
2016	0	0,0%	0,00	0,0%
2017	0	0,0%	0,00	0,0%
2018	0	0,0%	0,00	0,0%
2019	0	0,0%	0,00	0,0%
2020	0	0,0%	0,00	0,0%
2021	16	1,0%	34.559,60	0,0%
2022	42	2,7%	426.833,61	0,5%
2023	90	5,8%	2.125.822,09	2,4%
2024	182	11,6%	4.385.165,00	4,9%
2025	163	10,4%	5.814.300,49	6,5%
2026	87	5,6%	4.560.216,92	5,1%
2027	66	4,2%	3.522.320,23	4,0%
2028	131	8,4%	7.911.091,28	8,9%
2029	236	15,1%	14.495.067,97	16,3%
2030	206	13,2%	14.624.004,69	16,4%
2031	122	7,8%	9.143.252,60	10,3%
2032	38	2,4%	3.436.064,53	3,9%
2033	34	2,2%	2.987.997,79	3,4%
2034	36	2,3%	3.259.249,56	3,7%
2035	48	3,1%	4.796.544,92	5,4%
2036	30	1,9%	3.139.393,45	3,5%
2037	7	0,4%	832.646,17	0,9%
2038	12	0,8%	1.456.919,68	1,6%
2039	10	0,6%	1.008.066,17	1,1%
2040	5	0,3%	504.547,64	0,6%
2041	2	0,1%	318.462,74	0,4%
2042	2	0,1%	252.807,00	0,3%
2043	0	0,0%	0,00	0,0%
2044	0	0,0%	0,00	0,0%
<b>Total</b>	<b>1.565</b>	<b>100,0%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
0	0,0%	0	0,0%
8	0,3%	283.762	0,1%
15	0,5%	791.380	0,2%
16	0,5%	979.762	0,3%
30	0,9%	1.361.071	0,4%
39	1,2%	2.685.898	0,7%
104	3,3%	6.639.173	1,7%
166	5,2%	14.768.134	3,8%
169	5,3%	14.810.618	3,8%
93	2,9%	7.806.415	2,0%
71	2,2%	8.197.637	2,1%
204	6,4%	21.824.442	5,6%
334	10,5%	35.735.750	9,2%
299	9,4%	35.278.962	9,1%
122	3,8%	15.791.233	4,1%
80	2,5%	11.217.566	2,9%
247	7,7%	35.289.035	9,1%
415	13,0%	56.004.411	14,5%
359	11,3%	51.976.712	13,4%
130	4,1%	18.503.802	4,8%
20	0,6%	3.846.774	1,0%
63	2,0%	9.195.726	2,4%
63	2,0%	8.845.468	2,3%
57	1,8%	10.669.862	2,8%
28	0,9%	4.352.034	1,1%
5	0,2%	780.060	0,2%
24	0,8%	3.883.337	1,0%
12	0,4%	1.906.400	0,5%
13	0,4%	3.269.682	0,8%
2	0,1%	282.942	0,1%
0	0,0%	0	0,0%
0	0,0%	0	0,0%
0	0,0%	0	0,0%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

Borrower Status	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Employed	1.083	69,2%	57.917.437,43	65,0%
Self-employed	430	27,5%	28.626.100,37	32,2%
Retired	45	2,9%	2.005.819,11	2,3%
Students	7	0,4%	485.977,22	0,5%
<b>Total</b>	<b>1.565</b>	<b>100,0%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
2.195	68,9%	250.342.226	64,7%
857	26,9%	124.133.400	32,1%
119	3,7%	10.500.829	2,7%
17	0,5%	2.001.592	0,5%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

## PORTFOLIO DESCRIPTION

Mortgage Size	Current Period			
	Number of Loans	% By Number	Amount	% of amount
>=0 - <50.000	9	0,6%	91.181,44	0,1%
>=50.000 - <100.000	82	5,2%	1.394.247,55	1,6%
>=100.000 - <150.000	239	15,3%	6.308.998,76	7,1%
>=150.000 - <200.000	332	21,2%	12.402.153,58	13,9%
>=200.000 - <250.000	342	21,9%	17.781.499,79	20,0%
>=250.000 - <300.000	185	11,8%	12.309.502,70	13,8%
>=300.000 - <350.000	145	9,3%	10.525.635,70	11,8%
>=350.000 - <400.000	64	4,1%	5.692.411,73	6,4%
>=400.000 - <450.000	54	3,5%	5.392.963,71	6,1%
>=450.000	113	7,2%	17.136.739,17	19,2%
<b>Total</b>	<b>1.565</b>	<b>100,0%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
25	0,8%	609.956	0,2%
302	9,5%	13.485.878	3,5%
591	18,5%	38.924.884	10,1%
679	21,3%	61.678.103	15,9%
606	19,0%	72.811.767	18,8%
334	10,5%	48.957.359	12,7%
260	8,2%	41.656.876	10,8%
118	3,7%	22.711.723	5,9%
89	2,8%	20.076.687	5,2%
184	5,8%	66.064.815	17,1%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

Mortgage Payment Frequency	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Monthly	1.528	97,6%	85.909.151,45	96,5%
Bi monthly	-	0,0%	-	0,0%
Quarterly	9	0,6%	606.023,86	0,7%
Semi-annually	27	1,7%	2.470.024,32	2,8%
Annually	1	0,1%	50.134,50	0,1%
<b>Total</b>	<b>1.565</b>	<b>100,0%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
3.103	97,3%	369.347.697	95,4%
0	0,0%	0	0,0%
22	0,7%	4.465.390	1,2%
63	2,0%	13.164.961	3,4%
0	0,0%	0	0,0%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

Distribution by Lien	Current Period			
	Number of Loans	% By Number	Amount	% of amount
First Lien	1.565	100,0%	89.035.334,13	100,0%
Second Lien	-	0,0%	-	0,0%
Other	-	0,0%	-	0,0%
<b>Total</b>	<b>1.565</b>	<b>100,0%</b>	<b>89.035.334,13</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
3.188	100,0%	386.978.047	100,0%
0	0,0%	0	0,0%
0	0,0%	0	0,0%
<b>3.188</b>	<b>100,0%</b>	<b>386.978.047,23</b>	<b>100,0%</b>

Distribution by Loan Type	Number of Loans	Outstanding Principal		Unpaid Interest		Total
		Instalments (A)	Instalment (B)	Principal (C)=(A)+(B)	Instalment (D)	
Residential	1.475	82.705.630,00	137.108,64	82.842.738,64	11.185,97	82.853.924,61
Commercial	90	6.138.448,47	54.147,02	6.192.595,49	5.505,43	6.198.100,92
<b>Total Portfolio</b>	<b>1.565</b>	<b>88.844.078,47</b>	<b>191.255,66</b>	<b>89.035.334,13</b>	<b>16.691,40</b>	<b>89.052.025,53</b>

## **NET ECONOMIC INTEREST**

### **Confirmation of net economic interest held by originator**

The Seller confirms that, as at the date of this report, it continues to hold the net economic interest in the securitisation as disclosed in the Prospectus, in accordance with option (d) of Article 405 of CPR, Part II, Chapter 6, Section IV of the Bank of Italy's Circular No. 285 dated 17 December 2013 (as amended and supplemented from time to time) and article 51 of the AIFMR.