Leone Arancio RMBS S.R.L.



Monthly Investor Report

Before Portfolio Checks

07 November 2022

ING

maximum maturity

Leone Arancio RMBS S.R.L.

0.00

Description

Issue Date			5 J	luly 2018		
Final Maturity Dat	e		04 Octo	ber 2078		
Next Payment Da	ate		05 Janu	ary 2023		
Notes	ISIN	Rating	gs	Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,357,619,000.00€	4,164,615,000.00€	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,269,486,000.00 €	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

5,179,135,000.00 €7,959,130,000.00 1. Summary All amounts in EURO Current At Issue 07-Nov-22 05-Jul-18 Reporting Date Portfolio Cut off date 01-Oct-22 01-Mar-18 5,179,135,000.00 7,959,130,000.00 Initial Principal Balance Of wich Cash Available for Redemption of the Notes 56,487,580.24 99.11 Of which Realised Loss 0.00 0.00 Of which Principal in Arrears 1,549,007.63 0.00 Of which Active Outstanding Notional Amount 5,121,098,412.13 7,959,129,900.89 Number of Loans 59,182 77,193 Number of Borrowers 59,182 77,193 Average Principal Balance (Loanparts) 86,531.35 103,106.89 Average Principal Balance (Borrowers) 86,531.35 103,106.89 Coupon: Weighted Average 2.51% 1.91% Minimum 0.00% 0.00% Maximum 7.20% 7.20% Weighted Average Original Loan to Market Value 62.76% 65.02% 47.88% 52.64% Weighted Average Loan to Market Value 102.01 61.16 Seasoning (months): Weighted Average Remaining Tenor (months): Weighted Average 208.69 238.71 3.20% 3.38% Weighted Average Interest Rate on Fixed Interest Rate Loans Weighted Average Interest Rate on Rata Costante Loans 0.98% 4.37% Weighted Average Spread on Floating Rate Loans 1.47% 1.64% Total Set-off Risk 299,956,583.30 740,245,298.19 Amount of Principal of Constant Installment loans that will be lost at their 0,00

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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 Amoritsation 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	0.28%	0.00%

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2. Product Type

		Curre	nt Period			Issue Date					
Product Type	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	1,157,633,708	22.61%	12,205	20.62%	2.56%	1,560,772,515	19.61%	13,840	17.93%	2.69%	
Rata Costante	88,504,851	1.73%	1,545	2.61%	0.98%	206,875,696	2.60%	2,235	2.90%	4.37%	
Fixed	432,081,562	8.44%	8,555	14.46%	3.20%	977,413,850	12.28%	14,111	18.28%	3.38%	
Floating (BCE)	140,839,324	2.75%	1,757	2.97%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%	
Floating (EURIBOR)	3,302,038,967	64.48%	35,120	59.34%	2.45%	4,930,685,084	61.95%	44,171	57.22%	1.30%	
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

3. Loan Coupon

		Curre	nt Period			Issue Date					
average: 2.51% Coupon Loan Part (%)	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%	16,181,109	0.32%	167	0.28%	0.00%	3,774,643	0.05%	18	0.02%	0.00%	
0.01% - 0.50%	643,573	0.01%	5	0.01%	0.33%	837,540,314	10.52%	8,157	10.57%	0.31%	
0.51% - 1.00%	53,759,250	1.05%	844	1.43%	0.82%	1,383,633,003	17.38%	13,675	17.72%	0.71%	
1.00% - 1.50%	491,878,602	9.60%	5,947	10.05%	1.34%	743,162,320	9.34%	6,890	8.93%	1.29%	
1.51% - 2.00%	952,431,956	18.60%	11,045	18.66%	1.76%	1,496,127,268	18.80%	11,878	15.39%	1.76%	
2.01% - 2.50%	935,925,862	18.28%	10,624	17.95%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%	
2.51% - 3.00%	1,317,222,042	25.72%	14,518	24.53%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%	
3.01% - 3.25%	727,287,863	14.20%	7,389	12.49%	3.10%	308,995,801	3.88%	3,385	4.39%	3.13%	
3.26% - 3.50%	255,359,743	4.99%	2,963	5.01%	3.40%	142,231,156	1.79%	1,630	2.11%	3.37%	
3.51% - 3.75%	101,457,136	1.98%	1,337	2.26%	3.62%	104,895,923	1.32%	1,234	1.60%	3.60%	
3.76% - 4.00%	75,361,751	1.47%	979	1.65%	3.89%	50,472,236	0.63%	754	0.98%	3.87%	
4.01% - 4.25%	54,473,082	1.06%	765	1.29%	4.14%	37,263,332	0.47%	496	0.64%	4.14%	
4.26% - 4.50%	56,678,149	1.11%	746	1.26%	4.39%	58,775,697	0.74%	748	0.97%	4.38%	
4.51% - 4.75%	28,850,504	0.56%	453	0.77%	4.64%	50,583,727	0.64%	804	1.04%	4.63%	
4.76% - 5.00%	18,578,174	0.36%	377	0.64%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%	
5.01% - 5.25%	10,672,484	0.21%	254	0.43%	5.11%	76,086,185	0.96%	1,131	1.47%	5.15%	
5.26% - 5.50%	8,114,540	0.16%	239	0.40%	5.38%	53,965,719	0.68%	941	1.22%	5.37%	
5.51% - 5.75%	10,147,003	0.20%	314	0.53%	5.61%	54,859,808	0.69%	915	1.19%	5.61%	
5.76% - 6.00%	5,226,929	0.10%	173	0.29%	5.85%	20,053,701	0.25%	428	0.55%	5.85%	
6.01% - 6.25%	505,156	0.01%	30	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%	
6.26% - 6.50%	226,509	0.00%	8	0.01%	6.41%	1,575,427	0.02%	28	0.04%	6.38%	
6.51% - 6.75%	31,466	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%	
6.76% - 7.00%	64,924	0.00%	2	0.00%	6.90%	241,133	0.00%	4	0.01%	6.85%	
7.01% - 7.25%	20,605	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%	
7.26% - 7.50%											
7.51% - >											
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

4. Origination Year

		Curr	ent Period				lss	sue Date		
Origination Year	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	10,466,403	0.20%	327	0.55%	1.48%	29,610,965	0.37%	621	0.80%	0.46%
2005	54,666,241	1.07%	1,350	2.28%	1.56%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	141,860,674	2.77%	2,294	3.88%	1.65%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	241,597,036	4.72%	3,243	5.48%	1.75%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	245,623,445	4.80%	3,737	6.31%	1.78%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	204,215,858	3.99%	2,908	4.91%	2.03%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	260,433,429	5.09%	3,168	5.35%	2.00%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	629,685,324	12.30%	6,736	11.38%	1.94%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	266,151,201	5.20%	2,896	4.89%	3.26%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	217,310,469	4.24%	2,462	4.16%	3.31%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	221,476,334	4.32%	2,597	4.39%	3.20%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	311,338,771	6.08%	3,722	6.29%	2.88%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	605,157,457	11.82%	6,916	11.69%	2.62%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	600,330,841	11.72%	6,399	10.81%	2.82%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	694,814,793	13.57%	6,740	11.39%	2.79%	78,806,542	0.99%	640	0.83%	2.38%
2019	409,242,989	7.99%	3,645	6.16%	2.61%					
2020	6,727,147	0.13%	42	0.07%	2.24%					
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

Leone Arancio RMBS S.R.L.

Monthly Investor Report as of 07-Nov-22

5. Maturity Year

		Curr	ent Period			Issue Date					
Maturity Year	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	125,705	0.00%	2	0.00%	0.00%	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	255,519	0.00%	230	0.39%	2.38%	54,790,129	0.69%	1,496	1.94%	2.14%	
2023	8,086,348	0.16%	1,193	2.02%	2.36%	77,439,897	0.97%	1,748	2.26%	2.10%	
2024	13,870,612	0.27%	986	1.67%	2.19%	68,956,761	0.87%	1,342	1.74%	1.49%	
2025	34,731,897	0.68%	1,452	2.45%	1.99%	114,210,990	1.43%	1,928	2.50%	1.20%	
2026	80,913,197	1.58%	2,669	4.51%	2.11%	234,572,259	2.95%	3,669	4.75%	1.89%	
2027	81,055,944	1.58%	2,159	3.65%	2.38%	206,796,466	2.60%	3,002	3.89%	2.17%	
2028	94,727,875	1.85%	2,055	3.47%	2.34%	187,030,402	2.35%	2,396	3.10%	2.00%	
2029	86,858,695	1.70%	1,685	2.85%	2.26%	172,063,795	2.16%	2,062	2.67%	2.06%	
2030	110,527,897	2.16%	1,897	3.21%	2.09%	226,130,906	2.84%	2,530	3.28%	1.76%	
2031	201,494,451	3.93%	3,110	5.25%	2.05%	411,945,269	5.18%	4,407	5.71%	1.86%	
2032	154,493,805	3.02%	2,299	3.88%	2.48%	306,100,704	3.85%	3,243	4.20%	2.14%	
2033	156,760,483	3.06%	2,130	3.60%	2.51%	232,305,294	2.92%	2,244	2.91%	2.22%	
2034	136,452,007	2.66%	1,710	2.89%	2.47%	197,680,999	2.48%	1,824	2.36%	1.68%	
2035	140,581,994	2.75%	1,632	2.76%	2.26%	249,157,783	3.13%	2,245	2.91%	1.48%	
2036	310,269,683	6.06%	3,496	5.91%	2.16%	586,458,550	7.37%	5,188	6.72%	1.62%	
2037	281,079,991	5.49%	3,018	5.10%	2.44%	495,024,013	6.22%	4,340	5.62%	1.99%	
2038	233,840,156	4.57%	2,497	4.22%	2.66%	282,344,288	3.55%	2,323	3.01%	2.07%	
2039	194,946,438	3.81%	1,951	3.30%	2.67%	237,585,284	2.99%	1,880	2.44%	1.88%	
2040	180,163,824	3.52%	1,676	2.83%	2.40%	302,448,276	3.80%	2,356	3.05%	1.57%	
2041	326,966,135	6.38%	2,721	4.60%	2.20%	562,657,856	7.07%	4,011	5.20%	1.52%	
2042	256,225,285	5.00%	2,279	3.85%	2.87%	455,709,018	5.73%	3,436	4.45%	2.16%	
2043	277,599,095	5.42%	2,396	4.05%	2.94%	294,265,351	3.70%	2,137	2.77%	2.16%	
2044	216,443,806	4.23%	1,860	3.14%	2.90%	228,623,238	2.87%	1,722	2.23%	2.21%	
2045	167,449,926	3.27%	1,388	2.35%	2.82%	287,025,761	3.61%	2,089	2.71%	2.13%	
2046	284,581,629	5.56%	2,258	3.82%	2.47%	542,474,617	6.82%	3,751	4.86%	1.95%	
2047	321,243,769	6.27%	2,588	4.37%	2.71%	607,723,013	7.64%	4,190	5.43%	2.33%	
2048	353,470,050	6.90%	2,816	4.76%	2.71%	105,104,887	1.32%	703	0.91%	2.18%	
2049	305,175,932	5.96%	2,320	3.92%	2.56%	19,766,453	0.25%	120	0.16%	1.10%	
2050	36,086,877	0.70%	234	0.40%	2.29%	31,467,790	0.40%	181	0.23%	0.98%	
2051	47,398,640	0.93%	285	0.48%	1.83%	62,084,080	0.78%	345	0.45%	0.75%	
2052	21,880,290	0.43%	154	0.26%	3.02%	31,294,473	0.39%	207	0.27%	1.97%	
2053	5,142,534	0.10%	33	0.06%	3.30%	7,032,298	0.09%	42	0.05%	2.22%	
2054	150,380	0.00%	1	0.00%	2.79%						
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

6. Seasoning

		Curr	ent Period			Issue Date					
average: 8.50 Seasoning (years)	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						1,371,237,811	17.23%	12,022	15.57%	2.23%	
2 - 3	16,668,002	0.33%	106	0.18%	2.42%	647,287,090	8.13%	6,002	7.78%	2.26%	
3 - 4	603,857,224	11.79%	5,493	9.28%	2.66%	465,928,799	5.85%	4,319	5.60%	2.39%	
4 - 5	648,662,550	12.67%	6,480	10.95%	2.80%	386,470,186	4.86%	3,518	4.56%	2.39%	
5 - 6	631,670,459	12.33%	6,958	11.76%	2.76%	493,520,302	6.20%	4,445	5.76%	2.27%	
6 - 7	510,107,545	9.96%	5,843	9.87%	2.66%	1,083,141,223	13.61%	9,593	12.43%	1.18%	
7 - 8	285,316,849	5.57%	3,385	5.72%	2.96%	528,062,358	6.63%	5,240	6.79%	1.06%	
8 - 9	198,601,897	3.88%	2,325	3.93%	3.26%	368,301,365	4.63%	4,005	5.19%	1.79%	
9 - 10	246,384,918	4.81%	2,778	4.69%	3.33%	547,762,505	6.88%	6,507	8.43%	2.34%	
10 - more	1,979,828,968	38.66%	25,814	43.62%	2.00%	983,915,951	12.36%	12,548	16.26%	1.16%	
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

7. Remaining Tenor

average: 17.39		Cur	rent Period			Issue Date					
average: 17.39 Remaining Tenor (years)	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	5,754,932	0.11%	1,170	1.98%	2.34%	4,881,367	0.06%	853	1.11%	2.99%	
1 - 2	13,346,131	0.26%	1,053	1.78%	2.18%	11,673,724	0.15%	812	1.05%	1.86%	
2 - 3	25,128,059	0.49%	1,133	1.91%	2.06%	23,190,819	0.29%	1,010	1.31%	1.17%	
3 - 4	65,402,163	1.28%	2,319	3.92%	2.03%	51,303,680	0.64%	1,658	2.15%	1.83%	
4 - 5	92,943,707	1.81%	2,644	4.47%	2.32%	61,319,896	0.77%	1,622	2.10%	2.27%	
5 - 6	82,900,277	1.62%	1,850	3.13%	2.36%	77,872,870	0.98%	1,666	2.16%	1.87%	
6 - 7	100,006,177	1.95%	1,975	3.34%	2.25%	62,733,210	0.79%	1,191	1.54%	1.44%	
7 - 8	84,422,711	1.65%	1,516	2.56%	2.22%	130,377,240	1.64%	2,183	2.83%	1.21%	
8 - 9	198,348,000	3.87%	3,119	5.27%	2.00%	258,731,959	3.25%	4,018	5.21%	1.99%	
9 - 10	156,992,691	3.07%	2,364	3.99%	2.38%	192,081,726	2.41%	2,687	3.48%	2.18%	
10 - 11	155,688,852	3.04%	2,173	3.67%	2.52%	188,048,997	2.36%	2,370	3.07%	2.07%	
11 - 12	147,052,008	2.87%	1,887	3.19%	2.50%	158,097,096	1.99%	1,887	2.44%	1.88%	
12 - 13	141,534,674	2.76%	1,659	2.80%	2.30%	281,851,914	3.54%	3,103	4.02%	1.94%	
13 - 14	228,954,597	4.47%	2,584	4.37%	2.17%	396,399,447	4.98%	4,241	5.49%	1.78%	
14 - 15	319,448,629	6.24%	3,521	5.95%	2.32%	298,934,689	3.76%	3,127	4.05%	2.22%	
15 - 16	246,672,205	4.82%	2,599	4.39%	2.60%	208,039,355	2.61%	1,975	2.56%	2.13%	
16 - 17	229,477,212	4.48%	2,348	3.97%	2.69%	214,303,861	2.69%	1,972	2.55%	1.63%	
17 - 18	149,358,170	2.92%	1,398	2.36%	2.48%	254,424,291	3.20%	2,276	2.95%	1.42%	
18 - 19	268,342,029	5.24%	2,331	3.94%	2.26%	634,689,777	7.97%	5,635	7.30%	1.69%	
19 - 20	306,791,161	5.99%	2,614	4.42%	2.57%	473,695,456	5.95%	4,115	5.33%	2.04%	
20 - 21	300,057,124	5.86%	2,609	4.41%	2.94%	265,464,873	3.34%	2,146	2.78%	2.03%	
21 - 22	215,054,065	4.20%	1,855	3.13%	2.90%	213,897,413	2.69%	1,683	2.18%	1.76%	
22 - 23	167,779,386	3.28%	1,407	2.38%	2.89%	317,992,357	4.00%	2,458	3.18%	1.57%	
23 - 24	236,317,026	4.61%	1,878	3.17%	2.54%	599,796,963	7.54%	4,246	5.50%	1.56%	
24 - 25	356,058,069	6.95%	2,868	4.85%	2.64%	464,716,130	5.84%	3,545	4.59%	2.22%	
25 - 26	304,707,822	5.95%	2,429	4.10%	2.70%	221,106,574	2.78%	1,591	2.06%	2.16%	
26 - 27	388,436,824	7.59%	3,014	5.09%	2.61%	243,845,653	3.06%	1,824	2.36%	2.21%	
27 - 28	53,775,435	1.05%	355	0.60%	2.39%	299,538,873	3.76%	2,158	2.80%	2.08%	
28 - 29	37,701,218	0.74%	238	0.40%	1.90%	636,929,621	8.00%	4,394	5.69%	2.04%	
29 - 30	33,350,246	0.65%	207	0.35%	2.36%	551,612,125	6.93%	3,793	4.91%	2.32%	
30 - more	9,296,811	0.18%	65	0.11%	3.41%	161,577,945	2.03%	954	1.24%	1.17%	
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

Leone Arancio RMBS S.R.L.

8. Interest Type

		Curre	nt Period			Issue Date					
Interest Type	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	1,599,432,283	31.23%	20,853	35.24%	2.85%	2,735,607,085	34.37%	30,095	38.99%	3.07%	
Floating Rate BCE	140,021,143	2.73%	1,750	2.96%	2.39%	283,382,757	3.56%	2,836	3.67%	1.36%	
Floating Rate EURIBOR 1M	1,508,990,107	29.47%	18,472	31.21%	1.66%	2,478,511,409	31.14%	24,203	31.35%	0.66%	
Floating Rate EURIBOR 3M	1,872,654,879	36.57%	18,107	30.60%	3.37%	2,461,628,649	30.93%	20,059	25.99%	1.95%	
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

9. Interest Reset Dates

		Cur	rent Period				ls	sue Date		
Interest Reset Dates	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	1,599,534,990	31.23%	20,854	35.24%	2.85%	2,636,966,087	33.13%	28,849	37.37%	2.91%
Floating Rate BCE	140,021,143	2.73%	1,750	2.96%	2.39%	277,420,072	3.49%	2,779	3.60%	1.36%
Floating Rate EURIBOR	1,508,887,400	29.46%	18,471	31.21%	1.66%	2,480,926,420	31.17%	24,260	31.43%	0.67%
Floating Rate EURIBOR	1,872,654,879	36.57%	18,107	30.60%	3.37%	2,395,570,423	30.10%	19,505	25.27%	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%
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

10.a. Geography Region

		Curr	ent Period			Issue Date					
Region	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	1,400,361,866	27.34%	14,992	25.33%	2.51%	2,284,803,894	28.71%	20,473	26.52%	2.00%	
Northern Italy	2,546,816,503	49.73%	29,482	49.82%	2.42%	4,078,583,737	51.24%	39,896	51.68%	1.69%	
Southern Italy	1,173,920,043	22.92%	14,708	24.85%	2.71%	1,595,742,270	20.05%	16,824	21.79%	2.35%	
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

10.b. Borrower Nationality

		Curi	ent Period				ls	sue Date		
Region	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	5,011,845,795	97.87%	57,997	98.00%	2.50%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	109,252,617	2.13%	1,185	2.00%	2.66%	116,323,454	1.46%	1,084	1.40%	2.05%
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

ING

47.000/		Cur	rent Period				ls	sue Date		
average: 47.88% 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	Weighted Average Coupon
<= 30.00%	927,593,421	18.11%	20,173	34.09%	2.25%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	714,725,229	13.96%	8,389	14.18%	2.28%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	857,412,589	16.74%	8,492	14.35%	2.37%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,008,128,148	19.69%	8,990	15.19%	2.60%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,253,286,318	24.47%	10,402	17.58%	2.80%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	359,358,855	7.02%	2,733	4.62%	2.70%	1,567,171,103	19.69%	11,292	14.63%	2.35%
81.01% - 82.00%	169,276	0.00%	1	0.00%	1.59%					
130.00% >=	201,379	0.00%	1	0.00%	1.59%					
	5,120,875,214	100.00%	59,181	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

0.000/		Cur	rent Period				ls	sue Date		
average: 65.02% 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	Weighted Average Coupon
<= 30.00%	166,358,430	3.25%	3,958	6.69%	2.63%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	275,598,823	5.38%	5,111	8.64%	2.48%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	486,338,317	9.50%	7,338	12.40%	2.44%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	652,446,968	12.74%	8,249	13.94%	2.39%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,017,062,243	19.86%	11,351	19.18%	2.46%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,523,293,631	49.27%	23,175	39.16%	2.56%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

12. Original Notional Amount

ING

		Cur	rent Perio	ł			ls	sue Date		
Aggregate Outstanding Notional	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	319,523,977	6.24%	8,939	15.10%	2.94%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	669,293,688	13.07%	12,145	20.52%	2.75%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	828,976,640	16.19%	11,232	18.98%	2.63%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	914,692,549	17.86%	9,906	16.74%	2.56%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	606,363,196	11.84%	5,364	9.06%	2.52%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	591,974,643	11.56%	4,781	8.08%	2.39%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	288,746,964	5.64%	2,046	3.46%	2.32%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	282,776,404	5.52%	1,867	3.15%	2.27%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	125,051,755	2.44%	717	1.21%	2.27%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	146,377,020	2.86%	826	1.40%	2.09%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	60,791,166	1.19%	299	0.51%	2.22%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	63,465,665	1.24%	305	0.52%	2.09%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	30,597,325	0.60%	128	0.22%	2.11%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	46,142,331	0.90%	191	0.32%	2.03%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	15,352,516	0.30%	57	0.10%	2.04%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	17,320,131	0.34%	71	0.12%	2.01%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	9,607,474	0.19%	34	0.06%	1.84%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	25,323,332	0.49%	85	0.14%	1.92%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	67,179,850	1.31%	173	0.29%	1.79%	103,623,611	1.30%	224	0.29%	0.91%
more	11,541,786	0.23%	16	0.03%	1.47%	19,011,069	0.24%	19	0.02%	0.62%
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

13. Outstanding Notional Amount

ING

		Cu	rrent Perio	d			ls	sue Date		
Aggregate Outstanding Notional	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	85,565	0.00%	179	0.30%	2.96%					
1,000 - 8,000	5,401,764	0.11%	1,184	2.00%	2.70%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	39,513,414	0.77%	2,721	4.60%	2.49%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	433,259,369	8.46%	11,966	20.22%	2.58%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	743,453,939	14.52%	11,878	20.07%	2.56%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	956,837,621	18.68%	11,005	18.60%	2.56%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	960,242,487	18.75%	8,597	14.53%	2.55%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	729,596,922	14.25%	5,350	9.04%	2.51%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	460,524,176	8.99%	2,855	4.82%	2.47%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	271,912,392	5.31%	1,460	2.47%	2.44%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	171,417,590	3.35%	810	1.37%	2.43%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	102,799,168	2.01%	434	0.73%	2.31%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	65,046,130	1.27%	249	0.42%	2.31%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	43,262,266	0.84%	151	0.26%	2.24%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	29,376,344	0.57%	94	0.16%	2.29%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	19,930,334	0.39%	59	0.10%	2.10%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	19,146,551	0.37%	53	0.09%	2.08%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	12,033,306	0.23%	31	0.05%	2.20%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	9,914,286	0.19%	24	0.04%	1.96%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	7,436,229	0.15%	17	0.03%	1.93%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	5,097,566	0.10%	11	0.02%	2.09%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	4,882,024	0.10%	10	0.02%	1.90%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	26,667,857	0.52%	41	0.07%	1.84%	54,556,856	0.69%	87	0.11%	0.91%
more	3,261,112	0.06%	3	0.01%	1.48%	13,695,041	0.17%	12	0.02%	0.77%
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

14. Loan Purpose

		Curr	ent Period				lss	sue Date		
Loan Purpose	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	305,926,386	5.97%	4,728	7.99%	2.95%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,175,681,567	62.01%	35,233	59.53%	2.46%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	846,558,112	16.53%	8,916	15.07%	2.71%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	43,453,747	0.85%	814	1.38%	2.82%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	602,972,025	11.77%	7,468	12.62%	2.33%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	146,165,515	2.85%	2,019	3.41%	2.13%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

15. Occupancy Status

		Cur	rent Perio	ł			ls	sue Date		
Occupancy Status	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	5,006,616,894	97.76%	57,463	97.10%	2.51%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	114,481,519	2.24%	1,719	2.90%	2.41%	221,206,041	2.78%	2,750	3.56%	1.65%
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

16. Interest Payment Frequency

		Curre	ent Period			Issue Date						
Interest Payment Frequency	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	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%		
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%		

17. ING Staff at Date of Origination

		Curr	ent Period				lssu	e Date		
ING Staff at Date of Origination	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	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

18. Number of Loans Per Borrower

		Curr	ent Period			Issue Date					
Number of Loans Per Borrower	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	5,120,288,856	99.98%	59,170	99.98%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%	
More than 1	809,556	0.02%	12	0.02%	0.00%						
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

19. Payment Holidays

ING

		Currei	nt Period				lssu	ie Date		
Payment Holidays	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	5,103,138,094	99.65%	59,013	99.71%	2.50%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	17,960,318	0.35%	169	0.29%	0.01%					
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

20. Employment Type

		Curre	ent Period				lss	ue Date		
Employment Type	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	4,184,344,769	81.71%	48,775	82.42%	2.53%	6,430,362,845	80.79%	63,343	82.42%	1.96%
Other	14,460,468	0.28%	153	0.26%	2.01%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	86,130,261	1.68%	1,672	2.83%	2.96%	129,783,371	1.63%	1,852	2.83%	2.36%
Self-employed	810,629,653	15.83%	8,143	13.76%	2.33%	1,331,046,431	16.72%	11,202	13.76%	1.64%
Temporary	16,992,820	0.33%	271	0.46%	2.42%	31,649,115	0.40%	386	0.46%	1.81%
Unemployed	8,540,440	0.17%	168	0.28%	2.86%	13,281,201	0.17%	201	0.28%	2.19%
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

21. Underwriting Source

		Curre	ent Period				lss	sue Date		
Underwriting Source	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	3,049,633,054	59.55%	32,748	55.33%	2.68%	4,177,491,051	52.49%	37,662	55.33%	2.17%
ING	1,502,581,261	29.34%	19,703	33.29%	2.26%	2,729,690,143	34.30%	29,346	33.29%	1.67%
MOL	568,884,098	11.11%	6,731	11.37%	2.24%	1,051,948,706	13.22%	10,185	11.37%	1.53%
	5,121,098,412	100.00%	59,182	100.00%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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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	152	20,090,891.09	0.26%	0.39%	
Floating to Fixed	6,348	605,550,248.48	10.73%	11.82%	
Fixed to Fixed	749	47,560,788.45	1.27%	0.93%	
	7,249	673,201,928.02	12.25%	13.15%	30%

23. Discounted Instalments

		Curi	rent Period				lss	ue Date		
Discounted Instalments	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	5,109,559,620	99.77%	59,001	99.69%	2.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	11,538,792	0.23%	181	0.31%	2.30%					
	5,121,098,412	100.00%	59,182	100.00%	2.51%	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	58,368	0	1,524	1,524	5,040,434,155	98.62%	98.42%
0 - 1 Month	78	26,744	18,241	44,985	8,191,509	0.13%	0.16%
1 - 2 Months	178	107,451	64,080	171,531	17,762,177	0.30%	0.35%
2 - 3 Months	72	72,428	43,987	116,415	7,445,215	0.12%	0.15%
3 - 4 Months	51	81,117	34,372	115,489	4,757,256	0.09%	0.09%
4 - 5 Months	47	90,436	41,681	132,118	3,898,453	0.08%	0.08%
5 - 6 Months	30	67,896	33,712	101,608	2,952,881	0.05%	0.06%
6 - 7 Months	19	62,515	21,724	84,239	2,173,596	0.03%	0.04%
7 - 8 Months	21	72,099	26,494	98,593	1,640,237	0.04%	0.03%
8 - 9 Months	20	75,236	33,320	108,556	1,855,926	0.03%	0.04%
9 - 10 Months	19	68,211	36,177	104,388	1,824,928	0.03%	0.04%
10 - 11 Months	14	58,305	24,475	82,780	1,189,356	0.02%	0.02%
11 - 12 Months	14	67,265	31,639	98,904	1,516,503	0.02%	0.03%
> 12 Months	82	634,717	267,957	902,674	7,495,901	0.14%	0.15%
Payment Holiday	169	64,588	24,575	89,163	17,960,318	0.29%	0.35%
	59,182	1,549,008	703,957	2,252,965	5,121,098,412	100.00%	100.00%

25. Performance

Status	Nr of Loans	Principal in arrears	Interest in arrears	Total amount ir arrears		<u>e Outst. Not.</u> A <u>mt</u> at Event	% Nr of Loans	% of Aggregate Outstanding Not. Amt
Reperforming	459	24,444.55	18,019.24	42,463.79	40,898,098.73	43,579,982.33	0.78%	0.80%
≥ 6 Months in Arrears	1	1,134.40	443.46	1,577.86	87,519.20		0.00%	0.00%
Default	750	778,613.05	341,616.77	1,120,229.82	76,549,077.77	78,678,006.73	1.27%	1.49%
Incaglio	0						0.00%	
>12 Months in Arrears	79	606,267.49	259,087.99	865,355.48	7,197,873.53	6,185,411.29	0.13%	0.14%
Sofferenza	163	0.00	0.00	0.00	15,840,048.09	15,840,048.09	0.28%	0.31%
	1,452	1,410,459.49	619,167.46	2,029,626.95	140,572,617.32	144,283,448.44	2.45%	2.74%

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		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 / 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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