

Leone Arancio RMBS S.R.L.



Monthly Investor Report

06 December 2022

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	05 January 2023

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,357,619,000.00 €	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,269,486,000.00 €	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
				€ 5,179,135,000.00	€7,959,130,000.00	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	06-Dec-22	05-Jul-18
Portfolio Cut off date	01-Nov-22	01-Mar-18
Initial Principal Balance	5,179,135,000.00	7,959,130,000.00
Of wick Cash Available for Redemption of the Notes	129,120,709.70	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,583,320.67	0.00
Of which Active Outstanding Notional Amount	5,048,430,969.63	7,959,129,900.89
Number of Loans	58,590	77,193
Number of Borrowers	58,590	77,193
Average Principal Balance (Loanparts)	86,165.40	103,106.89
Average Principal Balance (Borrowers)	86,165.40	103,106.89
Coupon: Weighted Average	2.88%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	65.06%	62.76%
Weighted Average Loan to Market Value	47.73%	52.64%
Seasoning (months): Weighted Average	102.94	61.16
Remaining Tenor (months): Weighted Average	207.02	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.20%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	1.44%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	294,598,238.83	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	N/A	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	N/A	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	N/A	0.00%
5. The balance of main transaction account is higher than the Amorisatation Amount Limit (10%)	N/A	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	0.28%	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	1,147,244,553	22.72%	12,131	20.70%	2.58%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	86,975,881	1.72%	1,524	2.60%	1.44%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	425,959,522	8.44%	8,490	14.49%	3.20%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	139,146,715	2.76%	1,741	2.97%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,249,104,298	64.36%	34,704	59.23%	3.00%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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
0.00% - 0.00%	17,221,025	0.34%	179	0.31%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	548,814	0.01%	4	0.01%	0.35%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	314,977	0.01%	2	0.00%	0.64%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	82,606,848	1.64%	1,264	2.16%	1.33%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	494,847,103	9.80%	5,237	8.94%	1.87%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,297,231,207	25.70%	15,702	26.80%	2.28%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,063,664,402	21.07%	13,139	22.43%	2.76%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	546,902,913	10.83%	5,714	9.75%	3.14%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	393,869,078	7.80%	4,118	7.03%	3.36%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	614,204,113	12.17%	6,097	10.41%	3.62%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	174,129,958	3.45%	1,972	3.37%	3.88%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	137,845,630	2.73%	1,620	2.76%	4.08%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	44,257,062	0.88%	577	0.98%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	52,017,269	1.03%	588	1.00%	4.63%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	43,287,219	0.86%	661	1.13%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	47,057,368	0.93%	703	1.20%	5.11%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	17,497,499	0.35%	383	0.65%	5.37%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	14,421,322	0.29%	402	0.69%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	5,699,523	0.11%	186	0.32%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	492,042	0.01%	30	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	200,857	0.00%	7	0.01%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	30,358	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	64,110	0.00%	2	0.00%	6.90%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	20,274	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	10,250,957	0.20%	325	0.55%	2.06%	29,610,965	0.37%	621	0.80%	0.46%
2005	53,203,803	1.05%	1,328	2.27%	2.13%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	139,542,207	2.76%	2,265	3.87%	2.17%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	237,933,194	4.71%	3,187	5.44%	2.19%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	240,768,773	4.77%	3,685	6.29%	2.19%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	201,184,955	3.99%	2,883	4.92%	2.26%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	256,281,847	5.08%	3,136	5.35%	2.53%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	621,112,022	12.30%	6,674	11.39%	2.46%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	262,509,273	5.20%	2,861	4.88%	3.73%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	212,978,046	4.22%	2,429	4.15%	3.75%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	218,292,697	4.32%	2,572	4.39%	3.66%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	307,196,862	6.08%	3,688	6.29%	3.26%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	597,071,091	11.83%	6,859	11.71%	2.90%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	592,298,052	11.73%	6,350	10.84%	3.08%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	687,068,950	13.61%	6,689	11.42%	3.04%	78,806,542	0.99%	640	0.83%	2.38%
2019	404,611,890	8.01%	3,619	6.18%	2.89%					
2020	6,126,351	0.12%	40	0.07%	2.70%					
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	84,015	0.00%	2	0.00%	0.17%	20,973,886	0.26%	956	1.24%	1.06%
2021	4,755	0.00%	1	0.00%	1.49%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	98,054	0.00%	141	0.24%	2.42%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	7,315,032	0.14%	1,208	2.06%	2.74%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	13,066,701	0.26%	981	1.67%	2.61%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	33,429,336	0.66%	1,435	2.45%	2.47%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	79,095,042	1.57%	2,647	4.52%	2.49%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	79,002,068	1.56%	2,141	3.65%	2.72%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	92,836,771	1.84%	2,046	3.49%	2.68%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	85,427,956	1.69%	1,677	2.86%	2.62%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	108,983,608	2.16%	1,876	3.20%	2.55%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	198,239,939	3.93%	3,080	5.26%	2.46%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	152,940,356	3.03%	2,300	3.93%	2.84%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	154,151,095	3.05%	2,108	3.60%	2.87%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	133,267,330	2.64%	1,676	2.86%	2.84%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	138,040,858	2.73%	1,613	2.75%	2.75%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	306,099,831	6.06%	3,460	5.91%	2.55%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	278,026,339	5.51%	3,000	5.12%	2.81%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	231,566,277	4.59%	2,480	4.23%	2.99%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	192,326,367	3.81%	1,934	3.30%	2.98%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	176,951,735	3.51%	1,653	2.82%	2.87%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	321,695,715	6.37%	2,685	4.58%	2.64%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	253,549,696	5.02%	2,266	3.87%	3.26%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	274,098,458	5.43%	2,371	4.05%	3.30%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	213,309,565	4.23%	1,839	3.14%	3.29%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	165,458,220	3.28%	1,375	2.35%	3.25%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	281,138,303	5.57%	2,235	3.81%	2.84%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	316,972,268	6.28%	2,565	4.38%	3.00%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	349,843,393	6.93%	2,792	4.77%	2.96%	105,104,887	1.32%	703	0.91%	2.18%
2049	302,150,068	5.99%	2,304	3.93%	2.82%	19,766,453	0.25%	120	0.16%	1.10%
2050	35,496,207	0.70%	231	0.39%	2.75%	31,467,790	0.40%	181	0.23%	0.98%
2051	47,107,849	0.93%	283	0.48%	2.38%	62,084,080	0.78%	345	0.45%	0.75%
2052	21,467,883	0.43%	152	0.26%	3.56%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,039,939	0.10%	32	0.05%	3.83%	7,032,298	0.09%	42	0.05%	2.22%
2054	149,941	0.00%	1	0.00%	3.37%					
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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						487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1						595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2						1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	10,469,456	0.21%	69	0.12%	2.70%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	532,111,293	10.54%	4,796	8.19%	2.92%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	657,762,094	13.03%	6,553	11.18%	3.05%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	613,090,590	12.14%	6,722	11.47%	3.04%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	535,570,892	10.61%	6,154	10.50%	2.94%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	289,603,081	5.74%	3,462	5.91%	3.34%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	201,823,032	4.00%	2,385	4.07%	3.70%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	230,902,113	4.57%	2,632	4.49%	3.76%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,977,098,419	39.16%	25,817	44.06%	2.49%	983,915,951	12.36%	12,548	16.26%	1.16%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

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	6,155,263	0.12%	1,230	2.10%	2.73%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	12,279,099	0.24%	976	1.67%	2.59%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	27,088,582	0.54%	1,227	2.09%	2.52%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	67,033,964	1.33%	2,359	4.03%	2.46%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	91,528,730	1.81%	2,588	4.42%	2.68%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	81,033,268	1.61%	1,826	3.12%	2.75%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	94,326,731	1.87%	1,865	3.18%	2.59%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	98,846,335	1.96%	1,721	2.94%	2.54%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	195,840,495	3.88%	3,090	5.27%	2.46%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	146,290,854	2.90%	2,222	3.79%	2.80%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	157,157,874	3.11%	2,188	3.73%	2.85%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	138,844,477	2.75%	1,778	3.03%	2.85%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	141,732,185	2.81%	1,668	2.85%	2.75%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	247,023,964	4.89%	2,806	4.79%	2.58%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	305,443,053	6.05%	3,336	5.69%	2.73%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	241,143,705	4.78%	2,568	4.38%	2.96%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	219,779,627	4.35%	2,242	3.83%	2.98%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	149,977,045	2.97%	1,416	2.42%	2.92%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	283,316,739	5.61%	2,422	4.13%	2.69%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	288,138,848	5.71%	2,483	4.24%	3.06%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	297,688,309	5.90%	2,591	4.42%	3.31%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	205,577,340	4.07%	1,778	3.03%	3.27%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	164,294,952	3.25%	1,378	2.35%	3.29%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	249,176,464	4.94%	1,983	3.38%	2.91%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	349,060,268	6.91%	2,828	4.83%	2.96%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	308,551,634	6.11%	2,455	4.19%	2.95%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	356,411,655	7.06%	2,767	4.72%	2.85%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	47,053,767	0.93%	307	0.52%	2.76%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	42,628,253	0.84%	262	0.45%	2.41%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	27,296,259	0.54%	177	0.30%	3.14%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	7,711,229	0.15%	53	0.09%	3.86%	161,577,945	2.03%	954	1.24%	1.17%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	1,583,393,225	31.36%	20,720	35.36%	2.87%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	138,318,742	2.74%	1,733	2.96%	2.39%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,485,006,584	29.42%	18,247	31.14%	2.24%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	1,841,712,419	36.48%	17,890	30.53%	3.90%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	1,583,495,931	31.37%	20,721	35.37%	2.87%	2,637,528,211	33.14%	28,855	37.38%	2.91%
Floating Rate BCE	138,318,742	2.74%	1,733	2.96%	2.39%	277,391,906	3.49%	2,778	3.60%	1.36%
Floating Rate EURIBOR	1,484,903,877	29.41%	18,246	31.14%	2.24%	2,480,926,420	31.17%	24,260	31.43%	0.67%
Floating Rate EURIBOR	1,841,712,419	36.48%	17,890	30.53%	3.90%	2,395,036,466	30.09%	19,500	25.26%	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						5,987,164	0.08%	66	0.09%	4.70%
2021						908,358	0.01%	9	0.01%	5.14%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	4,940,392,232	97.86%	57,417	98.00%	2.87%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	108,038,737	2.14%	1,173	2.00%	2.98%	116,323,454	1.46%	1,084	1.40%	2.05%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 47.73%	Current Period					Issue Date				
	Current Loan to Market Value (%)	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
<= 30.00%	921,569,675	18.26%	20,116	34.33%	2.63%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	706,731,809	14.00%	8,300	14.17%	2.69%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	851,505,392	16.87%	8,443	14.41%	2.79%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	997,315,123	19.76%	8,923	15.23%	3.00%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,238,510,474	24.53%	10,273	17.53%	3.13%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	332,211,020	6.58%	2,532	4.32%	2.90%	1,567,171,103	19.69%	11,292	14.63%	2.35%
130.00% >=	199,593	0.00%	1	0.00%	2.17%					
	5,048,043,087	100.00%	58,588	100.00%	2.88%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 65.06%	Current Period					Issue Date				
	Original Loan to Market Value (%)	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
<= 30.00%	163,286,789	3.23%	3,904	6.66%	2.96%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	270,569,342	5.36%	5,037	8.60%	2.84%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	477,636,666	9.46%	7,249	12.37%	2.82%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	642,049,611	12.72%	8,173	13.95%	2.78%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,004,720,791	19.90%	11,263	19.22%	2.85%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,490,167,771	49.33%	22,964	39.19%	2.92%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	313,921,455	6.22%	8,823	15.06%	3.14%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	659,098,142	13.06%	12,015	20.51%	3.03%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	817,620,241	16.20%	11,130	19.00%	2.94%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	901,644,113	17.86%	9,806	16.74%	2.91%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	599,291,676	11.87%	5,328	9.09%	2.90%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	583,544,666	11.56%	4,738	8.09%	2.83%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	284,444,915	5.63%	2,026	3.46%	2.77%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	278,986,125	5.53%	1,852	3.16%	2.74%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	123,441,049	2.45%	711	1.21%	2.74%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	143,626,671	2.84%	813	1.39%	2.57%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	59,801,894	1.18%	296	0.51%	2.72%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	62,086,733	1.23%	301	0.51%	2.58%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	30,251,982	0.60%	128	0.22%	2.60%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	45,593,736	0.90%	189	0.32%	2.53%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	15,280,627	0.30%	57	0.10%	2.57%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	16,904,791	0.33%	70	0.12%	2.54%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	9,557,640	0.19%	34	0.06%	2.36%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	25,005,701	0.50%	84	0.14%	2.45%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	66,848,137	1.32%	173	0.30%	2.32%	103,623,611	1.30%	224	0.29%	0.91%
more	11,480,675	0.23%	16	0.03%	2.03%	19,011,069	0.24%	19	0.02%	0.62%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	7,959,129,901	100.00%	77,193	100.00%	1.91%

13. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period				Weighted Average Coupon	Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total		Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1,000	97,415	0.00%	198	0.34%	3.21%					
1,000 - 8,000	5,354,353	0.11%	1,173	2.00%	3.03%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	40,050,756	0.79%	2,761	4.71%	2.83%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	430,572,456	8.53%	11,894	20.30%	2.89%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	737,601,459	14.61%	11,782	20.11%	2.88%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	945,687,197	18.73%	10,877	18.56%	2.90%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	947,447,574	18.77%	8,484	14.48%	2.90%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	717,804,593	14.22%	5,264	8.98%	2.89%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	449,237,422	8.90%	2,786	4.76%	2.89%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	267,048,607	5.29%	1,434	2.45%	2.87%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	168,987,489	3.35%	798	1.36%	2.88%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	99,170,131	1.96%	418	0.71%	2.78%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	61,930,848	1.23%	237	0.40%	2.77%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	42,077,643	0.83%	147	0.25%	2.74%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	29,382,120	0.58%	94	0.16%	2.78%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	19,625,852	0.39%	58	0.10%	2.60%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	17,307,480	0.34%	48	0.08%	2.60%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	13,186,669	0.26%	34	0.06%	2.73%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	9,105,753	0.18%	22	0.04%	2.47%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	6,985,043	0.14%	16	0.03%	2.52%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	5,082,132	0.10%	11	0.02%	2.65%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,362,160	0.11%	11	0.02%	2.38%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	26,074,484	0.52%	40	0.07%	2.39%	54,556,856	0.69%	87	0.11%	0.91%
more	3,251,332	0.06%	3	0.01%	2.06%	13,695,041	0.17%	12	0.02%	0.77%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	302,230,952	5.99%	4,700	8.02%	3.20%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,129,244,247	61.98%	34,856	59.49%	2.85%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	837,548,849	16.59%	8,851	15.11%	3.02%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	42,485,715	0.84%	810	1.38%	3.02%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	593,303,835	11.75%	7,389	12.61%	2.72%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	143,276,310	2.84%	1,980	3.38%	2.50%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	5,048,430,970	100.00%	58,590	100.00%	2.88%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	5,047,191,172	99.98%	58,574	99.97%	2.88%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	1,239,797	0.02%	16	0.03%	0.00%					
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	5,032,398,078	99.68%	58,438	99.74%	2.87%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	16,032,891	0.32%	152	0.26%	0.01%					
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	3,011,763,823	59.66%	32,472	55.42%	3.00%	4,177,491,051	52.49%	37,662	55.42%	2.17%
ING	1,477,103,618	29.26%	19,461	33.22%	2.69%	2,729,690,143	34.30%	29,346	33.22%	1.67%
MOL	559,563,529	11.08%	6,657	11.36%	2.71%	1,051,948,706	13.22%	10,185	11.36%	1.53%
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	343	43,991,015.06	0.59%	0.87%	
Floating to Fixed	6,321	601,506,900.60	10.79%	11.91%	
Fixed to Fixed	745	46,984,515.37	1.27%	0.93%	
	7,409	692,482,431.03	12.65%	13.72%	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	5,037,016,366	99.77%	58,411	99.69%	2.88%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	11,414,603	0.23%	179	0.31%	2.45%					
	5,048,430,970	100.00%	58,590	100.00%	2.88%	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	57,471	0	2,911	2,911	4,941,649,495	98.09%	97.88%
0 - 1 Month	205	66,888	52,006	118,894	21,007,053	0.35%	0.42%
1 - 2 Months	404	215,124	113,572	328,696	36,051,751	0.69%	0.71%
2 - 3 Months	62	66,842	44,564	111,406	6,666,542	0.11%	0.13%
3 - 4 Months	47	67,505	38,087	105,592	4,322,980	0.08%	0.09%
4 - 5 Months	38	66,617	34,976	101,593	3,292,275	0.06%	0.07%
5 - 6 Months	37	101,789	38,076	139,865	3,143,183	0.06%	0.06%
6 - 7 Months	15	38,580	19,059	57,640	1,497,020	0.03%	0.03%
7 - 8 Months	27	89,142	44,967	134,108	2,772,125	0.05%	0.05%
8 - 9 Months	20	73,994	32,910	106,903	1,654,895	0.03%	0.03%
9 - 10 Months	11	44,011	20,971	64,982	1,140,694	0.02%	0.02%
10 - 11 Months	17	67,075	41,190	108,265	1,688,559	0.03%	0.03%
11 - 12 Months	11	55,096	18,317	73,412	782,878	0.02%	0.02%
> 12 Months	73	585,261	234,859	820,119	6,728,629	0.12%	0.13%
Payment Holiday	152	45,399	17,821	63,220	16,032,891	0.26%	0.32%
	58,590	1,583,321	754,286	2,337,606	5,048,430,970	100.00%	100.00%

25. Performance

Status	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outst. Not.		% Nr of Loans	% of Aggregate Outstanding Not. Amt
					Current	Amt at Event		
Reperforming	452	21,731.56	11,550.06	33,281.62	40,730,654.15	43,603,332.52	0.77%	0.81%
Default	771	765,708.14	376,752.38	1,142,460.52	77,260,688.75	79,713,464.56	1.32%	1.53%
Incaglio	0						0.00%	
>12 Months in Arrears	68	546,579.76	216,168.75	762,748.51	6,239,411.87	5,119,353.08	0.12%	0.12%
Sofferenza	175	0.00	0.00	0.00	16,879,964.47	16,879,964.47	0.30%	0.33%
	1,466	1,334,019.46	604,471.19	1,938,490.65	141,110,719.24	145,316,114.63	2.50%	2.80%

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 (%)

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 (%)
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 (%)
Total:	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%

27. Transaction Parties
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