

Leone Arancio RMBS S.R.L.



Monthly Investor Report

Before Portfolio Checks

04 December 2020

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	07 January 2021

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAsf	4,164,615,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAsf	2,242,485,000.00€	2,242,485,000.00 €	1.60%
Class J Notes	IT0005337925	NR	NR	1,552,030,000.00€	1,552,030,000.00 €	No Interest
				€ 7,959,130,000.00	€7,959,130,000.00	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	04-Dec-20	05-Jul-18
Portfolio Cut off date	01-Nov-20	01-Mar-18
Initial Principal Balance	7,959,130,000.00	7,959,130,000.00
Of wick Cash Available for Replenishment of the Notes	1,308,101,212.09	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,472,963.93	0.00
Of which Active Outstanding Notional Amount	6,649,555,823.98	7,959,129,900.89
Number of Loans	70,446	77,193
Number of Borrowers	70,446	77,193
Average Principal Balance (Loanparts)	94,392.24	103,106.89
Average Principal Balance (Borrowers)	94,392.24	103,106.89
Coupon: Weighted Average	1.58%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.53%	62.76%
Weighted Average Loan to Market Value	51.11%	52.64%
Seasoning (months): Weighted Average	80.19	61.16
Remaining Tenor (months): Weighted Average	227.23	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.25%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.24%	4.37%
Weighted Average Spread on Floating Rate Loans	1.48%	1.64%
Total Set-off Risk	420,122,900.02	740,245,298.19
Amount of Principal of Constant Installment loans that will be lost at their maximum maturity	0.00	0,00

Stop Replenishment Criteria

	Current	Initial
1. The long-term rating of ING Bank does not fall below, respectively, "A" by Fitch and "BBB(high)" by DBRS	AA- / AA (low)	A+ / AA (low)
2. Balance of the principal deficiency Ledger is not equal to zero	0.00%	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	0.49%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.53%	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	14.87%	0.00%

Repurchase Rights

	Current	Initial
1. The total amount of Receivables repurchased during each calendar year does not exceed 5% of the aggregate Outstanding principal Due of all the Mortgage loans included in the Master portfolio	5.02%	0.00%

2. Product Type

Product Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Adjustable Rate	1,478,664,926	22.24%	14,260	20.24%	2.67%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	132,179,874	1.99%	1,824	2.59%	0.24%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	627,034,549	9.43%	10,958	15.56%	3.25%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	195,098,101	2.93%	2,163	3.07%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,216,578,373	63.41%	41,241	58.54%	0.95%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

3. Loan Coupon

Coupon Loan Part (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
average: 1.58%										
0.00% - 0.00%	217,407,810	3.27%	1,410	2.00%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	994,741,634	14.96%	11,624	16.50%	0.27%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,320,732,577	19.86%	13,634	19.35%	0.74%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,204,553,180	18.11%	10,298	14.62%	1.28%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	408,538,980	6.14%	3,791	5.38%	1.71%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	899,033,323	13.52%	9,559	13.57%	2.34%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,059,594,807	15.93%	11,773	16.71%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	245,662,172	3.69%	2,851	4.05%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	81,646,227	1.23%	1,209	1.72%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	67,571,486	1.02%	930	1.32%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	38,996,549	0.59%	679	0.96%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	28,163,772	0.42%	475	0.67%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	7,926,624	0.12%	194	0.28%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	6,165,295	0.09%	218	0.31%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	16,052,887	0.24%	397	0.56%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	10,562,859	0.16%	316	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	13,803,353	0.21%	357	0.51%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	17,720,672	0.27%	442	0.63%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	8,622,815	0.13%	223	0.32%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	918,021	0.01%	38	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	673,142	0.01%	19	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	145,056	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	156,595	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	165,989	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

4. Origination Year

Origination Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2004	16,928,684	0.25%	409	0.58%	0.25%	29,610,965	0.37%	621	0.80%	0.46%
2005	80,029,372	1.20%	1,651	2.34%	0.34%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	191,843,602	2.89%	3,085	4.38%	0.58%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	320,673,688	4.82%	4,137	5.87%	0.94%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	336,751,080	5.06%	4,373	6.21%	1.04%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	286,381,198	4.31%	3,500	4.97%	1.60%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	339,030,563	5.10%	3,745	5.32%	0.89%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	803,966,318	12.09%	8,259	11.72%	0.87%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	341,367,462	5.13%	3,485	4.95%	1.95%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	284,372,967	4.28%	2,897	4.11%	1.94%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	283,060,348	4.26%	3,010	4.27%	1.76%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	407,088,005	6.12%	4,368	6.20%	1.71%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	791,266,439	11.90%	8,093	11.49%	1.87%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	780,740,738	11.74%	7,514	10.67%	2.14%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	868,758,272	13.06%	7,701	10.93%	2.04%	78,806,542	0.99%	640	0.83%	2.38%
2019	509,193,957	7.66%	4,172	5.92%	1.72%					
2020	8,103,132	0.12%	47	0.07%	0.87%					
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

5. Maturity Year

Maturity Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2018						3,025,065	0.04%	650	0.84%	3.23%
2019						10,625,272	0.13%	867	1.12%	2.18%
2020	231,592	0.00%	146	0.21%	0.94%	20,973,886	0.26%	956	1.24%	1.06%
2021	7,696,028	0.12%	1,259	1.79%	1.60%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	17,525,287	0.26%	1,222	1.73%	1.81%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	33,229,058	0.50%	1,424	2.02%	1.50%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	34,734,478	0.52%	1,145	1.63%	1.28%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	65,995,546	0.99%	1,684	2.39%	0.92%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	136,484,908	2.05%	3,045	4.32%	1.27%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	125,179,161	1.88%	2,444	3.47%	1.63%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	141,792,851	2.13%	2,344	3.33%	1.49%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	122,314,890	1.84%	1,877	2.66%	1.46%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	154,827,816	2.33%	2,163	3.07%	1.01%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	275,302,303	4.14%	3,566	5.06%	1.15%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	211,375,083	3.18%	2,678	3.80%	1.68%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	205,329,963	3.09%	2,420	3.44%	1.69%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	174,708,242	2.63%	1,911	2.71%	1.57%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	183,539,477	2.76%	1,897	2.69%	1.11%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	410,065,571	6.17%	4,107	5.83%	1.30%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	352,743,142	5.30%	3,450	4.90%	1.61%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	293,359,698	4.41%	2,857	4.06%	1.91%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	249,256,833	3.75%	2,267	3.22%	1.81%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	223,040,099	3.35%	1,912	2.71%	1.20%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	412,822,314	6.21%	3,166	4.49%	1.19%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	322,811,116	4.85%	2,653	3.77%	1.85%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	342,655,859	5.15%	2,759	3.92%	1.88%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	262,945,779	3.95%	2,127	3.02%	1.71%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	207,434,525	3.12%	1,618	2.30%	1.52%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	359,008,100	5.40%	2,680	3.80%	1.57%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	413,755,701	6.22%	3,112	4.42%	2.01%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	437,359,909	6.58%	3,260	4.63%	1.99%	105,104,887	1.32%	703	0.91%	2.18%
2049	356,602,831	5.36%	2,546	3.61%	1.71%	19,766,453	0.25%	120	0.16%	1.10%
2050	32,229,334	0.48%	195	0.28%	0.87%	31,467,790	0.40%	181	0.23%	0.98%
2051	53,149,207	0.80%	309	0.44%	0.63%	62,084,080	0.78%	345	0.45%	0.75%
2052	24,942,941	0.38%	171	0.24%	1.68%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,106,183	0.08%	32	0.05%	1.92%	7,032,298	0.09%	42	0.05%	2.22%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

6. Seasoning

Seasoning (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 0.5	2,746,843	0.04%	15	0.02%	0.70%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	11,251,427	0.17%	68	0.10%	1.13%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	670,160,868	10.08%	5,531	7.85%	1.79%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	834,316,199	12.55%	7,555	10.72%	2.06%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	815,343,672	12.26%	7,987	11.34%	2.13%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	705,949,361	10.62%	7,237	10.27%	1.81%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	382,282,133	5.75%	4,100	5.82%	1.69%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	263,076,327	3.96%	2,799	3.97%	1.81%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	308,004,140	4.63%	3,143	4.46%	1.95%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	469,858,013	7.07%	4,659	6.61%	1.56%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	692,398,190	10.41%	7,319	10.39%	0.86%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,494,168,652	22.47%	20,033	28.44%	0.99%	983,915,951	12.36%	12,548	16.26%	1.16%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 18.94 Remaining Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1	6,431,095	0.10%	1,269	1.80%	1.52%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,896,490	0.25%	1,243	1.76%	1.84%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	31,042,987	0.47%	1,395	1.98%	1.58%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	34,123,158	0.51%	1,143	1.62%	1.22%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	62,957,398	0.95%	1,632	2.32%	0.96%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	126,330,905	1.90%	2,871	4.08%	1.20%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	131,379,610	1.98%	2,616	3.71%	1.62%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	124,395,904	1.87%	2,097	2.98%	1.54%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	145,061,769	2.18%	2,220	3.15%	1.44%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	145,540,792	2.19%	2,047	2.91%	1.03%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	257,983,027	3.88%	3,365	4.78%	1.12%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	202,167,194	3.04%	2,590	3.68%	1.60%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	231,915,352	3.49%	2,750	3.90%	1.69%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	176,945,411	2.66%	1,953	2.77%	1.61%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	173,986,668	2.62%	1,809	2.57%	1.11%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	331,041,165	4.98%	3,333	4.73%	1.27%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	426,185,069	6.41%	4,155	5.90%	1.53%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	298,021,545	4.48%	2,917	4.14%	1.91%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	258,099,224	3.88%	2,374	3.37%	1.84%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	190,071,512	2.86%	1,634	2.32%	1.24%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	405,780,942	6.10%	3,172	4.50%	1.19%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	352,923,420	5.31%	2,839	4.03%	1.73%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	343,443,815	5.16%	2,771	3.93%	1.87%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	254,224,785	3.82%	2,060	2.92%	1.75%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	221,499,157	3.33%	1,741	2.47%	1.52%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	339,177,631	5.10%	2,533	3.60%	1.57%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	412,173,366	6.20%	3,116	4.42%	1.97%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	389,109,590	5.85%	2,885	4.10%	1.99%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	441,120,953	6.63%	3,183	4.52%	1.77%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	34,307,011	0.52%	208	0.30%	0.91%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	85,218,877	1.28%	525	0.75%	1.02%	161,577,945	2.03%	954	1.24%	1.17%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

8. Interest Type

Interest Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed Rate	2,108,091,532	31.70%	25,244	35.83%	2.93%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	195,098,101	2.93%	2,163	3.07%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,955,425,089	29.41%	21,938	31.14%	0.44%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,390,941,101	35.96%	21,101	29.95%	1.62%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

9. Interest Reset Dates

Interest Reset Dates	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed Rate	2,106,823,825	31.68%	25,230	35.81%	2.93%	2,628,785,157	33.03%	28,783	37.29%	2.91%
Floating Rate BCE	195,098,101	2.93%	2,163	3.07%	2.38%	278,359,705	3.50%	2,786	3.61%	1.36%
Floating Rate EURIBOR	1,955,425,089	29.41%	21,938	31.14%	0.44%	2,484,251,093	31.21%	24,284	31.46%	0.67%
Floating Rate EURIBOR	2,390,941,101	35.96%	21,101	29.95%	1.62%	2,399,487,047	30.15%	19,540	25.31%	1.95%
2018						92,860,560	1.17%	1,007	1.30%	5.23%
2019						68,490,816	0.86%	718	0.93%	4.48%
2020	755,287	0.01%	8	0.01%	4.70%	5,987,164	0.08%	66	0.09%	4.70%
2021	512,420	0.01%	6	0.01%	5.21%	908,358	0.01%	9	0.01%	5.14%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

10.a. Geography Region

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Central Italy	1,822,498,827	27.41%	17,924	25.44%	1.67%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,337,766,466	50.20%	35,472	50.35%	1.28%	4,078,583,737	51.25%	39,896	51.68%	1.69%
Not Available	3,344,875	0.05%	34	0.05%	2.48%					
Southern Italy	1,485,945,656	22.35%	17,016	24.16%	2.13%	1,595,742,270	20.05%	16,824	21.80%	2.35%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

10.b. Borrower Nationality

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
IT	6,519,760,337	98.05%	69,144	98.15%	1.57%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	129,795,487	1.95%	1,302	1.85%	1.77%	116,323,454	1.46%	1,084	1.40%	2.05%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 51.11% Current Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	1,008,529,016	15.17%	20,681	29.36%	1.43%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	824,562,513	12.40%	9,406	13.35%	1.32%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,028,031,334	15.46%	9,928	14.09%	1.34%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,252,572,672	18.84%	10,691	15.18%	1.47%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,418,616,622	21.33%	11,480	16.30%	1.77%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,117,243,667	16.80%	8,260	11.73%	1.99%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.53% Original Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	240,175,672	3.61%	5,092	7.23%	1.86%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	377,998,907	5.68%	6,239	8.86%	1.63%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	654,530,042	9.84%	8,864	12.58%	1.51%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	864,895,839	13.01%	9,866	14.01%	1.44%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,313,668,362	19.76%	13,340	18.94%	1.49%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,198,287,002	48.10%	27,045	38.39%	1.63%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

12. Original Notional Amount

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
50,000 - 75,000	433,810,006	6.52%	10,975	15.58%	2.40%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	886,710,823	13.33%	14,606	20.73%	2.00%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,077,985,701	16.21%	13,280	18.85%	1.81%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,183,846,977	17.80%	11,704	16.61%	1.67%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	777,304,548	11.69%	6,287	8.92%	1.54%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	762,908,676	11.47%	5,635	8.00%	1.29%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	366,893,914	5.52%	2,369	3.36%	1.18%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	363,994,213	5.47%	2,184	3.10%	1.10%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	157,831,002	2.37%	829	1.18%	1.12%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	191,723,287	2.88%	983	1.40%	0.96%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	76,006,316	1.14%	339	0.48%	0.96%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	84,736,743	1.27%	367	0.52%	0.91%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	37,038,660	0.56%	144	0.20%	0.95%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	62,087,887	0.93%	237	0.34%	0.88%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	19,619,504	0.30%	69	0.10%	0.88%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	24,774,063	0.37%	89	0.13%	0.77%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	11,941,462	0.18%	38	0.05%	0.64%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	31,937,201	0.48%	96	0.14%	0.70%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	82,891,489	1.25%	197	0.28%	0.56%	103,623,611	1.30%	224	0.29%	0.91%
more	15,513,352	0.23%	18	0.03%	0.49%	19,011,069	0.24%	19	0.02%	0.62%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

13. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1,000	84,026	0.00%	174	0.25%	1.43%					
1,000 - 8,000	6,187,888	0.09%	1,316	1.87%	2.20%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	34,214,570	0.51%	2,423	3.44%	2.07%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	434,409,786	6.53%	11,689	16.59%	1.89%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	852,290,582	12.82%	13,568	19.26%	1.80%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,174,099,467	17.66%	13,467	19.12%	1.71%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,211,165,953	18.21%	10,810	15.35%	1.68%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	999,139,576	15.03%	7,318	10.39%	1.53%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	682,008,467	10.26%	4,232	6.01%	1.45%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	423,851,407	6.37%	2,277	3.23%	1.31%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	265,514,598	3.99%	1,256	1.78%	1.26%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	166,023,948	2.50%	703	1.00%	1.19%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	104,440,461	1.57%	399	0.57%	1.13%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	70,794,555	1.06%	247	0.35%	1.02%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	48,221,830	0.73%	155	0.22%	1.10%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	38,395,893	0.58%	114	0.16%	1.01%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	26,524,083	0.40%	73	0.10%	1.07%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	21,631,874	0.33%	56	0.08%	0.83%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	18,230,783	0.27%	44	0.06%	0.83%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	9,671,280	0.15%	22	0.03%	0.61%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	10,603,296	0.16%	23	0.03%	0.63%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,868,965	0.09%	12	0.02%	0.84%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	39,591,251	0.60%	62	0.09%	0.54%	54,556,856	0.69%	87	0.11%	0.91%
more	6,591,284	0.10%	6	0.01%	0.69%	13,695,041	0.17%	12	0.02%	0.77%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

14. Loan Purpose

Loan Purpose	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Liquidity	654,124,828	9.84%	8,209	11.65%	2.14%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,095,993,050	61.60%	42,324	60.08%	1.45%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	825,530,089	12.41%	7,547	10.71%	1.92%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	58,285,451	0.88%	925	1.31%	2.27%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	818,452,086	12.31%	8,997	12.77%	1.40%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	197,170,320	2.97%	2,444	3.47%	1.39%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown										
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

15. Occupancy Status

Occupancy Status	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Prima Casa	6,488,757,169	97.58%	68,184	96.79%	1.58%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	160,798,655	2.42%	2,262	3.21%	1.27%	221,206,041	2.78%	2,750	3.56%	1.65%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

16. Interest Payment Frequency

Interest Payment Frequency	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Monthly	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

17. ING Staff at Date of Origination

ING Staff at Date of Origination	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Non ING	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

18. Number of Loans Per Borrower

Number of Loans Per Borrower	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
1	6,648,809,012	99.99%	70,437	99.99%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	746,812	0.01%	9	0.01%	0.00%					
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

19. Payment Holidays

Payment Holidays	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Payment Holidays	6,360,373,299	95.65%	67,936	96.44%	1.50%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	289,182,525	4.35%	2,510	3.56%	0.08%					
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

20. Employment Type

Employment Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Employed	5,418,782,102	81.49%	57,978	82.30%	1.62%	6,430,362,845	80.79%	63,343	82.30%	1.96%
Other	18,280,812	0.27%	178	0.25%	0.96%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	118,707,803	1.79%	1,939	2.75%	2.11%	129,783,371	1.63%	1,852	2.75%	2.36%
Self-employed	1,057,165,666	15.90%	9,797	13.91%	1.28%	1,331,046,431	16.72%	11,202	13.91%	1.64%
Temporary	24,556,138	0.37%	349	0.50%	1.56%	31,649,115	0.40%	386	0.50%	1.81%
Unemployed	12,063,303	0.18%	205	0.29%	1.89%	13,281,201	0.17%	201	0.29%	2.19%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

21. Underwriting Source

Underwriting Source	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Broker	3,896,940,393	58.60%	38,123	54.12%	1.83%	4,177,491,051	52.49%	37,662	54.12%	2.17%
ING	2,002,030,866	30.11%	24,139	34.27%	1.24%	2,729,690,143	34.30%	29,346	34.27%	1.67%
MOL	750,584,565	11.29%	8,184	11.62%	1.13%	1,051,948,706	13.22%	10,185	11.62%	1.53%
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

22. Renegotiations

Kind of Renegotiation	Nr of Loans	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt	Overall renegotiation limit
Floating to Floating	2	331,283.96	0.00%	0.00%	
Floating to Fixed	3,788	367,668,745.29	5.38%	5.53%	
Fixed to Fixed	625	45,593,878.21	0.89%	0.69%	
	4,415	413,593,907.46	6.27%	6.22%	30%

23. Discounted Instalments

Discounted Instalments	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Discounted Installments	6,648,694,455	99.99%	70,438	99.99%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	861,369	0.01%	8	0.01%	3.91%					
	6,649,555,824	100.00%	70,446	100.00%	1.58%	7,959,129,901	100.00%	77,193	100.00%	1.91%

24. Arrears

Nr monthly payments in arrears	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt
No Arrears	67,252	0	1,650	1,650	6,289,962,902	95.47%	94.59%
0 - 1 Month	240	87,005	38,424	125,429	24,798,400	0.34%	0.37%
1 - 2 Months	92	64,272	34,792	99,063	9,127,709	0.13%	0.14%
2 - 3 Months	63	73,996	31,985	105,981	6,323,294	0.09%	0.10%
3 - 4 Months	50	81,639	37,862	119,501	5,544,641	0.07%	0.08%
4 - 5 Months	32	53,390	32,417	85,807	3,349,056	0.05%	0.05%
5 - 6 Months	47	149,381	47,781	197,162	5,279,050	0.07%	0.08%
6 - 7 Months	32	98,919	37,873	136,793	3,328,851	0.05%	0.05%
7 - 8 Months	23	84,836	30,193	115,029	2,342,318	0.03%	0.04%
8 - 9 Months	6	17,555	10,433	27,987	631,911	0.01%	0.01%
9 - 10 Months	8	22,632	9,022	31,653	576,056	0.01%	0.01%
10 - 11 Months	9	41,438	13,435	54,873	901,714	0.01%	0.01%
11 - 12 Months	13	53,287	22,238	75,525	1,311,592	0.02%	0.02%
> 12 Months	69	387,178	223,180	610,359	6,895,804	0.10%	0.10%
Payment Holiday	2,510	257,437	124,245	381,682	289,182,525	3.56%	4.35%
	70,446	1,472,964	695,532	2,168,496	6,649,555,824	100.00%	100.00%

25. Performance

Status	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outst. Not. Current Amt	Aggregate Outst. Not. at Event	% Nr of Loans	% of Aggregate Outstanding Not. Amt
Reperforming	181	65,860.95	25,858.01	91,718.96	19,324,133.58	19,644,726.67	0.26%	0.29%
Default	459	708,021.96	273,429.57	981,451.53	45,800,862.66	46,739,075.42	0.65%	0.69%
Incaglio	0						0.00%	
>12 Months in Arrears	69	387,178.22	223,180.43	610,358.65	6,895,803.86	6,447,934.91	0.10%	0.10%
Sofferenza	19	0.00	0.00	0.00	1,697,603.10	1,697,603.10	0.03%	0.03%
	728	,161,061.13	522,468.01	1,683,529.14	73,718,403.20	74,529,340.10	1.03%	1.11%

26a. Realised Losses: Cumulative

Nr Loans	Out of Court Solutions	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery Other	Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
0	0	0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%

26b. Realised Losses: New

Loan Number	Out of Court Solution	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery Other	Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
0		0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%
Total:	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%

26c. Realised Losses: Changed

Loan Number	Out of Court Solution	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery Other	Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
0		0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%
Total:	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%

27. Transaction Parties

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