

Leone Arancio RMBS S.R.L.



Monthly Investor Report

05 November 2020

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	07 January 2021

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAsf	4,164,615,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAsf	2,242,485,000.00€	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
				€ 7,959,130,000.00	€7,959,130,000.00	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	05-Nov-20	05-Jul-18
Portfolio Cut off date	01-Oct-20	01-Mar-18
Initial Principal Balance	7,959,130,000.00	7,959,130,000.00
Of which Cash Available for Replenishment of the Notes	1,217,038,061.05	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,650,838.28	0.00
Of which Active Outstanding Notional Amount	6,740,441,100.67	7,959,129,900.89
Number of Loans	71,108	77,193
Number of Borrowers	71,108	77,193
Average Principal Balance (Loanparts)	94,791.60	103,106.89
Average Principal Balance (Borrowers)	94,791.60	103,106.89
Coupon: Weighted Average	1.59%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.51%	62.76%
Weighted Average Loan to Market Value	51.28%	52.64%
Seasoning (months): Weighted Average	79.12	61.16
Remaining Tenor (months): Weighted Average	228.12	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.26%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.26%	4.37%
Weighted Average Spread on Floating Rate Loans	1.48%	1.64%
Total Set-off Risk	427,538,691.95	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%	0.49%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.56%	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	14.87%	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	4.95%	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	1,504,512,953	22.32%	14,429	20.29%	2.67%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	133,900,135	1.99%	1,833	2.58%	0.26%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	638,707,097	9.48%	11,066	15.56%	3.26%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	197,414,155	2.93%	2,183	3.07%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,265,906,761	63.29%	41,597	58.50%	0.97%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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%	52,407,897	0.78%	360	0.51%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	1,154,994,843	17.14%	12,612	17.74%	0.24%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,346,162,235	19.97%	13,831	19.45%	0.76%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,223,443,619	18.15%	10,447	14.69%	1.30%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	410,525,737	6.09%	3,781	5.32%	1.72%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	908,166,075	13.47%	9,592	13.49%	2.34%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,086,818,812	16.12%	12,002	16.88%	2.76%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	252,722,134	3.75%	2,916	4.10%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	82,863,305	1.23%	1,218	1.71%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	69,086,028	1.02%	943	1.33%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	39,543,409	0.59%	683	0.96%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	28,408,605	0.42%	487	0.68%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	8,246,624	0.12%	200	0.28%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	6,630,346	0.10%	222	0.31%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	16,493,114	0.24%	401	0.56%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	10,784,437	0.16%	318	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	14,388,013	0.21%	363	0.51%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	17,933,756	0.27%	443	0.62%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	8,736,696	0.13%	223	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	932,878	0.01%	38	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	682,117	0.01%	19	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	145,468	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	157,508	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	167,441	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	17,155,422	0.25%	411	0.58%	0.27%	29,610,965	0.37%	621	0.80%	0.46%
2005	81,472,048	1.21%	1,684	2.37%	0.36%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	194,461,946	2.89%	3,108	4.37%	0.60%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	324,824,945	4.82%	4,165	5.86%	0.96%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	341,279,734	5.06%	4,415	6.21%	1.06%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	289,941,175	4.30%	3,526	4.96%	1.62%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	342,382,220	5.08%	3,802	5.35%	0.91%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	812,170,618	12.05%	8,304	11.68%	0.89%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	345,317,029	5.12%	3,513	4.94%	1.97%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	288,244,788	4.28%	2,921	4.11%	1.96%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	286,907,702	4.26%	3,036	4.27%	1.78%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	413,140,180	6.13%	4,416	6.21%	1.74%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	803,115,070	11.91%	8,164	11.48%	1.89%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	794,142,842	11.78%	7,608	10.70%	2.16%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	880,946,050	13.07%	7,774	10.93%	2.05%	78,806,542	0.99%	640	0.83%	2.38%
2019	516,814,491	7.67%	4,214	5.93%	1.74%					
2020	8,124,842	0.12%	47	0.07%	0.88%					
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	312,715	0.00%	247	0.35%	1.23%	20,973,886	0.26%	956	1.24%	1.06%
2021	8,743,065	0.13%	1,270	1.79%	1.61%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	18,540,002	0.28%	1,227	1.73%	1.83%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	34,328,179	0.51%	1,429	2.01%	1.51%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	35,758,204	0.53%	1,154	1.62%	1.29%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	67,263,609	1.00%	1,688	2.37%	0.95%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	138,985,168	2.06%	3,062	4.31%	1.28%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	126,856,730	1.88%	2,450	3.45%	1.64%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	144,170,379	2.14%	2,359	3.32%	1.51%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	123,974,617	1.84%	1,884	2.65%	1.47%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	156,828,681	2.33%	2,173	3.06%	1.04%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	279,230,687	4.14%	3,599	5.06%	1.16%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	214,118,480	3.18%	2,694	3.79%	1.69%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	207,792,570	3.08%	2,437	3.43%	1.70%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	177,197,400	2.63%	1,930	2.71%	1.59%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	185,042,605	2.75%	1,908	2.68%	1.13%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	414,851,719	6.15%	4,134	5.81%	1.32%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	357,247,971	5.30%	3,482	4.90%	1.63%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	297,298,996	4.41%	2,883	4.05%	1.92%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	252,656,630	3.75%	2,289	3.22%	1.83%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	225,273,826	3.34%	1,930	2.71%	1.22%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	418,168,061	6.20%	3,197	4.50%	1.21%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	327,838,700	4.86%	2,684	3.77%	1.87%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	346,556,017	5.14%	2,783	3.91%	1.89%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	266,194,031	3.95%	2,146	3.02%	1.73%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	209,892,813	3.11%	1,634	2.30%	1.54%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	363,823,905	5.40%	2,706	3.81%	1.58%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	420,676,251	6.24%	3,155	4.44%	2.02%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	443,832,050	6.58%	3,299	4.64%	2.01%	105,104,887	1.32%	703	0.91%	2.18%
2049	361,099,184	5.36%	2,566	3.61%	1.72%	19,766,453	0.25%	120	0.16%	1.10%
2050	32,057,332	0.48%	194	0.27%	0.89%	31,467,790	0.40%	181	0.23%	0.98%
2051	53,608,774	0.80%	311	0.44%	0.65%	62,084,080	0.78%	345	0.45%	0.75%
2052	25,108,654	0.37%	172	0.24%	1.70%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,113,094	0.08%	32	0.05%	1.94%	7,032,298	0.09%	42	0.05%	2.22%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	3,840,394	0.06%	21	0.03%	0.74%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	16,707,882	0.25%	103	0.14%	1.14%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	761,435,790	11.30%	6,330	8.90%	1.84%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	830,354,744	12.32%	7,521	10.58%	2.08%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	843,049,066	12.51%	8,290	11.66%	2.13%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	672,528,724	9.98%	6,874	9.67%	1.80%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	375,888,827	5.58%	4,010	5.64%	1.72%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	258,993,061	3.84%	2,726	3.83%	1.85%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	323,684,112	4.80%	3,286	4.62%	1.98%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	531,264,452	7.88%	5,223	7.35%	1.42%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	643,842,008	9.55%	6,880	9.68%	0.88%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,478,852,042	21.94%	19,844	27.91%	1.01%	983,915,951	12.36%	12,548	16.26%	1.16%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 19.01 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	6,159,843	0.09%	1,253	1.76%	1.52%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	17,174,908	0.25%	1,270	1.79%	1.91%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	29,979,272	0.44%	1,352	1.90%	1.59%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	36,820,162	0.55%	1,232	1.73%	1.22%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	58,958,712	0.87%	1,528	2.15%	1.01%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	121,593,760	1.80%	2,752	3.87%	1.17%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	136,967,736	2.03%	2,740	3.85%	1.61%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	122,241,941	1.81%	2,058	2.89%	1.58%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	153,308,434	2.27%	2,349	3.30%	1.46%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	140,701,405	2.09%	1,967	2.77%	1.05%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	248,952,884	3.69%	3,264	4.59%	1.12%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	213,745,328	3.17%	2,732	3.84%	1.58%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	235,027,150	3.49%	2,777	3.91%	1.70%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	184,803,537	2.74%	2,049	2.88%	1.66%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	172,347,932	2.56%	1,787	2.51%	1.16%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	303,592,290	4.50%	3,034	4.27%	1.25%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	444,897,155	6.60%	4,379	6.16%	1.54%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	310,579,616	4.61%	2,998	4.22%	1.88%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	271,025,259	4.02%	2,501	3.52%	1.88%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	187,428,592	2.78%	1,601	2.25%	1.29%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	385,460,968	5.72%	3,055	4.30%	1.23%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	374,127,159	5.55%	2,947	4.14%	1.65%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	350,582,145	5.20%	2,844	4.00%	1.89%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	265,476,160	3.94%	2,146	3.02%	1.81%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	225,166,131	3.34%	1,764	2.48%	1.55%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	323,116,993	4.79%	2,404	3.38%	1.56%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	421,948,571	6.26%	3,181	4.47%	1.95%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	386,032,833	5.73%	2,868	4.03%	2.01%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	485,531,099	7.20%	3,504	4.93%	1.81%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	38,136,510	0.57%	228	0.32%	0.95%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	88,556,613	1.31%	544	0.77%	1.04%	161,577,945	2.03%	954	1.24%	1.17%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	2,145,111,378	31.82%	25,517	35.88%	2.90%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	197,414,155	2.93%	2,183	3.07%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,976,094,196	29.32%	22,117	31.10%	0.46%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,421,821,373	35.93%	21,291	29.94%	1.34%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	2,143,652,086	31.80%	25,499	35.86%	2.85%	2,627,958,631	33.02%	28,775	37.28%	2.92%
Floating Rate BCE	197,414,155	2.93%	2,183	3.07%	2.38%	278,359,705	3.50%	2,786	3.61%	1.36%
Floating Rate EURIBOR	1,976,094,196	29.32%	22,117	31.10%	0.46%	2,484,582,537	31.22%	24,288	31.46%	0.67%
Floating Rate EURIBOR	2,421,821,373	35.93%	21,291	29.94%	1.34%	2,399,982,129	30.15%	19,544	25.32%	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	944,477	0.01%	12	0.02%	4.63%	5,987,164	0.08%	66	0.09%	4.70%
2021	514,815	0.01%	6	0.01%	5.21%	908,358	0.01%	9	0.01%	5.14%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	1,847,105,122	27.40%	18,098	25.45%	1.68%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,383,511,828	50.20%	35,807	50.36%	1.30%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,367,558	0.05%	34	0.05%	2.49%					
Southern Italy	1,506,456,594	22.35%	17,169	24.14%	2.15%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	6,609,673,270	98.06%	69,800	98.16%	1.59%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	130,767,830	1.94%	1,308	1.84%	1.79%	116,323,454	1.46%	1,084	1.40%	2.05%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 51.28% 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%	1,011,839,167	15.01%	20,697	29.11%	1.45%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	829,839,978	12.31%	9,459	13.30%	1.33%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,037,418,107	15.39%	10,018	14.09%	1.36%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,269,268,415	18.83%	10,801	15.19%	1.48%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,429,207,550	21.20%	11,550	16.24%	1.78%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,162,867,884	17.25%	8,583	12.07%	2.00%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.51% 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%	244,024,903	3.62%	5,142	7.23%	1.87%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	384,569,389	5.71%	6,301	8.86%	1.65%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	663,649,231	9.85%	8,951	12.59%	1.52%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	875,052,500	12.98%	9,945	13.99%	1.46%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,333,114,649	19.78%	13,471	18.94%	1.51%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,240,030,428	48.07%	27,298	38.39%	1.65%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	439,604,671	6.52%	11,053	15.54%	2.40%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	899,136,991	13.34%	14,746	20.74%	2.02%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,093,690,573	16.23%	13,426	18.88%	1.82%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,198,709,008	17.78%	11,803	16.60%	1.69%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	787,905,675	11.69%	6,354	8.94%	1.56%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	774,321,003	11.49%	5,695	8.01%	1.31%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	371,306,993	5.51%	2,390	3.36%	1.20%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	368,496,782	5.47%	2,202	3.10%	1.12%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	160,249,558	2.38%	840	1.18%	1.14%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	194,024,061	2.88%	988	1.39%	0.99%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	76,860,796	1.14%	342	0.48%	0.99%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	86,745,823	1.29%	372	0.52%	0.94%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	37,556,668	0.56%	146	0.21%	0.98%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	63,228,997	0.94%	240	0.34%	0.90%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	20,087,807	0.30%	70	0.10%	0.93%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	25,550,548	0.38%	91	0.13%	0.82%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	11,996,645	0.18%	38	0.05%	0.65%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	32,117,155	0.48%	97	0.14%	0.72%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	83,267,989	1.24%	197	0.28%	0.57%	103,623,611	1.30%	224	0.29%	0.91%
more	15,583,356	0.23%	18	0.03%	0.50%	19,011,069	0.24%	19	0.02%	0.62%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	83,094	0.00%	171	0.24%	1.50%					
1,000 - 8,000	6,117,000	0.09%	1,310	1.84%	2.16%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	34,300,630	0.51%	2,436	3.43%	2.10%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	432,867,552	6.42%	11,639	16.37%	1.91%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	858,733,256	12.74%	13,673	19.23%	1.82%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,187,689,240	17.62%	13,622	19.16%	1.73%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,223,642,720	18.15%	10,922	15.36%	1.70%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,015,969,966	15.07%	7,442	10.47%	1.55%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	696,071,461	10.33%	4,319	6.07%	1.48%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	431,924,609	6.41%	2,321	3.26%	1.33%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	274,220,556	4.07%	1,297	1.82%	1.28%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	168,228,201	2.50%	712	1.00%	1.21%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	107,649,876	1.60%	411	0.58%	1.15%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	70,777,492	1.05%	247	0.35%	1.08%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	50,648,376	0.75%	163	0.23%	1.13%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	39,048,798	0.58%	116	0.16%	0.99%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	26,841,306	0.40%	74	0.10%	1.14%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	23,141,860	0.34%	60	0.08%	0.88%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	19,489,710	0.29%	47	0.07%	0.83%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	9,237,604	0.14%	21	0.03%	0.74%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	11,063,292	0.16%	24	0.03%	0.60%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	6,359,365	0.09%	13	0.02%	0.90%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	38,722,728	0.57%	61	0.09%	0.53%	54,556,856	0.69%	87	0.11%	0.91%
more	7,612,407	0.11%	7	0.01%	0.78%	13,695,041	0.17%	12	0.02%	0.77%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	663,192,253	9.84%	8,281	11.65%	2.15%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,152,266,735	61.60%	42,725	60.08%	1.47%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	834,720,694	12.38%	7,607	10.70%	1.93%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	58,855,327	0.87%	929	1.31%	2.28%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	831,686,152	12.34%	9,103	12.80%	1.41%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	199,719,939	2.96%	2,463	3.46%	1.41%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown										
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	6,577,925,609	97.59%	68,823	96.79%	1.60%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	162,515,492	2.41%	2,285	3.21%	1.29%	221,206,041	2.78%	2,750	3.56%	1.65%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	6,740,441,101	100.00%	71,108	100.00%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	6,740,441,101	100.00%	71,108	100.00%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	6,739,888,140	99.99%	71,101	99.99%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	552,961	0.01%	7	0.01%	0.00%					
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	6,449,160,691	95.68%	68,577	96.44%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	291,280,410	4.32%	2,531	3.56%	0.08%					
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	5,492,640,273	81.49%	58,514	82.29%	1.64%	6,430,362,845	80.79%	63,343	82.29%	1.96%
Other	18,588,369	0.28%	180	0.25%	0.97%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	120,489,238	1.79%	1,961	2.76%	2.12%	129,783,371	1.63%	1,852	2.76%	2.36%
Self-employed	1,071,741,422	15.90%	9,896	13.92%	1.30%	1,331,046,431	16.72%	11,202	13.92%	1.64%
Temporary	24,817,113	0.37%	352	0.50%	1.58%	31,649,115	0.40%	386	0.50%	1.81%
Unemployed	12,164,687	0.18%	205	0.29%	1.89%	13,281,201	0.17%	201	0.29%	2.19%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	3,948,568,222	58.58%	38,462	54.09%	1.85%	4,177,491,051	52.49%	37,662	54.09%	2.17%
ING	2,030,945,696	30.13%	24,380	34.29%	1.26%	2,729,690,143	34.30%	29,346	34.29%	1.67%
MOL	760,927,183	11.29%	8,266	11.62%	1.15%	1,051,948,706	13.22%	10,185	11.62%	1.53%
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	3	419,619.57	0.00%	0.01%	
Floating to Fixed	3,713	359,816,529.70	5.22%	5.34%	
Fixed to Fixed	619	45,499,727.81	0.87%	0.68%	
	4,335	405,735,877.08	6.10%	6.02%	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	6,739,576,497	99.99%	71,100	99.99%	1.59%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	864,603	0.01%	8	0.01%	3.91%					
	6,740,441,101	100.00%	71,108	100.00%	1.59%	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	67,867	0	1,272	1,272	6,376,039,004	95.44%	94.59%
0 - 1 Month	253	97,535	42,637	140,173	25,738,452	0.36%	0.38%
1 - 2 Months	98	72,007	34,689	106,695	9,628,899	0.14%	0.14%
2 - 3 Months	70	83,195	35,616	118,811	7,928,436	0.10%	0.12%
3 - 4 Months	46	70,187	36,784	106,971	4,761,646	0.06%	0.07%
4 - 5 Months	50	122,372	44,487	166,858	5,704,070	0.07%	0.08%
5 - 6 Months	44	114,936	47,865	162,801	4,719,543	0.06%	0.07%
6 - 7 Months	22	67,365	23,908	91,273	1,977,435	0.03%	0.03%
7 - 8 Months	14	45,992	22,920	68,911	1,596,996	0.02%	0.02%
8 - 9 Months	7	24,406	7,292	31,698	636,948	0.01%	0.01%
9 - 10 Months	12	47,722	15,649	63,372	1,134,942	0.02%	0.02%
10 - 11 Months	12	48,732	17,300	66,033	1,247,953	0.02%	0.02%
11 - 12 Months	14	61,512	38,928	100,440	1,491,271	0.02%	0.02%
> 12 Months	68	429,606	211,828	641,434	6,555,095	0.10%	0.10%
Payment Holiday	2,531	365,271	167,563	532,834	291,280,410	3.56%	4.32%
	71,108	1,650,838	748,739	2,399,578	6,740,441,101	100.00%	100.00%

25. Performance

Status	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outst. Not. Amt		% Nr of Loans	% of Aggregate Outstanding Not. Amt
					Current	at Event		
Reperforming	155	55,858.94	26,675.90	82,534.84	16,722,075.15	17,020,038.49	0.22%	0.25%
Default	459	721,436.13	291,152.16	1,012,588.29	45,577,169.90	46,469,673.17	0.65%	0.68%
Incaglio	0						0.00%	
>12 Months in Arrears	68	429,605.86	211,828.24	641,434.10	6,555,094.53	6,366,943.25	0.10%	0.10%
Sofferenza	8	0.00	0.00	0.00	743,172.60	743,172.60	0.01%	0.01%
	690	,206,900.93	529,656.30	1,736,557.23	69,597,512.18	70,599,827.51	0.97%	1.03%

26a. Realised Losses: Cumulative

Nr Loans	Out of Court Solutions	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery		Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
				Other	Foreclosure				
0	0	0.00	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		Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
				Other	Foreclosure				
0		0.00	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%	0.00%

26c. Realised Losses: Changed

Loan Number	Out of Court Solution	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery		Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
				Other	Foreclosure				
0		0.00	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%	0.00%

27. Transaction Parties

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