

Leone Arancio RMBS S.R.L.



Monthly Investor Report

04 March 2021

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	08 April 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	04-Mar-21	05-Jul-18
Portfolio Cut off date	01-Feb-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	147,872,939.43	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,592,858.15	0.00
Of which Active Outstanding Notional Amount	6,417,567,202.42	7,959,129,900.89
Number of Loans	68,775	77,193
Number of Borrowers	68,775	77,193
Average Principal Balance (Loanparts)	93,312.50	103,106.89
Average Principal Balance (Borrowers)	93,312.50	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	64.56%	62.76%
Weighted Average Loan to Market Value	50.65%	52.64%
Seasoning (months): Weighted Average	83.20	61.16
Remaining Tenor (months): Weighted Average	225.03	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.24%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.20%	4.37%
Weighted Average Spread on Floating Rate Loans	1.48%	1.64%
Total Set-off Risk	410,347,311.84	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%	0.56%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.70%	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	0.01%	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	1,421,805,492	22.15%	13,892	20.20%	2.64%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	126,415,795	1.97%	1,794	2.61%	0.20%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	592,597,177	9.23%	10,579	15.38%	3.24%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	186,803,507	2.91%	2,102	3.06%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,089,945,231	63.73%	40,408	58.75%	0.92%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	6,417,567,202	100.00%	68,775	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%	213,673,642	3.33%	1,405	2.04%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	981,386,373	15.29%	11,559	16.81%	0.25%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,360,908,487	21.21%	14,040	20.41%	0.74%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,122,980,180	17.50%	9,670	14.06%	1.28%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	384,285,435	5.99%	3,671	5.34%	1.72%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	859,937,742	13.40%	9,325	13.56%	2.33%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	989,434,512	15.42%	11,185	16.26%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	226,359,962	3.53%	2,673	3.89%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	75,743,305	1.18%	1,148	1.67%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	63,796,093	0.99%	893	1.30%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	36,561,235	0.57%	656	0.95%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	27,083,606	0.42%	452	0.66%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	7,231,289	0.11%	179	0.26%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	5,478,885	0.09%	180	0.26%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	14,054,291	0.22%	378	0.55%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	9,653,864	0.15%	309	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	12,683,390	0.20%	346	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	16,542,839	0.26%	429	0.62%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	7,962,081	0.12%	214	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	853,650	0.01%	37	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	587,663	0.01%	18	0.03%	6.40%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	143,805	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	153,824	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	71,047	0.00%	2	0.00%	7.15%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	6,417,567,202	100.00%	68,775	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	16,180,343	0.25%	401	0.58%	0.23%	29,610,965	0.37%	621	0.80%	0.46%
2005	76,467,185	1.19%	1,553	2.26%	0.32%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	184,777,171	2.88%	3,009	4.38%	0.55%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	308,692,610	4.81%	4,046	5.88%	0.90%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	324,936,079	5.06%	4,288	6.23%	1.01%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	274,469,619	4.28%	3,418	4.97%	1.58%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	328,382,449	5.12%	3,608	5.25%	0.86%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	779,762,835	12.15%	8,090	11.76%	0.84%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	331,005,261	5.16%	3,418	4.97%	1.92%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	274,386,693	4.28%	2,836	4.12%	1.90%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	274,282,945	4.27%	2,958	4.30%	1.73%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	391,164,525	6.10%	4,260	6.19%	1.64%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	762,612,736	11.88%	7,919	11.51%	1.85%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	751,223,160	11.71%	7,316	10.64%	2.12%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	839,376,703	13.08%	7,538	10.96%	2.01%	78,806,542	0.99%	640	0.83%	2.38%
2019	491,807,385	7.66%	4,070	5.92%	1.70%					
2020	8,039,505	0.13%	47	0.07%	0.85%					
	6,417,567,202	100.00%	68,775	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	158,739	0.00%	5	0.01%	0.82%	20,973,886	0.26%	956	1.24%	1.06%
2021	4,747,844	0.07%	1,112	1.62%	1.58%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	14,473,874	0.23%	1,181	1.72%	1.79%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	29,507,131	0.46%	1,391	2.02%	1.48%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	32,484,850	0.51%	1,152	1.68%	1.26%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	61,234,388	0.95%	1,642	2.39%	0.89%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	129,098,378	2.01%	3,010	4.38%	1.24%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	118,647,838	1.85%	2,400	3.49%	1.60%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	135,794,541	2.12%	2,313	3.36%	1.46%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	117,911,957	1.84%	1,863	2.71%	1.43%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	149,545,886	2.33%	2,127	3.09%	0.98%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	263,283,270	4.10%	3,485	5.07%	1.13%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	203,702,031	3.17%	2,619	3.81%	1.63%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	197,464,135	3.08%	2,366	3.44%	1.67%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	169,202,052	2.64%	1,883	2.74%	1.53%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	177,298,004	2.76%	1,858	2.70%	1.07%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	394,984,514	6.15%	4,010	5.83%	1.26%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	341,556,554	5.32%	3,374	4.91%	1.57%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	283,706,778	4.42%	2,798	4.07%	1.87%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	241,099,770	3.76%	2,219	3.23%	1.80%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	215,744,247	3.36%	1,865	2.71%	1.16%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	398,665,302	6.21%	3,085	4.49%	1.16%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	315,440,600	4.92%	2,612	3.80%	1.80%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	332,430,717	5.18%	2,699	3.92%	1.84%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	256,775,697	4.00%	2,095	3.05%	1.69%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	197,965,510	3.08%	1,559	2.27%	1.47%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	341,528,658	5.32%	2,575	3.74%	1.52%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	399,671,044	6.23%	3,028	4.40%	1.97%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	421,149,151	6.56%	3,167	4.60%	1.95%	105,104,887	1.32%	703	0.91%	2.18%
2049	355,788,934	5.54%	2,563	3.73%	1.71%	19,766,453	0.25%	120	0.16%	1.10%
2050	34,495,200	0.54%	211	0.31%	0.92%	31,467,790	0.40%	181	0.23%	0.98%
2051	52,030,560	0.81%	305	0.44%	0.63%	62,084,080	0.78%	345	0.45%	0.75%
2052	24,677,933	0.38%	170	0.25%	1.57%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,146,688	0.08%	32	0.05%	1.88%	7,032,298	0.09%	42	0.05%	2.22%
2054	154,425	0.00%	1	0.00%	1.52%					
	6,417,567,202	100.00%	68,775	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	622,084	0.01%	2	0.00%	1.20%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	5,246,123	0.08%	32	0.05%	0.64%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	406,780,458	6.34%	3,353	4.88%	1.66%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	873,432,719	13.61%	7,776	11.31%	1.99%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	743,116,047	11.58%	7,184	10.45%	2.11%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	792,943,248	12.36%	8,210	11.94%	1.88%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	397,054,891	6.19%	4,322	6.28%	1.64%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	283,926,262	4.42%	3,055	4.44%	1.71%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	267,937,548	4.18%	2,775	4.03%	1.89%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	313,222,568	4.88%	3,265	4.75%	1.98%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	787,473,782	12.27%	8,086	11.76%	0.87%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,545,811,472	24.09%	20,715	30.12%	0.96%	983,915,951	12.36%	12,548	16.26%	1.16%
	6,417,567,202	100.00%	68,775	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 18.75 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	7,115,735	0.11%	1,364	1.98%	1.71%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	15,994,494	0.25%	1,161	1.69%	1.74%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	33,489,544	0.52%	1,452	2.11%	1.35%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	27,775,706	0.43%	948	1.38%	1.30%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	72,957,696	1.14%	1,937	2.82%	0.92%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	134,836,341	2.10%	3,081	4.48%	1.32%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	119,960,908	1.87%	2,334	3.39%	1.61%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	126,645,294	1.97%	2,138	3.11%	1.40%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	120,604,478	1.88%	1,886	2.74%	1.42%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	166,420,566	2.59%	2,328	3.38%	0.93%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	270,839,204	4.22%	3,573	5.20%	1.21%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	184,131,562	2.87%	2,341	3.40%	1.64%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	209,029,338	3.26%	2,487	3.62%	1.68%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	159,589,794	2.49%	1,755	2.55%	1.45%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	192,719,150	3.00%	2,008	2.92%	1.04%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	397,865,973	6.20%	4,044	5.88%	1.32%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	353,783,714	5.51%	3,472	5.05%	1.62%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	277,654,070	4.33%	2,732	3.97%	1.89%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	223,284,376	3.48%	2,020	2.94%	1.70%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	209,773,911	3.27%	1,809	2.63%	1.15%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	438,280,595	6.83%	3,371	4.90%	1.21%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	304,672,206	4.75%	2,576	3.75%	1.85%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	331,294,222	5.16%	2,676	3.89%	1.84%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	222,734,585	3.47%	1,796	2.61%	1.64%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	220,675,567	3.44%	1,732	2.52%	1.45%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	373,590,242	5.82%	2,814	4.09%	1.60%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	392,447,345	6.12%	2,964	4.31%	1.98%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	410,813,916	6.40%	3,080	4.48%	1.94%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	311,338,923	4.85%	2,231	3.24%	1.68%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	29,525,446	0.46%	185	0.27%	0.78%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	77,722,302	1.21%	480	0.70%	1.01%	161,577,945	2.03%	954	1.24%	1.17%
	6,417,567,202	100.00%	68,775	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	2,016,442,952	31.42%	24,493	35.61%	2.92%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	186,637,231	2.91%	2,101	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,899,134,586	29.59%	21,494	31.25%	0.43%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,315,352,434	36.08%	20,687	30.08%	1.29%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	6,417,567,202	100.00%	68,775	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	2,016,170,401	31.42%	24,490	35.61%	2.92%	2,629,529,956	33.04%	28,790	37.30%	2.91%
Floating Rate BCE	186,637,231	2.91%	2,101	3.05%	2.38%	278,165,162	3.49%	2,785	3.61%	1.36%
Floating Rate EURIBOR	1,899,134,586	29.59%	21,494	31.25%	0.43%	2,484,165,253	31.21%	24,283	31.46%	0.67%
Floating Rate EURIBOR	2,315,352,434	36.08%	20,687	30.08%	1.29%	2,399,022,631	30.14%	19,535	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						5,987,164	0.08%	66	0.09%	4.70%
2021	272,550	0.00%	3	0.00%	5.28%	908,358	0.01%	9	0.01%	5.14%
	6,417,567,202	100.00%	68,775	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	1,756,397,205	27.37%	17,475	25.41%	1.63%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,225,991,476	50.27%	34,652	50.38%	1.25%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,245,258	0.05%	33	0.05%	2.46%					
Southern Italy	1,431,933,264	22.31%	16,615	24.16%	2.10%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	6,417,567,202	100.00%	68,775	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	6,290,370,338	98.02%	67,487	98.13%	1.54%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	127,196,864	1.98%	1,288	1.87%	1.75%	116,323,454	1.46%	1,084	1.40%	2.05%
	6,417,567,202	100.00%	68,775	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 50.65% 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%	999,076,562	15.57%	20,668	30.05%	1.40%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	806,797,784	12.57%	9,235	13.43%	1.29%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,014,089,602	15.80%	9,789	14.23%	1.30%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,212,873,728	18.90%	10,420	15.15%	1.46%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,386,815,717	21.61%	11,269	16.39%	1.75%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	997,913,809	15.55%	7,394	10.75%	1.97%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	6,417,567,202	100.00%	68,775	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.56% 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%	229,112,194	3.57%	4,934	7.17%	1.82%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	363,730,981	5.67%	6,088	8.85%	1.60%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	632,171,536	9.85%	8,671	12.61%	1.48%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	833,456,944	12.99%	9,642	14.02%	1.41%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,266,804,778	19.74%	13,039	18.96%	1.46%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,092,290,769	48.18%	26,401	38.39%	1.60%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	6,417,567,202	100.00%	68,775	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	416,469,569	6.49%	10,718	15.58%	2.37%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	854,731,097	13.32%	14,256	20.73%	1.98%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,038,859,656	16.19%	12,945	18.82%	1.78%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,142,506,631	17.80%	11,423	16.61%	1.64%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	749,974,778	11.69%	6,137	8.92%	1.51%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	736,026,637	11.47%	5,506	8.01%	1.25%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	356,482,229	5.55%	2,323	3.38%	1.15%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	351,266,721	5.47%	2,135	3.10%	1.06%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	152,560,494	2.38%	810	1.18%	1.09%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	184,625,599	2.88%	957	1.39%	0.93%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	73,208,456	1.14%	330	0.48%	0.92%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	81,942,029	1.28%	360	0.52%	0.87%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	35,932,244	0.56%	142	0.21%	0.91%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	60,327,670	0.94%	233	0.34%	0.84%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	19,214,329	0.30%	68	0.10%	0.85%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	24,025,563	0.37%	88	0.13%	0.75%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	11,775,128	0.18%	38	0.06%	0.62%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	31,343,853	0.49%	94	0.14%	0.68%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	80,992,438	1.26%	194	0.28%	0.53%	103,623,611	1.30%	224	0.29%	0.91%
more	15,302,084	0.24%	18	0.03%	0.47%	19,011,069	0.24%	19	0.02%	0.62%
	6,417,567,202	100.00%	68,775	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	87,094	0.00%	166	0.24%	2.05%					
1,000 - 8,000	6,257,254	0.10%	1,372	1.99%	2.28%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	33,717,076	0.53%	2,373	3.45%	1.98%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	436,394,867	6.80%	11,795	17.15%	1.86%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	838,060,119	13.06%	13,345	19.40%	1.77%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,138,514,494	17.74%	13,062	18.99%	1.68%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,170,732,004	18.24%	10,458	15.21%	1.65%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	959,778,234	14.96%	7,034	10.23%	1.49%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	648,040,267	10.10%	4,024	5.85%	1.42%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	401,923,066	6.26%	2,160	3.14%	1.26%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	249,636,269	3.89%	1,181	1.72%	1.22%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	154,817,181	2.41%	656	0.95%	1.18%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	99,080,009	1.54%	379	0.55%	1.05%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	67,620,236	1.05%	236	0.34%	1.02%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	44,175,057	0.69%	142	0.21%	1.01%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	34,932,807	0.54%	104	0.15%	0.99%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	24,978,496	0.39%	69	0.10%	0.97%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	19,962,943	0.31%	52	0.08%	0.80%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	17,261,556	0.27%	42	0.06%	0.82%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	11,361,572	0.18%	26	0.04%	0.54%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	9,188,078	0.14%	20	0.03%	0.67%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	6,321,608	0.10%	13	0.02%	0.75%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	39,187,790	0.61%	61	0.09%	0.55%	54,556,856	0.69%	87	0.11%	0.91%
more	5,539,127	0.09%	5	0.01%	0.56%	13,695,041	0.17%	12	0.02%	0.77%
	6,417,567,202	100.00%	68,775	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	630,388,828	9.82%	8,035	11.68%	2.11%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,957,218,860	61.66%	41,312	60.07%	1.42%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	796,938,738	12.42%	7,376	10.72%	1.89%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	55,639,876	0.87%	901	1.31%	2.24%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	787,639,195	12.27%	8,762	12.74%	1.36%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	189,638,998	2.95%	2,388	3.47%	1.36%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	102,707	0.00%	1	0.00%	0.00%					
	6,417,567,202	100.00%	68,775	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	6,262,648,106	97.59%	66,573	96.80%	1.55%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	154,919,096	2.41%	2,202	3.20%	1.24%	221,206,041	2.78%	2,750	3.56%	1.65%
	6,417,567,202	100.00%	68,775	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	6,417,567,202	100.00%	68,775	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,417,567,202	100.00%	68,775	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	6,417,567,202	100.00%	68,775	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,417,567,202	100.00%	68,775	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	6,416,447,242	99.98%	68,762	99.98%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	1,119,960	0.02%	13	0.02%	0.00%					
	6,417,567,202	100.00%	68,775	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	6,199,307,760	96.60%	66,876	97.24%	1.49%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	218,259,442	3.40%	1,899	2.76%	0.06%					
	6,417,567,202	100.00%	68,775	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	5,226,870,649	81.45%	56,570	82.25%	1.59%	6,430,362,845	80.79%	63,343	82.25%	1.96%
Other	17,767,282	0.28%	175	0.25%	0.93%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	113,676,903	1.77%	1,898	2.76%	2.09%	129,783,371	1.63%	1,852	2.76%	2.36%
Self-employed	1,024,345,418	15.96%	9,595	13.95%	1.25%	1,331,046,431	16.72%	11,202	13.95%	1.64%
Temporary	23,325,679	0.36%	336	0.49%	1.51%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	11,581,272	0.18%	201	0.29%	1.86%	13,281,201	0.17%	201	0.29%	2.19%
	6,417,567,202	100.00%	68,775	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	3,766,195,446	58.69%	37,295	54.23%	1.80%	4,177,491,051	52.49%	37,662	54.23%	2.17%
ING	1,927,392,828	30.03%	23,497	34.17%	1.21%	2,729,690,143	34.30%	29,346	34.17%	1.67%
MOL	723,978,928	11.28%	7,983	11.61%	1.10%	1,051,948,706	13.22%	10,185	11.61%	1.53%
	6,417,567,202	100.00%	68,775	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	2	327,635.61	0.00%	0.01%	
Floating to Fixed	4,161	399,776,445.86	6.05%	6.23%	
Fixed to Fixed	670	48,421,245.37	0.97%	0.75%	
	4,833	448,525,326.84	7.03%	6.99%	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	6,417,567,202	100.00%	68,775	100.00%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments										
	6,417,567,202	100.00%	68,775	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	66,136	0	2,956	3,194	6,125,025,912	96.16%	95.44%
0 - 1 Month	286	100,757	44,917	145,675	27,136,651	0.42%	0.42%
1 - 2 Months	110	72,905	42,827	115,732	11,287,027	0.16%	0.18%
2 - 3 Months	42	50,691	22,837	73,528	4,464,811	0.06%	0.07%
3 - 4 Months	54	80,880	43,539	124,419	6,301,110	0.08%	0.10%
4 - 5 Months	33	68,626	27,742	96,367	3,422,097	0.05%	0.05%
5 - 6 Months	34	70,853	34,762	105,615	3,470,827	0.05%	0.05%
6 - 7 Months	27	85,084	32,594	117,679	2,537,792	0.04%	0.04%
7 - 8 Months	23	75,539	26,105	101,644	2,190,141	0.03%	0.03%
8 - 9 Months	19	114,580	27,557	142,136	2,355,276	0.03%	0.04%
9 - 10 Months	20	94,363	31,747	126,111	1,966,291	0.03%	0.03%
10 - 11 Months	13	49,943	24,966	74,909	1,180,165	0.02%	0.02%
11 - 12 Months	5	22,644	14,366	37,011	551,351	0.01%	0.01%
> 12 Months	74	445,928	244,265	690,193	7,418,310	0.11%	0.12%
Payment Holiday	1,899	260,065	131,810	391,875	218,259,442	2.76%	3.40%
	68,775	1,592,858	752,991	2,346,087	6,417,567,202	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	195	62,001.23	28,468.91	90,470.14	20,307,281.00	20,785,392.39	0.28%	0.32%
≥ 6 Months in Arrears	2	7,515.43	1,589.71	9,105.14	242,828.03		0.00%	0.00%
Default	510	755,954.72	309,107.76	1,065,062.48	51,783,832.09	52,914,276.42	0.74%	0.81%
Incaglio	0						0.00%	
>12 Months in Arrears	74	445,927.52	244,265.12	690,192.64	7,418,309.71	6,993,124.17	0.11%	0.12%
Sofferenza	32	0.00	0.00	0.00	2,868,392.24	2,868,392.24	0.05%	0.04%
	813	1,271,398.90	583,431.50	1,854,830.40	82,620,643.07	83,561,185.22	1.18%	1.29%

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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