

Leone Arancio RMBS S.R.L.



Monthly Investor Report

After Portfolio Checks

06 October 2021

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	07 January 2022

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,837,888,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,528,093,000.00€	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
				€ 5,918,011,000.00	€7,959,130,000.00	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	06-Oct-21	05-Jul-18
Portfolio Cut off date	01-Sep-21	01-Mar-18
Initial Principal Balance	6,567,033,000.00	7,959,130,000.00
Of wick Cash Available for Replenishment of the Notes	409.74	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,517,538.15	0.00
Of which Active Outstanding Notional Amount	5,916,493,052.11	7,959,129,900.89
Number of Loans	65,043	77,193
Number of Borrowers	65,043	77,193
Average Principal Balance (Loanparts)	90,962.79	103,106.89
Average Principal Balance (Borrowers)	90,962.79	103,106.89
Coupon: Weighted Average	1.52%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.73%	62.76%
Weighted Average Loan to Market Value	49.63%	52.64%
Seasoning (months): Weighted Average	89.89	61.16
Remaining Tenor (months): Weighted Average	220.02	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.22%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.20%	4.37%
Weighted Average Spread on Floating Rate Loans	1.48%	1.64%
Total Set-off Risk	368,866,535.66	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%	0.67%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.77%	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	0.09%	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	1,310,889,026	22.16%	13,164	20.24%	2.59%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	112,554,425	1.90%	1,718	2.64%	0.20%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	528,004,077	8.92%	9,818	15.09%	3.22%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	170,345,826	2.88%	1,982	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,794,699,699	64.14%	38,361	58.98%	0.92%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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%	205,868,325	3.48%	1,417	2.18%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	904,856,759	15.29%	10,939	16.82%	0.27%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,268,997,546	21.45%	13,341	20.51%	0.75%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,050,562,419	17.76%	9,294	14.29%	1.28%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	420,463,780	7.11%	4,162	6.40%	1.74%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	748,718,133	12.65%	8,437	12.97%	2.32%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	868,698,605	14.68%	10,230	15.73%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	200,611,631	3.39%	2,461	3.78%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	68,049,066	1.15%	1,082	1.66%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	57,520,740	0.97%	835	1.28%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	32,986,725	0.56%	623	0.96%	3.88%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	25,211,535	0.43%	434	0.67%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	6,328,757	0.11%	129	0.20%	4.37%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	4,866,021	0.08%	106	0.16%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	11,998,839	0.20%	338	0.52%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	8,019,850	0.14%	241	0.37%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	10,708,539	0.18%	322	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	13,931,050	0.24%	394	0.61%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	6,689,854	0.11%	203	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	695,042	0.01%	33	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	492,603	0.01%	16	0.02%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	45,324	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	147,172	0.00%	3	0.00%	6.83%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	24,738	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	13,828,769	0.23%	373	0.57%	0.25%	29,610,965	0.37%	621	0.80%	0.46%
2005	68,641,334	1.16%	1,484	2.28%	0.34%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	167,270,814	2.83%	2,626	4.04%	0.55%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	283,451,776	4.79%	3,869	5.95%	0.86%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	295,354,288	4.99%	4,081	6.27%	0.98%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	248,892,112	4.21%	3,234	4.97%	1.58%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	304,049,359	5.14%	3,456	5.31%	0.87%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	723,398,301	12.23%	7,503	11.54%	0.84%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	305,710,374	5.17%	3,246	4.99%	1.91%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	253,136,519	4.28%	2,697	4.15%	1.88%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	253,806,470	4.29%	2,815	4.33%	1.71%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	359,823,726	6.08%	4,047	6.22%	1.62%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	700,198,273	11.83%	7,522	11.56%	1.77%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	689,787,605	11.66%	6,941	10.67%	2.10%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	782,831,586	13.23%	7,211	11.09%	1.99%	78,806,542	0.99%	640	0.83%	2.38%
2019	458,731,009	7.75%	3,893	5.99%	1.68%					
2020	7,580,738	0.13%	45	0.07%	0.82%					
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	144,137	0.00%	4	0.01%	0.52%	20,973,886	0.26%	956	1.24%	1.06%
2021	634,209	0.01%	370	0.57%	1.56%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	7,774,798	0.13%	1,113	1.71%	1.80%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	21,358,954	0.36%	1,304	2.00%	1.47%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	25,835,729	0.44%	1,106	1.70%	1.28%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	51,950,361	0.88%	1,589	2.44%	0.90%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	111,198,755	1.88%	2,882	4.43%	1.24%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	104,777,641	1.77%	2,308	3.55%	1.59%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	120,926,676	2.04%	2,229	3.43%	1.44%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	105,868,601	1.79%	1,791	2.75%	1.42%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	137,162,182	2.32%	2,066	3.18%	0.99%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	240,308,608	4.06%	3,348	5.15%	1.11%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	186,407,912	3.15%	2,517	3.87%	1.61%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	181,154,892	3.06%	2,263	3.48%	1.66%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	156,365,511	2.64%	1,811	2.78%	1.53%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	164,634,203	2.78%	1,779	2.74%	1.06%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	360,650,164	6.10%	3,797	5.84%	1.23%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	318,837,717	5.39%	3,238	4.98%	1.56%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	264,175,600	4.47%	2,683	4.12%	1.84%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	223,590,643	3.78%	2,109	3.24%	1.79%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	202,858,872	3.43%	1,796	2.76%	1.17%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	369,184,593	6.24%	2,928	4.50%	1.11%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	290,452,898	4.91%	2,460	3.78%	1.78%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	312,351,999	5.28%	2,582	3.97%	1.82%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	240,459,787	4.06%	1,998	3.07%	1.68%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	185,716,545	3.14%	1,492	2.29%	1.45%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	317,301,386	5.36%	2,436	3.75%	1.43%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	367,296,849	6.21%	2,835	4.36%	1.93%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	393,735,037	6.65%	3,013	4.63%	1.93%	105,104,887	1.32%	703	0.91%	2.18%
2049	338,331,259	5.72%	2,478	3.81%	1.71%	19,766,453	0.25%	120	0.16%	1.10%
2050	35,819,133	0.61%	225	0.35%	0.97%	31,467,790	0.40%	181	0.23%	0.98%
2051	50,236,944	0.85%	295	0.45%	0.62%	62,084,080	0.78%	345	0.45%	0.75%
2052	23,835,071	0.40%	166	0.26%	1.56%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,002,424	0.08%	31	0.05%	1.88%	7,032,298	0.09%	42	0.05%	2.22%
2054	152,961	0.00%	1	0.00%	1.54%					
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

6. Seasoning

Seasoning (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 0.5						487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1						595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	25,411,994	0.43%	164	0.25%	0.97%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	750,807,599	12.69%	6,537	10.05%	1.81%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	711,917,483	12.03%	6,784	10.43%	2.03%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	748,297,594	12.65%	7,843	12.06%	2.05%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	545,064,541	9.21%	5,892	9.06%	1.62%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	324,891,799	5.49%	3,621	5.57%	1.64%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	216,416,587	3.66%	2,410	3.71%	1.79%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	296,466,311	5.01%	3,126	4.81%	1.92%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	521,314,731	8.81%	5,362	8.24%	1.25%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,775,904,413	30.02%	23,304	35.83%	0.92%	983,915,951	12.36%	12,548	16.26%	1.16%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 18.33 Remaining Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1	5,357,201	0.09%	1,178	1.81%	1.89%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,146,789	0.27%	1,196	1.84%	1.59%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	27,891,314	0.47%	1,279	1.97%	1.24%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	37,187,071	0.63%	1,211	1.86%	1.00%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	94,513,437	1.60%	2,583	3.97%	1.08%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	113,958,888	1.93%	2,671	4.11%	1.54%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	108,377,315	1.83%	2,073	3.19%	1.54%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	123,250,621	2.08%	2,101	3.23%	1.38%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	117,993,348	1.99%	1,829	2.81%	1.06%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	203,556,300	3.44%	2,901	4.46%	1.02%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	206,395,227	3.49%	2,836	4.36%	1.47%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	186,828,891	3.16%	2,380	3.66%	1.64%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	173,531,572	2.93%	2,060	3.17%	1.62%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	148,697,041	2.51%	1,635	2.51%	1.15%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	269,825,870	4.56%	2,838	4.36%	1.11%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	370,311,589	6.26%	3,844	5.91%	1.46%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	287,903,706	4.87%	2,885	4.44%	1.76%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	245,672,435	4.15%	2,390	3.67%	1.86%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	175,751,407	2.97%	1,572	2.42%	1.32%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	299,623,727	5.06%	2,485	3.82%	1.13%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	358,198,462	6.05%	2,894	4.45%	1.49%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	310,799,777	5.25%	2,594	3.99%	1.82%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	262,368,015	4.43%	2,182	3.35%	1.76%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	186,234,789	3.15%	1,509	2.32%	1.50%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	268,452,626	4.54%	2,073	3.19%	1.38%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	374,553,056	6.33%	2,896	4.45%	1.83%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	353,408,736	5.97%	2,714	4.17%	1.93%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	445,113,468	7.52%	3,324	5.11%	1.80%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	59,118,338	1.00%	377	0.58%	1.20%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	35,757,785	0.60%	225	0.35%	0.69%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	49,714,252	0.84%	308	0.47%	1.18%	161,577,945	2.03%	954	1.24%	1.17%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	1,843,670,669	31.16%	23,029	35.41%	2.91%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	169,990,417	2.87%	1,979	3.04%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,755,839,570	29.68%	20,327	31.25%	0.44%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,146,992,396	36.29%	19,708	30.30%	1.63%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	1,843,773,375	31.16%	23,030	35.41%	2.91%	2,632,318,219	33.07%	28,813	37.33%	2.91%
Floating Rate BCE	169,990,417	2.87%	1,979	3.04%	2.38%	277,950,797	3.49%	2,783	3.61%	1.36%
Floating Rate EURIBOR	1,755,736,864	29.68%	20,326	31.25%	0.44%	2,483,043,717	31.20%	24,274	31.45%	0.67%
Floating Rate EURIBOR	2,146,992,396	36.29%	19,708	30.30%	1.63%	2,397,570,270	30.12%	19,523	25.29%	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%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	1,617,348,579	27.34%	16,535	25.42%	1.61%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,972,131,228	50.23%	32,697	50.27%	1.24%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,899,357	0.05%	30	0.05%	2.42%					
Southern Italy	1,324,113,888	22.38%	15,781	24.26%	2.07%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

10.b. Borrower Nationality

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
IT	5,795,970,043	97.96%	63,792	98.08%	1.52%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	120,523,009	2.04%	1,251	1.92%	1.74%	116,323,454	1.46%	1,084	1.40%	2.05%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 49.63% 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%	975,778,013	16.49%	20,473	31.48%	1.37%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	770,916,581	13.03%	8,899	13.68%	1.28%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	957,267,885	16.18%	9,331	14.35%	1.30%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,152,027,119	19.47%	9,981	15.35%	1.46%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,315,521,793	22.23%	10,809	16.62%	1.75%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	744,981,662	12.59%	5,550	8.53%	1.97%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.73% 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%	204,447,066	3.46%	4,539	6.98%	1.80%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	328,226,386	5.55%	5,711	8.78%	1.59%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	576,183,887	9.74%	8,167	12.56%	1.46%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	763,514,835	12.90%	9,104	14.00%	1.39%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,173,637,067	19.84%	12,414	19.09%	1.45%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,870,483,811	48.52%	25,108	38.60%	1.58%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	379,826,658	6.42%	10,072	15.49%	2.36%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	783,247,986	13.24%	13,413	20.62%	1.96%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	956,907,112	16.17%	12,285	18.89%	1.76%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,053,022,300	17.80%	10,812	16.62%	1.62%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	693,884,733	11.73%	5,828	8.96%	1.49%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	682,130,944	11.53%	5,219	8.02%	1.24%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	332,686,434	5.62%	2,223	3.42%	1.14%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	324,341,716	5.48%	2,025	3.11%	1.05%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	141,916,227	2.40%	775	1.19%	1.05%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	168,582,978	2.85%	904	1.39%	0.90%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	68,647,406	1.16%	319	0.49%	0.93%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	74,568,633	1.26%	339	0.52%	0.85%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	33,875,218	0.57%	139	0.21%	0.90%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	54,597,828	0.92%	218	0.34%	0.82%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	18,005,486	0.30%	64	0.10%	0.81%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	20,823,430	0.35%	79	0.12%	0.71%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	10,625,656	0.18%	36	0.06%	0.54%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	29,437,015	0.50%	91	0.14%	0.70%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	74,996,595	1.27%	184	0.28%	0.53%	103,623,611	1.30%	224	0.29%	0.91%
more	14,368,697	0.24%	18	0.03%	0.46%	19,011,069	0.24%	19	0.02%	0.62%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	99,641	0.00%	174	0.27%	2.16%					
1,000 - 8,000	5,298,483	0.09%	1,226	1.88%	2.38%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	35,397,071	0.60%	2,459	3.78%	1.82%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	436,025,517	7.37%	11,895	18.29%	1.85%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	805,297,613	13.61%	12,852	19.76%	1.73%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,072,430,386	18.13%	12,308	18.92%	1.66%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,083,550,657	18.31%	9,684	14.89%	1.61%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	875,721,942	14.80%	6,416	9.86%	1.46%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	571,024,956	9.65%	3,543	5.45%	1.38%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	352,411,104	5.96%	1,895	2.91%	1.25%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	220,814,448	3.73%	1,045	1.61%	1.21%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	133,677,542	2.26%	566	0.87%	1.12%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	83,602,827	1.41%	320	0.49%	1.05%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	59,011,059	1.00%	206	0.32%	0.97%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	37,718,622	0.64%	121	0.19%	1.03%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	26,147,287	0.44%	78	0.12%	0.91%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	27,220,647	0.46%	75	0.12%	0.89%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	14,345,703	0.24%	37	0.06%	0.61%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	13,959,636	0.24%	34	0.05%	0.75%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	10,474,232	0.18%	24	0.04%	0.81%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	7,403,705	0.13%	16	0.02%	0.49%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,828,942	0.10%	12	0.02%	0.65%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	33,604,965	0.57%	52	0.08%	0.55%	54,556,856	0.69%	87	0.11%	0.91%
more	5,426,069	0.09%	5	0.01%	0.57%	13,695,041	0.17%	12	0.02%	0.77%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	579,423,496	9.79%	7,676	11.80%	2.09%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,653,575,266	61.75%	38,937	59.86%	1.40%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	741,470,504	12.53%	7,043	10.83%	1.86%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	51,250,326	0.87%	869	1.34%	2.21%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	717,773,368	12.13%	8,251	12.69%	1.34%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	172,659,032	2.92%	2,263	3.48%	1.32%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

15. Occupancy Status

Occupancy Status	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Prima Casa	5,776,762,044	97.64%	63,016	96.88%	1.53%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	139,731,009	2.36%	2,027	3.12%	1.22%	221,206,041	2.78%	2,750	3.56%	1.65%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

16. Interest Payment Frequency

Interest Payment Frequency	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Monthly	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

17. ING Staff at Date of Origination

ING Staff at Date of Origination	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Non ING	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

18. Number of Loans Per Borrower

Number of Loans Per Borrower	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
1	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

19. Payment Holidays

Payment Holidays	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Payment Holidays	5,817,325,148	98.32%	64,199	98.70%	1.50%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	99,167,904	1.68%	844	1.30%	0.03%					
	5,916,493,052	100.00%	65,043	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

20. Employment Type

Employment Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Employed	4,821,415,396	81.49%	53,525	82.29%	1.57%	6,430,362,845	80.79%	63,343	82.29%	1.96%
Other	16,396,239	0.28%	161	0.25%	0.91%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	103,591,714	1.75%	1,812	2.79%	2.06%	129,783,371	1.63%	1,852	2.79%	2.36%
Self-employed	944,167,691	15.96%	9,050	13.91%	1.23%	1,331,046,431	16.72%	11,202	13.91%	1.64%
Temporary	20,539,239	0.35%	308	0.47%	1.49%	31,649,115	0.40%	386	0.47%	1.81%
Unemployed	10,382,773	0.18%	187	0.29%	1.87%	13,281,201	0.17%	201	0.29%	2.19%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	3,491,229,334	59.01%	35,516	54.60%	1.77%	4,177,491,051	52.49%	37,662	54.60%	2.17%
ING	1,760,353,124	29.75%	22,022	33.86%	1.20%	2,729,690,143	34.30%	29,346	33.86%	1.67%
MOL	664,910,594	11.24%	7,505	11.54%	1.08%	1,051,948,706	13.22%	10,185	11.54%	1.53%
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	731,901.13	0.01%	0.01%	
Floating to Fixed	5,082	488,315,280.94	7.81%	8.25%	
Fixed to Fixed	737	50,841,023.08	1.13%	0.86%	
	5,823	539,888,205.15	8.95%	9.13%	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	5,916,280,978	100.00%	65,040	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	212,074	0.00%	3	0.00%	4.56%					
	5,916,493,052	100.00%	65,043	100.00%	1.52%	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	63,480	0	1,449	1,449	5,748,459,373	97.60%	97.16%
0 - 1 Month	282	107,661	43,201	150,862	25,873,151	0.43%	0.44%
1 - 2 Months	102	70,404	31,779	102,183	9,939,206	0.16%	0.17%
2 - 3 Months	65	65,973	37,904	103,877	6,767,695	0.10%	0.11%
3 - 4 Months	38	50,941	23,472	74,413	3,102,396	0.06%	0.05%
4 - 5 Months	41	91,951	37,008	128,959	4,565,699	0.06%	0.08%
5 - 6 Months	25	57,263	29,140	86,403	2,486,725	0.04%	0.04%
6 - 7 Months	21	73,434	21,746	95,180	2,217,217	0.03%	0.04%
7 - 8 Months	16	41,885	21,758	63,643	1,358,808	0.02%	0.02%
8 - 9 Months	19	51,140	26,601	77,741	1,468,924	0.03%	0.02%
9 - 10 Months	12	55,166	24,184	79,351	1,452,994	0.02%	0.02%
10 - 11 Months	12	57,474	16,314	73,788	991,787	0.02%	0.02%
11 - 12 Months	8	42,388	12,837	55,224	579,366	0.01%	0.01%
> 12 Months	78	573,801	232,551	806,352	8,061,807	0.12%	0.14%
Payment Holiday	844	178,057	102,561	280,618	99,167,904	1.30%	1.68%
	65,043	1,517,538	662,506	2,180,044	5,916,493,052	100.00%	100.00%

25. Performance

Status	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outst. Not.		% Nr of Loans	% of Aggregate Outstanding Not. Amt
					Current	Amt at Event		
Reperforming	298	76,720.59	36,692.01	113,412.60	28,269,779.24	29,411,071.59	0.46%	0.48%
≥ 6 Months in Arrears	22	70,142.11	33,191.83	103,333.94	2,045,537.74		0.03%	0.03%
Default	579	524,269.05	233,025.21	757,294.26	62,788,407.29	64,108,278.88	0.89%	1.06%
Incaglio	0						0.00%	
>12 Months in Arrears	78	573,800.84	232,551.16	806,352.00	8,061,806.98	7,326,556.75	0.12%	0.14%
Sofferenza	87	0.00	0.00	0.00	8,227,968.50	8,227,968.50	0.13%	0.14%
	1,064	1,244,932.59	535,460.21	1,780,392.80	109,393,499.75	109,073,875.72	1.64%	1.85%

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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