

Leone Arancio RMBS S.R.L.



Monthly Investor Report

06 May 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	06-May-21	05-Jul-18
Portfolio Cut off date	01-Apr-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	305,638,877.31	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,471,974.39	0.00
Of which Active Outstanding Notional Amount	6,259,922,148.30	7,959,129,900.89
Number of Loans	67,595	77,193
Number of Borrowers	67,595	77,193
Average Principal Balance (Loanparts)	92,609.25	103,106.89
Average Principal Balance (Borrowers)	92,609.25	103,106.89
Coupon: Weighted Average	1.55%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.61%	62.76%
Weighted Average Loan to Market Value	50.34%	52.64%
Seasoning (months): Weighted Average	85.12	61.16
Remaining Tenor (months): Weighted Average	223.60	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	398,991,752.04	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%	0.59%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.66%	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	1,383,932,671	22.11%	13,634	20.17%	2.63%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	122,342,036	1.95%	1,773	2.62%	0.21%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	571,726,258	9.13%	10,329	15.28%	3.23%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	181,438,138	2.90%	2,063	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,000,483,045	63.91%	39,796	58.87%	0.93%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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%	212,032,884	3.39%	1,416	2.09%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	960,487,150	15.34%	11,390	16.85%	0.27%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,330,840,820	21.26%	13,814	20.44%	0.75%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,097,766,003	17.54%	9,538	14.11%	1.29%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	388,236,444	6.20%	3,738	5.53%	1.73%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	831,407,933	13.28%	9,120	13.49%	2.33%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	952,701,389	15.22%	10,894	16.12%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	217,762,859	3.48%	2,598	3.84%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	73,024,767	1.17%	1,123	1.66%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	61,709,450	0.99%	872	1.29%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	35,578,620	0.57%	644	0.95%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	26,498,466	0.42%	447	0.66%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	7,074,156	0.11%	170	0.25%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	5,240,048	0.08%	135	0.20%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	13,274,838	0.21%	366	0.54%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	9,234,034	0.15%	305	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	12,057,081	0.19%	337	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	15,696,554	0.25%	416	0.62%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	7,585,997	0.12%	210	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	822,486	0.01%	37	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	570,434	0.01%	18	0.03%	6.40%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	141,541	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	151,951	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	26,244	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	15,169,251	0.24%	389	0.58%	0.25%	29,610,965	0.37%	621	0.80%	0.46%
2005	74,381,221	1.19%	1,536	2.27%	0.34%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	178,736,806	2.86%	2,892	4.28%	0.56%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	301,301,082	4.81%	3,999	5.92%	0.89%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	316,798,599	5.06%	4,231	6.26%	1.01%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	266,556,883	4.26%	3,349	4.95%	1.59%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	321,697,677	5.14%	3,573	5.29%	0.88%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	764,306,961	12.21%	7,927	11.73%	0.85%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	322,519,880	5.15%	3,359	4.97%	1.92%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	268,567,353	4.29%	2,797	4.14%	1.91%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	267,336,565	4.27%	2,907	4.30%	1.73%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	382,143,672	6.10%	4,203	6.22%	1.64%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	740,916,698	11.84%	7,767	11.49%	1.84%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	730,003,976	11.66%	7,182	10.63%	2.12%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	821,973,529	13.13%	7,433	11.00%	2.01%	78,806,542	0.99%	640	0.83%	2.38%
2019	479,815,755	7.66%	4,006	5.93%	1.70%					
2020	7,696,239	0.12%	45	0.07%	0.83%					
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	145,972	0.00%	4	0.01%	0.56%	20,973,886	0.26%	956	1.24%	1.06%
2021	3,144,999	0.05%	906	1.34%	1.56%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	12,463,952	0.20%	1,159	1.71%	1.80%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	26,740,908	0.43%	1,359	2.01%	1.49%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	30,725,028	0.49%	1,138	1.68%	1.28%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	58,507,991	0.93%	1,627	2.41%	0.91%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	123,334,674	1.97%	2,960	4.38%	1.26%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	114,772,882	1.83%	2,381	3.52%	1.59%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	130,731,390	2.09%	2,277	3.37%	1.47%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	114,700,421	1.83%	1,843	2.73%	1.43%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	146,644,347	2.34%	2,124	3.14%	0.99%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	255,738,331	4.09%	3,438	5.09%	1.13%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	199,400,708	3.19%	2,592	3.83%	1.63%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	193,003,561	3.08%	2,342	3.46%	1.67%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	164,052,593	2.62%	1,849	2.74%	1.54%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	174,264,032	2.78%	1,845	2.73%	1.07%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	382,392,005	6.11%	3,925	5.81%	1.26%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	334,305,744	5.34%	3,324	4.92%	1.57%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	278,572,786	4.45%	2,770	4.10%	1.86%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	235,745,179	3.77%	2,186	3.23%	1.81%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	209,931,617	3.35%	1,823	2.70%	1.17%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	390,978,748	6.25%	3,042	4.50%	1.15%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	307,355,842	4.91%	2,565	3.79%	1.80%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	327,089,794	5.23%	2,664	3.94%	1.85%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	251,130,865	4.01%	2,061	3.05%	1.69%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	195,239,921	3.12%	1,544	2.28%	1.47%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	331,693,231	5.30%	2,514	3.72%	1.52%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	389,518,191	6.22%	2,967	4.39%	1.96%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	411,875,646	6.58%	3,113	4.61%	1.95%	105,104,887	1.32%	703	0.91%	2.18%
2049	350,016,559	5.59%	2,538	3.75%	1.72%	19,766,453	0.25%	120	0.16%	1.10%
2050	34,629,725	0.55%	213	0.32%	0.94%	31,467,790	0.40%	181	0.23%	0.98%
2051	51,333,130	0.82%	300	0.44%	0.63%	62,084,080	0.78%	345	0.45%	0.75%
2052	24,534,751	0.39%	170	0.25%	1.58%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,052,612	0.08%	31	0.05%	1.87%	7,032,298	0.09%	42	0.05%	2.22%
2054	154,010	0.00%	1	0.00%	1.54%					
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	3,776,659	0.06%	21	0.03%	0.72%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	222,238,389	3.55%	1,773	2.62%	1.55%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	951,806,658	15.20%	8,456	12.51%	1.94%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	684,209,938	10.93%	6,601	9.77%	2.11%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	792,889,487	12.67%	8,259	12.22%	1.95%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	415,885,247	6.64%	4,526	6.70%	1.64%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	307,241,835	4.91%	3,327	4.92%	1.68%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	243,173,324	3.88%	2,586	3.83%	1.90%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	322,939,278	5.16%	3,370	4.99%	1.97%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	725,577,911	11.59%	7,391	10.93%	0.93%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,590,183,423	25.40%	21,285	31.49%	0.96%	983,915,951	12.36%	12,548	16.26%	1.16%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 18.63 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	6,420,495	0.10%	1,312	1.94%	1.72%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,376,007	0.26%	1,201	1.78%	1.73%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	29,975,674	0.48%	1,327	1.96%	1.30%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	29,018,797	0.46%	978	1.45%	1.27%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	80,902,553	1.29%	2,185	3.23%	0.96%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	128,971,134	2.06%	2,981	4.41%	1.43%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	107,211,596	1.71%	2,074	3.07%	1.56%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	139,290,586	2.23%	2,385	3.53%	1.39%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	109,539,619	1.75%	1,713	2.53%	1.39%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	182,040,788	2.91%	2,534	3.75%	0.96%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	239,886,808	3.83%	3,231	4.78%	1.26%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	199,764,342	3.19%	2,506	3.71%	1.62%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	206,473,894	3.30%	2,487	3.68%	1.69%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	145,859,748	2.33%	1,600	2.37%	1.37%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	183,587,442	2.93%	1,921	2.84%	1.04%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	419,452,921	6.70%	4,304	6.37%	1.35%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	329,798,221	5.27%	3,251	4.81%	1.66%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	288,454,249	4.61%	2,825	4.18%	1.87%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	179,021,909	2.86%	1,611	2.38%	1.64%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	228,917,276	3.66%	1,966	2.91%	1.18%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	432,973,869	6.92%	3,359	4.97%	1.26%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	306,902,078	4.90%	2,587	3.83%	1.86%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	298,783,102	4.77%	2,427	3.59%	1.84%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	223,496,606	3.57%	1,812	2.68%	1.63%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	230,560,546	3.68%	1,808	2.67%	1.44%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	377,301,041	6.03%	2,852	4.22%	1.68%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	329,574,293	5.26%	2,491	3.69%	1.96%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	495,801,410	7.92%	3,744	5.54%	1.91%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	211,829,757	3.38%	1,495	2.21%	1.62%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	30,857,385	0.49%	196	0.29%	0.76%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	70,878,001	1.13%	432	0.64%	1.03%	161,577,945	2.03%	954	1.24%	1.17%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	1,959,142,745	31.30%	23,995	35.50%	2.92%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	181,271,862	2.90%	2,062	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,858,177,744	29.68%	21,171	31.32%	0.44%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,261,329,797	36.12%	20,367	30.13%	1.61%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	1,958,986,347	31.29%	23,994	35.50%	2.92%	2,630,874,076	33.05%	28,799	37.31%	2.91%
Floating Rate BCE	181,271,862	2.90%	2,062	3.05%	2.38%	278,165,162	3.49%	2,785	3.61%	1.36%
Floating Rate EURIBOR	1,858,075,037	29.68%	21,170	31.32%	0.44%	2,483,432,677	31.20%	24,278	31.45%	0.67%
Floating Rate EURIBOR	2,261,329,797	36.12%	20,367	30.13%	1.61%	2,398,411,088	30.13%	19,531	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	259,105	0.00%	2	0.00%	5.29%	908,358	0.01%	9	0.01%	5.14%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	1,713,159,592	27.37%	17,197	25.44%	1.63%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,145,751,959	50.25%	34,018	50.33%	1.25%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,123,678	0.05%	32	0.05%	2.45%					
Southern Italy	1,397,886,919	22.33%	16,348	24.19%	2.10%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	6,135,121,826	98.01%	66,322	98.12%	1.54%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	124,800,323	1.99%	1,273	1.88%	1.75%	116,323,454	1.46%	1,084	1.40%	2.05%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 50.34% 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%	994,798,295	15.89%	20,631	30.52%	1.40%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	789,992,349	12.62%	9,084	13.44%	1.30%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	998,234,966	15.95%	9,661	14.29%	1.30%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,198,325,111	19.14%	10,318	15.26%	1.47%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,361,266,808	21.75%	11,077	16.39%	1.76%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	917,304,619	14.65%	6,824	10.10%	1.97%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.61% 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%	222,021,109	3.55%	4,828	7.14%	1.82%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	352,546,383	5.63%	5,981	8.85%	1.61%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	613,414,096	9.80%	8,498	12.57%	1.48%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	811,432,784	12.96%	9,458	13.99%	1.41%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,238,536,285	19.79%	12,849	19.01%	1.46%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,021,971,491	48.27%	25,981	38.44%	1.60%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	405,094,260	6.47%	10,525	15.57%	2.37%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	832,294,831	13.30%	13,991	20.70%	1.98%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,013,448,859	16.19%	12,746	18.86%	1.78%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,113,424,018	17.79%	11,215	16.59%	1.64%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	732,708,347	11.70%	6,042	8.94%	1.51%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	718,260,070	11.47%	5,404	7.99%	1.25%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	348,438,501	5.57%	2,284	3.38%	1.15%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	342,997,057	5.48%	2,101	3.11%	1.07%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	149,685,083	2.39%	802	1.19%	1.09%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	180,081,431	2.88%	942	1.39%	0.93%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	72,011,767	1.15%	328	0.49%	0.93%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	80,608,862	1.29%	358	0.53%	0.88%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	35,309,444	0.56%	141	0.21%	0.92%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	58,256,405	0.93%	227	0.34%	0.84%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	18,877,673	0.30%	67	0.10%	0.86%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	21,888,943	0.35%	83	0.12%	0.72%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	11,663,579	0.19%	38	0.06%	0.63%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	30,514,757	0.49%	92	0.14%	0.70%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	79,198,078	1.27%	191	0.28%	0.54%	103,623,611	1.30%	224	0.29%	0.91%
more	15,160,183	0.24%	18	0.03%	0.48%	19,011,069	0.24%	19	0.02%	0.62%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	71,615	0.00%	152	0.22%	2.21%					
1,000 - 8,000	6,096,798	0.10%	1,380	2.04%	2.33%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	33,096,555	0.53%	2,324	3.44%	1.94%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	437,717,970	6.99%	11,876	17.57%	1.87%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	826,744,587	13.21%	13,172	19.49%	1.77%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,116,951,634	17.84%	12,816	18.96%	1.68%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,147,916,558	18.34%	10,252	15.17%	1.64%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	931,285,028	14.88%	6,821	10.09%	1.49%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	628,195,081	10.04%	3,897	5.77%	1.41%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	377,570,791	6.03%	2,028	3.00%	1.27%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	243,432,009	3.89%	1,152	1.70%	1.23%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	145,646,896	2.33%	618	0.91%	1.15%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	97,657,269	1.56%	374	0.55%	1.06%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	64,472,669	1.03%	225	0.33%	1.02%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	42,672,228	0.68%	137	0.20%	1.03%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	32,239,550	0.52%	96	0.14%	0.97%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	24,294,767	0.39%	67	0.10%	0.92%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	17,667,576	0.28%	46	0.07%	0.81%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	17,240,659	0.28%	42	0.06%	0.78%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	11,826,700	0.19%	27	0.04%	0.68%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	7,850,623	0.13%	17	0.03%	0.67%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	4,847,970	0.08%	10	0.01%	0.65%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	38,919,539	0.62%	61	0.09%	0.56%	54,556,856	0.69%	87	0.11%	0.91%
more	5,507,075	0.09%	5	0.01%	0.57%	13,695,041	0.17%	12	0.02%	0.77%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	615,827,865	9.84%	7,932	11.73%	2.11%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,861,454,155	61.69%	40,555	60.00%	1.42%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	779,800,812	12.46%	7,277	10.77%	1.89%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	54,267,478	0.87%	890	1.32%	2.23%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	764,416,231	12.21%	8,592	12.71%	1.36%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	184,052,899	2.94%	2,348	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%					
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	6,109,035,653	97.59%	65,436	96.81%	1.55%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	150,886,495	2.41%	2,159	3.19%	1.24%	221,206,041	2.78%	2,750	3.56%	1.65%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	6,259,922,148	100.00%	67,595	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	6,259,922,148	100.00%	67,595	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	6,259,545,037	99.99%	67,591	99.99%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	377,111	0.01%	4	0.01%	0.00%					
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	6,034,461,929	96.40%	65,622	97.08%	1.48%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	225,460,219	3.60%	1,973	2.92%	0.06%					
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	5,098,514,376	81.45%	55,595	82.25%	1.59%	6,430,362,845	80.79%	63,343	82.25%	1.96%
Other	17,535,580	0.28%	171	0.25%	0.94%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	110,508,362	1.77%	1,876	2.78%	2.08%	129,783,371	1.63%	1,852	2.78%	2.36%
Self-employed	999,410,500	15.97%	9,421	13.94%	1.25%	1,331,046,431	16.72%	11,202	13.94%	1.64%
Temporary	22,635,885	0.36%	332	0.49%	1.51%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	11,317,445	0.18%	200	0.30%	1.86%	13,281,201	0.17%	201	0.30%	2.19%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	3,678,183,539	58.76%	36,719	54.32%	1.80%	4,177,491,051	52.49%	37,662	54.32%	2.17%
ING	1,876,828,239	29.98%	23,053	34.10%	1.21%	2,729,690,143	34.30%	29,346	34.10%	1.67%
MOL	704,910,370	11.26%	7,823	11.57%	1.10%	1,051,948,706	13.22%	10,185	11.57%	1.53%
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	745,570.54	0.01%	0.01%	
Floating to Fixed	4,366	418,108,440.03	6.46%	6.68%	
Fixed to Fixed	685	48,582,121.42	1.01%	0.78%	
	5,055	467,436,131.99	7.48%	7.47%	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	6,259,922,148	100.00%	67,595	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments										
	6,259,922,148	100.00%	67,595	100.00%	1.55%	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	64,893	0	2,641	2,641	5,961,394,511	96.00%	95.23%
0 - 1 Month	294	105,470	48,562	154,032	28,544,142	0.43%	0.46%
1 - 2 Months	103	68,937	39,413	108,350	10,837,819	0.15%	0.17%
2 - 3 Months	58	62,335	31,891	94,226	6,164,271	0.09%	0.10%
3 - 4 Months	33	50,416	20,991	71,408	3,365,950	0.05%	0.05%
4 - 5 Months	31	64,030	30,111	94,141	3,517,417	0.05%	0.06%
5 - 6 Months	39	96,690	36,168	132,859	3,899,355	0.06%	0.06%
6 - 7 Months	16	54,867	15,309	70,176	1,417,521	0.02%	0.02%
7 - 8 Months	25	72,483	41,693	114,176	2,727,779	0.04%	0.04%
8 - 9 Months	23	90,431	34,560	124,991	2,008,124	0.03%	0.03%
9 - 10 Months	14	45,890	21,741	67,631	1,267,733	0.02%	0.02%
10 - 11 Months	16	130,766	25,010	155,776	2,082,687	0.02%	0.03%
11 - 12 Months	18	80,937	38,629	119,566	1,779,131	0.03%	0.03%
> 12 Months	59	339,846	162,262	502,108	5,455,488	0.09%	0.09%
Payment Holiday	1,973	208,875	119,591	328,465	225,460,219	2.92%	3.60%
	67,595	1,471,974	668,572	2,140,546	6,259,922,148	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	216	52,720.75	28,757.95	81,478.70	21,529,599.76	22,157,222.08	0.32%	0.34%
≥ 6 Months in Arrears	4	15,896.06	3,937.99	19,834.05	526,389.85		0.01%	0.01%
Default	536	764,013.22	311,025.20	1,075,038.42	55,145,651.83	56,411,211.60	0.79%	0.88%
Incaglio	0						0.00%	
>12 Months in Arrears	59	339,845.93	162,262.08	502,108.01	5,455,488.11	5,076,838.87	0.09%	0.09%
Sofferenza	57	0.00	0.00	0.00	5,674,573.58	5,674,573.58	0.08%	0.09%
	872	1,172,475.96	505,983.22	1,678,459.18	88,331,703.13	89,319,846.13	1.29%	1.41%

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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