

Leone Arancio RMBS S.R.L.



Monthly Investor Report

Before Portfolio Checks

04 March 2022

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	06 April 2022

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,709,972,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,459,215,000.00€	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
				€ 5,721,217,000.00	€7,959,130,000.00	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	04-Mar-22	05-Jul-18
Portfolio Cut off date	01-Feb-22	01-Mar-18
Initial Principal Balance	5,721,217,000.00	7,959,130,000.00
Of which Cash Available for Replenishment of the Notes	118,346,582.27	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,479,611.38	0.00
Of which Active Outstanding Notional Amount	5,601,390,806.35	7,959,129,900.89
Number of Loans	62,663	77,193
Number of Borrowers	62,663	77,193
Average Principal Balance (Loanparts)	89,389.13	103,106.89
Average Principal Balance (Borrowers)	89,389.13	103,106.89
Coupon: Weighted Average	1.51%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.84%	62.76%
Weighted Average Loan to Market Value	48.89%	52.64%
Seasoning (months): Weighted Average	94.64	61.16
Remaining Tenor (months): Weighted Average	216.59	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.21%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.34%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	341,664,809.77	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 Amortisation 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	0.04%	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	1,244,702,063	22.22%	12,747	20.34%	2.55%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	102,944,484	1.84%	1,665	2.66%	0.34%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	485,116,082	8.66%	9,215	14.71%	3.21%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	158,523,811	2.83%	1,901	3.03%	2.37%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,610,104,367	64.45%	37,135	59.26%	0.91%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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%	199,485,544	3.56%	1,408	2.25%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	846,508,711	15.11%	10,412	16.62%	0.25%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,216,158,036	21.71%	13,027	20.79%	0.74%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,005,284,411	17.95%	9,056	14.45%	1.28%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	427,763,552	7.64%	4,298	6.86%	1.75%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	690,789,359	12.33%	8,007	12.78%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	799,777,680	14.28%	9,681	15.45%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	185,564,789	3.31%	2,347	3.75%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	63,510,194	1.13%	1,038	1.66%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	53,706,238	0.96%	788	1.26%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	29,919,338	0.53%	542	0.86%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	23,031,152	0.41%	403	0.64%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	5,961,027	0.11%	123	0.20%	4.38%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	5,380,892	0.10%	108	0.17%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	12,116,557	0.22%	287	0.46%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	7,401,710	0.13%	216	0.34%	5.12%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	9,304,924	0.17%	297	0.47%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	12,318,491	0.22%	371	0.59%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	6,127,575	0.11%	199	0.32%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	623,784	0.01%	33	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	451,291	0.01%	16	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	40,110	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	142,254	0.00%	3	0.00%	6.83%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	23,186	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	12,490,026	0.22%	351	0.56%	0.23%	29,610,965	0.37%	621	0.80%	0.46%
2005	63,311,308	1.13%	1,436	2.29%	0.32%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	157,441,694	2.81%	2,401	3.83%	0.52%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	266,634,200	4.76%	3,733	5.96%	0.83%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	275,114,013	4.91%	3,939	6.29%	0.94%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	231,121,507	4.13%	3,115	4.97%	1.63%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	288,810,884	5.16%	3,371	5.38%	0.85%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	686,689,306	12.26%	7,066	11.28%	0.81%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	288,943,412	5.16%	3,116	4.97%	1.89%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	239,146,606	4.27%	2,605	4.16%	1.87%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	241,447,448	4.31%	2,733	4.36%	1.70%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	341,630,981	6.10%	3,925	6.26%	1.62%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	661,995,566	11.82%	7,287	11.63%	1.73%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	652,944,625	11.66%	6,716	10.72%	2.09%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	748,045,706	13.35%	7,034	11.23%	1.98%	78,806,542	0.99%	640	0.83%	2.38%
2019	438,290,699	7.82%	3,791	6.05%	1.67%					
2020	7,332,824	0.13%	44	0.07%	0.83%					
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	142,275	0.00%	4	0.01%	0.48%	20,973,886	0.26%	956	1.24%	1.06%
2021	47,544	0.00%	2	0.00%	0.00%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	3,660,423	0.07%	878	1.40%	1.75%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	15,828,383	0.28%	1,243	1.98%	1.45%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	21,104,015	0.38%	1,066	1.70%	1.30%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	45,537,565	0.81%	1,552	2.48%	0.88%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	99,060,864	1.77%	2,800	4.47%	1.23%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	95,857,085	1.71%	2,262	3.61%	1.58%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	110,866,803	1.98%	2,161	3.45%	1.44%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	98,459,474	1.76%	1,758	2.81%	1.41%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	128,037,177	2.29%	2,018	3.22%	1.00%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	224,637,874	4.01%	3,250	5.19%	1.09%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	175,334,411	3.13%	2,457	3.92%	1.61%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	171,191,738	3.06%	2,202	3.51%	1.66%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	149,972,610	2.68%	1,790	2.86%	1.51%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	156,012,924	2.79%	1,733	2.77%	1.06%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	338,385,943	6.04%	3,662	5.84%	1.20%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	301,227,395	5.38%	3,118	4.98%	1.53%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	250,612,475	4.47%	2,599	4.15%	1.80%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	211,468,078	3.78%	2,041	3.26%	1.77%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	193,931,663	3.46%	1,751	2.79%	1.16%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	351,824,844	6.28%	2,840	4.53%	1.09%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	275,490,402	4.92%	2,371	3.78%	1.75%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	299,393,617	5.34%	2,516	4.02%	1.80%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	233,490,485	4.17%	1,958	3.12%	1.67%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	179,491,260	3.20%	1,461	2.33%	1.46%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	303,619,814	5.42%	2,358	3.76%	1.40%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	348,112,182	6.21%	2,729	4.36%	1.89%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	376,711,972	6.73%	2,927	4.67%	1.91%	105,104,887	1.32%	703	0.91%	2.18%
2049	325,490,531	5.81%	2,420	3.86%	1.71%	19,766,453	0.25%	120	0.16%	1.10%
2050	38,071,958	0.68%	244	0.39%	1.09%	31,467,790	0.40%	181	0.23%	0.98%
2051	49,632,219	0.89%	295	0.47%	0.61%	62,084,080	0.78%	345	0.45%	0.75%
2052	23,004,654	0.41%	161	0.26%	1.55%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,528,253	0.10%	35	0.06%	1.66%	7,032,298	0.09%	42	0.05%	2.22%
2054	151,897	0.00%	1	0.00%	1.52%					
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	5,641,657	0.10%	34	0.05%	0.74%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	362,515,749	6.47%	3,118	4.98%	1.64%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	777,443,279	13.88%	7,253	11.57%	1.96%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	649,983,801	11.60%	6,625	10.57%	2.08%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	685,545,523	12.24%	7,529	12.02%	1.78%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	348,354,218	6.22%	3,999	6.38%	1.60%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	249,214,376	4.45%	2,817	4.50%	1.68%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	234,541,057	4.19%	2,558	4.08%	1.86%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	272,606,871	4.87%	2,987	4.77%	1.95%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	2,015,544,276	35.98%	25,743	41.08%	0.90%	983,915,951	12.36%	12,548	16.26%	1.16%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 18.05 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	5,458,377	0.10%	1,077	1.72%	1.70%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	18,867,643	0.34%	1,313	2.10%	1.34%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	18,554,468	0.33%	882	1.41%	1.31%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	49,565,486	0.88%	1,672	2.67%	0.89%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	109,722,624	1.96%	3,038	4.85%	1.30%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	97,120,744	1.73%	2,188	3.49%	1.59%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	103,222,545	1.84%	1,991	3.18%	1.38%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	94,951,927	1.70%	1,682	2.68%	1.42%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	148,582,176	2.65%	2,305	3.68%	0.97%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	231,295,324	4.13%	3,332	5.32%	1.17%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	157,749,691	2.82%	2,187	3.49%	1.63%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	169,169,408	3.02%	2,160	3.45%	1.67%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	155,393,511	2.77%	1,839	2.93%	1.44%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	169,032,265	3.02%	1,870	2.98%	1.03%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	341,326,013	6.09%	3,696	5.90%	1.25%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	291,760,146	5.21%	2,988	4.77%	1.55%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	264,058,896	4.71%	2,745	4.38%	1.83%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	197,702,881	3.53%	1,869	2.98%	1.67%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	188,976,559	3.37%	1,701	2.71%	1.16%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	358,956,280	6.41%	2,887	4.61%	1.10%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	294,520,727	5.26%	2,557	4.08%	1.79%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	297,856,956	5.32%	2,484	3.96%	1.81%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	202,985,688	3.62%	1,690	2.70%	1.61%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	183,998,566	3.28%	1,494	2.38%	1.44%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	345,041,638	6.16%	2,685	4.28%	1.46%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	344,876,709	6.16%	2,688	4.29%	1.92%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	368,925,977	6.59%	2,855	4.56%	1.90%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	280,103,699	5.00%	2,085	3.33%	1.69%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	37,498,066	0.67%	238	0.38%	1.01%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	52,123,974	0.93%	312	0.50%	0.70%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	21,991,841	0.39%	153	0.24%	1.64%	161,577,945	2.03%	954	1.24%	1.17%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	1,736,960,270	31.01%	22,029	35.15%	2.87%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	157,980,081	2.82%	1,897	3.03%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,663,288,633	29.69%	19,588	31.26%	0.44%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,043,161,821	36.48%	19,149	30.56%	1.63%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	1,737,062,977	31.01%	22,030	35.16%	2.87%	2,634,457,559	33.10%	28,829	37.35%	2.91%
Floating Rate BCE	157,980,081	2.82%	1,897	3.03%	2.38%	277,733,655	3.49%	2,782	3.60%	1.36%
Floating Rate EURIBOR	1,663,185,927	29.69%	19,587	31.26%	0.44%	2,481,974,579	31.18%	24,267	31.44%	0.67%
Floating Rate EURIBOR	2,043,161,821	36.48%	19,149	30.56%	1.63%	2,396,717,208	30.11%	19,515	25.28%	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%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	1,528,509,281	27.29%	15,901	25.38%	1.59%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,808,109,094	50.13%	31,419	50.14%	1.22%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,856,888	0.05%	30	0.05%	2.42%					
Southern Italy	1,261,915,544	22.53%	15,313	24.44%	2.05%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	5,485,134,547	97.92%	61,435	98.04%	1.50%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	116,256,259	2.08%	1,228	1.96%	1.73%	116,323,454	1.46%	1,084	1.40%	2.05%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 48.89%	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%	965,607,597	17.24%	20,356	32.48%	1.34%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	744,763,689	13.30%	8,676	13.85%	1.27%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	928,569,685	16.58%	9,090	14.51%	1.28%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,094,004,879	19.53%	9,562	15.26%	1.47%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,275,513,029	22.77%	10,538	16.82%	1.75%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	592,931,927	10.59%	4,441	7.09%	1.98%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.84%	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%	188,840,411	3.37%	4,287	6.84%	1.78%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	307,261,206	5.49%	5,453	8.70%	1.58%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	541,283,626	9.66%	7,831	12.50%	1.44%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	717,471,264	12.81%	8,758	13.98%	1.38%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,112,908,353	19.87%	11,996	19.14%	1.43%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,733,625,947	48.80%	24,338	38.84%	1.56%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	355,814,740	6.35%	9,601	15.32%	2.35%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	738,907,888	13.19%	12,896	20.58%	1.95%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	906,535,486	16.18%	11,861	18.93%	1.75%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	997,989,215	17.82%	10,449	16.67%	1.60%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	659,357,504	11.77%	5,644	9.01%	1.47%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	644,516,578	11.51%	5,026	8.02%	1.22%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	316,772,410	5.66%	2,160	3.45%	1.12%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	308,397,811	5.51%	1,965	3.14%	1.03%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	136,263,619	2.43%	756	1.21%	1.04%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	159,387,072	2.85%	873	1.39%	0.87%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	65,925,785	1.18%	312	0.50%	0.92%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	69,557,968	1.24%	327	0.52%	0.82%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	32,320,025	0.58%	132	0.21%	0.88%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	50,151,669	0.90%	205	0.33%	0.77%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	16,956,452	0.30%	61	0.10%	0.77%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	19,575,362	0.35%	76	0.12%	0.68%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	10,181,344	0.18%	35	0.06%	0.53%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	28,052,644	0.50%	88	0.14%	0.68%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	72,663,232	1.30%	180	0.29%	0.51%	103,623,611	1.30%	224	0.29%	0.91%
more	12,064,002	0.22%	16	0.03%	0.24%	19,011,069	0.24%	19	0.02%	0.62%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	67,319	0.00%	138	0.22%	2.63%					
1,000 - 8,000	5,204,661	0.09%	1,128	1.80%	2.19%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	37,308,111	0.67%	2,571	4.10%	1.77%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	436,018,446	7.78%	11,938	19.05%	1.84%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	786,541,663	14.04%	12,554	20.03%	1.71%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,023,939,324	18.28%	11,757	18.76%	1.64%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,033,838,622	18.46%	9,248	14.76%	1.59%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	820,843,876	14.65%	6,016	9.60%	1.45%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	525,275,909	9.38%	3,256	5.20%	1.34%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	318,225,555	5.68%	1,710	2.73%	1.21%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	200,576,062	3.58%	949	1.51%	1.20%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	119,928,234	2.14%	508	0.81%	1.07%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	79,687,332	1.42%	305	0.49%	1.03%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	51,881,014	0.93%	181	0.29%	1.00%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	34,736,036	0.62%	111	0.18%	0.90%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	21,877,832	0.39%	65	0.10%	0.94%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	23,183,466	0.41%	64	0.10%	0.75%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	13,948,139	0.25%	36	0.06%	0.64%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	11,072,623	0.20%	27	0.04%	0.67%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	9,110,502	0.16%	21	0.03%	0.80%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	8,770,150	0.16%	19	0.03%	0.59%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	4,893,320	0.09%	10	0.02%	0.70%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	31,124,260	0.56%	48	0.08%	0.48%	54,556,856	0.69%	87	0.11%	0.91%
more	3,338,349	0.06%	3	0.00%	0.22%	13,695,041	0.17%	12	0.02%	0.77%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	546,917,844	9.76%	7,438	11.87%	2.07%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,465,277,632	61.86%	37,421	59.72%	1.39%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	707,253,971	12.63%	6,844	10.92%	1.84%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	48,209,209	0.86%	851	1.36%	2.19%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	671,926,918	12.00%	7,929	12.65%	1.33%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	161,464,171	2.88%	2,176	3.47%	1.30%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	5,470,900,162	97.67%	60,762	96.97%	1.52%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	130,490,645	2.33%	1,901	3.03%	1.21%	221,206,041	2.78%	2,750	3.56%	1.65%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	5,601,390,806	100.00%	62,663	100.00%	1.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	5,601,390,806	100.00%	62,663	100.00%	1.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	5,599,781,708	99.97%	62,644	99.97%	1.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	1,609,098	0.03%	19	0.03%	0.00%					
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	5,557,933,382	99.22%	62,281	99.39%	1.50%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	43,457,424	0.78%	382	0.61%	0.01%					
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	4,570,791,160	81.60%	51,610	82.36%	1.56%	6,430,362,845	80.79%	63,343	82.36%	1.96%
Other	15,630,120	0.28%	157	0.25%	0.89%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	96,248,571	1.72%	1,757	2.80%	2.06%	129,783,371	1.63%	1,852	2.80%	2.36%
Self-employed	890,260,359	15.89%	8,669	13.83%	1.21%	1,331,046,431	16.72%	11,202	13.83%	1.64%
Temporary	18,880,835	0.34%	290	0.46%	1.48%	31,649,115	0.40%	386	0.46%	1.81%
Unemployed	9,579,762	0.17%	180	0.29%	1.86%	13,281,201	0.17%	201	0.29%	2.19%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	3,320,875,692	59.29%	34,429	54.94%	1.76%	4,177,491,051	52.49%	37,662	54.94%	2.17%
ING	1,648,789,326	29.44%	21,019	33.54%	1.18%	2,729,690,143	34.30%	29,346	33.54%	1.67%
MOL	631,725,789	11.28%	7,215	11.51%	1.07%	1,051,948,706	13.22%	10,185	11.51%	1.53%
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	718,214.17	0.01%	0.01%	
Floating to Fixed	5,832	562,636,354.69	9.31%	10.04%	
Fixed to Fixed	741	49,919,145.45	1.18%	0.89%	
	6,577	613,273,714.31	10.50%	10.95%	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 Instalments	5,601,390,806	100.00%	62,663	100.00%	1.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Instalments										
	5,601,390,806	100.00%	62,663	100.00%	1.51%	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	61,669	0	567	567	5,500,566,443	98.41%	98.20%
0 - 1 Month	204	73,569	31,304	104,578	18,686,067	0.33%	0.33%
1 - 2 Months	89	68,220	30,194	98,414	8,648,283	0.14%	0.15%
2 - 3 Months	66	78,188	33,951	112,139	6,491,564	0.11%	0.12%
3 - 4 Months	41	53,259	27,355	80,614	3,730,766	0.07%	0.07%
4 - 5 Months	33	64,312	23,167	87,479	3,023,579	0.05%	0.05%
5 - 6 Months	20	44,120	22,792	66,912	1,964,941	0.03%	0.04%
6 - 7 Months	22	57,628	24,849	82,477	2,164,833	0.04%	0.04%
7 - 8 Months	15	41,262	22,205	63,467	1,474,019	0.02%	0.03%
8 - 9 Months	16	57,775	22,355	80,130	1,630,947	0.03%	0.03%
9 - 10 Months	14	69,536	21,052	90,588	1,329,272	0.02%	0.02%
10 - 11 Months	8	28,336	17,245	45,581	831,372	0.01%	0.01%
11 - 12 Months	8	33,849	15,961	49,810	730,568	0.01%	0.01%
> 12 Months	76	624,122	227,945	852,067	6,660,727	0.12%	0.12%
Payment Holiday	382	185,435	90,353	275,788	43,457,424	0.61%	0.78%
	62,663	1,479,611	611,294	2,090,611	5,601,390,806	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	324	30,200.89	13,435.17	43,636.06	29,563,853.38	31,140,809.37	0.52%	0.53%
Default	802	713,672.99	316,367.69	1,030,040.68	83,713,151.79	85,510,915.04	1.28%	1.49%
Incaglio	0						0.00%	
>12 Months in Arrears	76	624,121.69	227,945.40	852,067.09	6,660,726.64	5,795,241.62	0.12%	0.12%
Sofferenza	115	0.00	0.00	0.00	11,474,541.04	11,474,541.04	0.18%	0.20%
	1,317	1,367,995.57	557,748.26	1,925,743.83	131,412,272.85	133,921,507.07	2.10%	2.35%

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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