

Leone Arancio RMBS S.R.L.



Monthly Investor Report

07 June 2021

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	06 July 2021

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAsf	3,259,752,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAsf	1,755,251,000.00€	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
				€ 6,567,033,000.00	€7,959,130,000.00	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	07-Jun-21	05-Jul-18
Portfolio Cut off date	01-May-21	01-Mar-18
Initial Principal Balance	6,567,033,000.00	7,959,130,000.00
Of which Cash Available for Replenishment of the Notes	378,473,925.90	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,429,299.99	0.00
Of which Active Outstanding Notional Amount	6,187,129,774.11	7,959,129,900.89
Number of Loans	67,087	77,193
Number of Borrowers	67,087	77,193
Average Principal Balance (Loanparts)	92,225.47	103,106.89
Average Principal Balance (Borrowers)	92,225.47	103,106.89
Coupon: Weighted Average	1.54%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.64%	62.76%
Weighted Average Loan to Market Value	50.20%	52.64%
Seasoning (months): Weighted Average	86.07	61.16
Remaining Tenor (months): Weighted Average	222.92	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.23%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.21%	4.37%
Weighted Average Spread on Floating Rate Loans	1.48%	1.64%
Total Set-off Risk	393,406,205.20	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%	0.57%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.69%	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	0.00%	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	0.04%	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	1,366,496,552	22.09%	13,519	20.15%	2.62%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	120,240,473	1.94%	1,761	2.62%	0.21%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	561,408,168	9.07%	10,214	15.23%	3.23%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	178,559,276	2.89%	2,046	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,960,425,306	64.01%	39,547	58.95%	0.94%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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%	211,376,773	3.42%	1,424	2.12%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	934,095,201	15.10%	11,143	16.61%	0.27%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,248,492,992	20.18%	13,104	19.53%	0.73%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,130,997,182	18.28%	9,925	14.79%	1.27%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	437,000,872	7.06%	4,171	6.22%	1.72%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	818,725,460	13.23%	9,035	13.47%	2.33%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	928,738,215	15.01%	10,677	15.92%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	214,168,203	3.46%	2,584	3.85%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	71,836,736	1.16%	1,117	1.67%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	60,801,693	0.98%	867	1.29%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	34,958,435	0.57%	638	0.95%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	26,109,898	0.42%	443	0.66%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	6,597,103	0.11%	165	0.25%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	5,178,481	0.08%	128	0.19%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	12,917,604	0.21%	352	0.52%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	9,121,919	0.15%	302	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	11,785,497	0.19%	333	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	15,372,003	0.25%	411	0.61%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	7,168,676	0.12%	206	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	807,792	0.01%	37	0.06%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	561,686	0.01%	18	0.03%	6.40%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	140,399	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	151,006	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	25,946	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	14,942,077	0.24%	388	0.58%	0.25%	29,610,965	0.37%	621	0.80%	0.46%
2005	73,191,726	1.18%	1,526	2.27%	0.34%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	176,554,979	2.85%	2,852	4.25%	0.56%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	297,837,487	4.81%	3,978	5.93%	0.89%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	311,582,238	5.04%	4,196	6.25%	1.00%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	262,693,259	4.25%	3,324	4.95%	1.58%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	317,949,515	5.14%	3,550	5.29%	0.87%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	756,311,956	12.22%	7,858	11.71%	0.85%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	319,314,716	5.16%	3,340	4.98%	1.92%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	264,356,207	4.27%	2,768	4.13%	1.91%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	264,819,835	4.28%	2,889	4.31%	1.74%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	377,796,597	6.11%	4,170	6.22%	1.65%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	733,558,201	11.86%	7,720	11.51%	1.83%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	720,464,749	11.64%	7,124	10.62%	2.12%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	812,776,607	13.14%	7,379	11.00%	2.01%	78,806,542	0.99%	640	0.83%	2.38%
2019	475,304,952	7.68%	3,980	5.93%	1.70%					
2020	7,674,672	0.12%	45	0.07%	0.83%					
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	145,607	0.00%	4	0.01%	0.55%	20,973,886	0.26%	956	1.24%	1.06%
2021	2,477,815	0.04%	829	1.24%	1.57%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	11,398,517	0.18%	1,145	1.71%	1.81%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	25,763,243	0.42%	1,357	2.02%	1.48%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	29,560,828	0.48%	1,125	1.68%	1.28%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	57,107,966	0.92%	1,620	2.41%	0.91%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	120,569,301	1.95%	2,939	4.38%	1.25%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	112,475,223	1.82%	2,364	3.52%	1.60%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	129,183,867	2.09%	2,273	3.39%	1.46%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	112,868,131	1.82%	1,836	2.74%	1.43%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	145,108,797	2.35%	2,115	3.15%	1.00%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	252,266,339	4.08%	3,414	5.09%	1.12%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	197,194,326	3.19%	2,580	3.85%	1.63%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	189,880,459	3.07%	2,319	3.46%	1.67%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	162,710,076	2.63%	1,845	2.75%	1.53%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	172,440,843	2.79%	1,833	2.73%	1.08%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	377,358,035	6.10%	3,891	5.80%	1.25%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	331,246,457	5.35%	3,310	4.93%	1.57%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	273,788,760	4.43%	2,736	4.08%	1.85%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	233,468,973	3.77%	2,176	3.24%	1.81%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	208,639,292	3.37%	1,821	2.71%	1.18%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	385,987,641	6.24%	3,014	4.49%	1.14%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	303,666,383	4.91%	2,543	3.79%	1.80%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	323,862,581	5.23%	2,644	3.94%	1.85%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	249,155,267	4.03%	2,048	3.05%	1.70%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	193,334,505	3.12%	1,532	2.28%	1.48%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	328,778,305	5.31%	2,498	3.72%	1.50%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	384,830,507	6.22%	2,939	4.38%	1.96%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	408,344,914	6.60%	3,097	4.62%	1.94%	105,104,887	1.32%	703	0.91%	2.18%
2049	347,460,530	5.62%	2,521	3.76%	1.73%	19,766,453	0.25%	120	0.16%	1.10%
2050	35,055,114	0.57%	217	0.32%	0.95%	31,467,790	0.40%	181	0.23%	0.98%
2051	51,297,734	0.83%	300	0.45%	0.63%	62,084,080	0.78%	345	0.45%	0.75%
2052	24,635,725	0.40%	171	0.25%	1.58%	31,294,473	0.39%	207	0.27%	1.97%
2053	4,913,910	0.08%	30	0.04%	1.92%	7,032,298	0.09%	42	0.05%	2.22%
2054	153,802	0.00%	1	0.00%	1.54%					
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	2,701,211	0.04%	15	0.02%	0.70%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	159,073,295	2.57%	1,236	1.84%	1.48%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	943,179,829	15.24%	8,359	12.46%	1.92%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	684,409,300	11.06%	6,603	9.84%	2.09%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	784,485,768	12.68%	8,178	12.19%	1.99%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	437,165,027	7.07%	4,745	7.07%	1.62%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	312,384,710	5.05%	3,393	5.06%	1.68%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	227,862,668	3.68%	2,463	3.67%	1.88%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	328,236,178	5.31%	3,425	5.11%	1.97%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	688,296,545	11.12%	7,010	10.45%	0.97%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,619,335,244	26.17%	21,660	32.29%	0.95%	983,915,951	12.36%	12,548	16.26%	1.16%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 18.58 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	6,041,372	0.10%	1,306	1.95%	1.80%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,351,781	0.26%	1,215	1.81%	1.72%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	30,260,119	0.49%	1,332	1.99%	1.28%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	27,887,584	0.45%	949	1.41%	1.24%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	87,440,190	1.41%	2,339	3.49%	0.95%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	123,212,704	1.99%	2,878	4.29%	1.48%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	106,057,520	1.71%	2,060	3.07%	1.55%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	140,391,840	2.27%	2,401	3.58%	1.39%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	107,006,184	1.73%	1,666	2.48%	1.33%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	185,720,279	3.00%	2,589	3.86%	0.96%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	233,263,579	3.77%	3,166	4.72%	1.30%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	197,048,411	3.18%	2,494	3.72%	1.64%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	203,300,446	3.29%	2,441	3.64%	1.68%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	140,789,467	2.28%	1,547	2.31%	1.32%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	197,712,198	3.20%	2,055	3.06%	1.04%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	414,538,681	6.70%	4,269	6.36%	1.39%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	323,744,748	5.23%	3,209	4.78%	1.66%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	282,103,236	4.56%	2,765	4.12%	1.87%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	173,063,130	2.80%	1,558	2.32%	1.59%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	239,113,237	3.86%	2,046	3.05%	1.18%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	418,549,089	6.76%	3,261	4.86%	1.28%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	312,290,469	5.05%	2,622	3.91%	1.85%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	292,798,111	4.73%	2,394	3.57%	1.84%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	212,521,255	3.43%	1,730	2.58%	1.60%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	233,780,811	3.78%	1,821	2.71%	1.42%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	381,053,680	6.16%	2,890	4.31%	1.71%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	333,410,279	5.39%	2,538	3.78%	1.97%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	502,813,456	8.13%	3,787	5.64%	1.87%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	165,771,088	2.68%	1,147	1.71%	1.59%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	30,633,530	0.50%	195	0.29%	0.73%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	68,461,301	1.11%	417	0.62%	1.05%	161,577,945	2.03%	954	1.24%	1.17%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	1,931,847,617	31.22%	23,770	35.43%	2.94%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	178,276,136	2.88%	2,044	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,837,957,134	29.71%	21,031	31.35%	0.44%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,239,048,887	36.19%	20,242	30.17%	1.65%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	1,931,692,645	31.22%	23,769	35.43%	2.94%	2,631,423,413	33.06%	28,804	37.31%	2.91%
Floating Rate BCE	178,276,136	2.88%	2,044	3.05%	2.38%	278,033,797	3.49%	2,784	3.61%	1.36%
Floating Rate EURIBOR	1,837,854,427	29.70%	21,030	31.35%	0.44%	2,483,137,099	31.20%	24,275	31.45%	0.67%
Floating Rate EURIBOR	2,239,048,887	36.19%	20,242	30.17%	1.65%	2,398,288,693	30.13%	19,530	25.30%	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	257,679	0.00%	2	0.00%	5.29%	908,358	0.01%	9	0.01%	5.14%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	1,692,446,684	27.35%	17,063	25.43%	1.63%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,110,052,647	50.27%	33,764	50.33%	1.25%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,114,910	0.05%	32	0.05%	2.45%					
Southern Italy	1,381,515,533	22.33%	16,228	24.19%	2.09%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	6,063,310,115	98.00%	65,821	98.11%	1.54%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	123,819,659	2.00%	1,266	1.89%	1.75%	116,323,454	1.46%	1,084	1.40%	2.05%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 50.20% 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%	991,843,416	16.03%	20,646	30.77%	1.39%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	788,896,751	12.75%	9,066	13.51%	1.29%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	986,090,995	15.94%	9,563	14.25%	1.30%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,187,320,520	19.19%	10,246	15.27%	1.47%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,352,113,364	21.85%	11,009	16.41%	1.76%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	880,864,729	14.24%	6,557	9.77%	1.97%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.64% 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%	218,165,948	3.53%	4,778	7.12%	1.82%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	347,569,173	5.62%	5,930	8.84%	1.61%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	606,373,988	9.80%	8,440	12.58%	1.48%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	799,943,450	12.93%	9,380	13.98%	1.41%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,223,683,669	19.78%	12,756	19.01%	1.46%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,991,393,546	48.35%	25,803	38.46%	1.60%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	399,914,667	6.46%	10,454	15.58%	2.37%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	822,247,181	13.29%	13,878	20.69%	1.98%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,000,501,739	16.17%	12,636	18.84%	1.78%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,100,203,972	17.78%	11,134	16.60%	1.64%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	724,618,888	11.71%	5,998	8.94%	1.51%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	710,690,176	11.49%	5,368	8.00%	1.25%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	345,176,265	5.58%	2,270	3.38%	1.15%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	339,379,921	5.49%	2,085	3.11%	1.07%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	147,996,485	2.39%	796	1.19%	1.09%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	178,128,933	2.88%	937	1.40%	0.93%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	71,179,910	1.15%	325	0.48%	0.94%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	78,882,198	1.27%	353	0.53%	0.88%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	34,813,543	0.56%	140	0.21%	0.90%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	57,752,086	0.93%	226	0.34%	0.83%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	18,446,859	0.30%	66	0.10%	0.82%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	21,774,435	0.35%	83	0.12%	0.72%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	11,253,804	0.18%	37	0.06%	0.58%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	30,351,174	0.49%	92	0.14%	0.70%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	78,728,624	1.27%	191	0.28%	0.54%	103,623,611	1.30%	224	0.29%	0.91%
more	15,088,914	0.24%	18	0.03%	0.48%	19,011,069	0.24%	19	0.02%	0.62%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	98,761	0.00%	191	0.28%	1.87%					
1,000 - 8,000	5,931,823	0.10%	1,354	2.02%	2.37%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	33,852,126	0.55%	2,362	3.52%	1.91%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	436,637,676	7.06%	11,857	17.67%	1.86%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	822,188,733	13.29%	13,107	19.54%	1.76%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,105,176,544	17.86%	12,686	18.91%	1.68%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,137,644,347	18.39%	10,164	15.15%	1.64%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	918,083,172	14.84%	6,724	10.02%	1.49%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	616,914,584	9.97%	3,827	5.70%	1.41%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	370,977,160	6.00%	1,993	2.97%	1.27%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	239,998,458	3.88%	1,136	1.69%	1.24%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	142,110,973	2.30%	603	0.90%	1.15%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	96,378,204	1.56%	369	0.55%	1.05%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	61,922,952	1.00%	216	0.32%	1.03%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	42,685,935	0.69%	137	0.20%	1.02%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	30,217,934	0.49%	90	0.13%	0.94%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	24,685,662	0.40%	68	0.10%	0.84%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	17,732,887	0.29%	46	0.07%	0.82%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	16,036,065	0.26%	39	0.06%	0.79%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	11,827,388	0.19%	27	0.04%	0.73%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	7,392,676	0.12%	16	0.02%	0.66%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,855,025	0.09%	12	0.02%	0.65%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	37,289,716	0.60%	58	0.09%	0.56%	54,556,856	0.69%	87	0.11%	0.91%
more	5,490,974	0.09%	5	0.01%	0.57%	13,695,041	0.17%	12	0.02%	0.77%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	607,167,799	9.81%	7,868	11.73%	2.11%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,817,034,620	61.69%	40,248	59.99%	1.42%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	772,515,205	12.49%	7,234	10.78%	1.88%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	53,439,571	0.86%	883	1.32%	2.23%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	754,905,977	12.20%	8,522	12.70%	1.36%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	181,963,897	2.94%	2,331	3.47%	1.35%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	102,707	0.00%	1	0.00%	0.00%					
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	6,038,587,774	97.60%	64,947	96.81%	1.55%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	148,542,001	2.40%	2,140	3.19%	1.24%	221,206,041	2.78%	2,750	3.56%	1.65%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	6,187,129,774	100.00%	67,087	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	6,187,129,774	100.00%	67,087	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	6,186,179,385	99.98%	67,078	99.99%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	950,389	0.02%	9	0.01%	0.00%					
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	5,958,205,987	96.30%	65,086	97.02%	1.48%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	228,923,787	3.70%	2,001	2.98%	0.06%					
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	5,040,181,073	81.46%	55,195	82.27%	1.59%	6,430,362,845	80.79%	63,343	82.27%	1.96%
Other	17,105,720	0.28%	167	0.25%	0.90%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	108,561,910	1.75%	1,861	2.77%	2.08%	129,783,371	1.63%	1,852	2.77%	2.36%
Self-employed	987,863,574	15.97%	9,339	13.92%	1.25%	1,331,046,431	16.72%	11,202	13.92%	1.64%
Temporary	22,224,860	0.36%	328	0.49%	1.50%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	11,192,637	0.18%	197	0.29%	1.86%	13,281,201	0.17%	201	0.29%	2.19%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	3,637,625,828	58.79%	36,465	54.35%	1.80%	4,177,491,051	52.49%	37,662	54.35%	2.17%
ING	1,853,122,041	29.95%	22,859	34.07%	1.21%	2,729,690,143	34.30%	29,346	34.07%	1.67%
MOL	696,381,905	11.26%	7,763	11.57%	1.10%	1,051,948,706	13.22%	10,185	11.57%	1.53%
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	4	742,838.06	0.01%	0.01%	
Floating to Fixed	4,382	419,704,612.91	6.53%	6.78%	
Fixed to Fixed	695	49,169,887.49	1.04%	0.79%	
	5,081	469,617,338.46	7.57%	7.59%	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	6,186,341,097	99.99%	67,079	99.99%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	788,678	0.01%	8	0.01%	3.15%					
	6,187,129,774	100.00%	67,087	100.00%	1.54%	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	64,372	0	3,014	3,014	5,887,237,050	95.95%	95.15%
0 - 1 Month	290	102,159	47,244	149,403	27,977,152	0.43%	0.45%
1 - 2 Months	107	71,541	41,109	112,650	10,927,332	0.16%	0.18%
2 - 3 Months	49	48,465	25,940	74,404	4,874,394	0.07%	0.08%
3 - 4 Months	39	59,202	30,696	89,898	4,411,217	0.06%	0.07%
4 - 5 Months	31	61,198	23,110	84,308	2,919,043	0.05%	0.05%
5 - 6 Months	28	74,218	29,562	103,780	3,026,253	0.04%	0.05%
6 - 7 Months	27	84,888	34,066	118,955	2,696,405	0.04%	0.04%
7 - 8 Months	12	42,475	14,023	56,499	1,109,305	0.02%	0.02%
8 - 9 Months	23	63,308	40,714	104,022	2,498,809	0.03%	0.04%
9 - 10 Months	20	83,049	29,432	112,482	1,635,656	0.03%	0.03%
10 - 11 Months	13	54,425	19,822	74,247	1,170,338	0.02%	0.02%
11 - 12 Months	13	125,780	25,792	151,572	1,957,941	0.02%	0.03%
> 12 Months	62	351,752	172,038	523,790	5,765,093	0.09%	0.09%
Payment Holiday	2,001	206,839	122,183	329,022	228,923,787	2.98%	3.70%
	67,087	1,429,300	658,746	2,088,046	6,187,129,774	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	231	54,610.90	32,228.37	86,839.27	22,680,290.96	23,398,791.29	0.34%	0.37%
≥ 6 Months in Arrears	11	32,359.43	12,627.13	44,986.56	1,218,497.62		0.02%	0.02%
Default	517	699,610.35	286,646.46	986,256.81	53,568,154.78	54,884,889.51	0.77%	0.87%
Incaglio	0						0.00%	
>12 Months in Arrears	62	351,752.43	172,037.61	523,790.04	5,765,092.59	5,339,899.43	0.09%	0.09%
Sofferenza	66	0.00	0.00	0.00	6,519,316.93	6,460,774.80	0.10%	0.11%
	887	1,138,333.11	503,539.57	1,641,872.68	89,751,352.88	90,084,355.03	1.32%	1.45%

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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