

Leone Arancio RMBS S.R.L.



Monthly Investor Report

06 October 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	06-Oct-20	05-Jul-18
Portfolio Cut off date	01-Sep-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	1,140,330,899.82	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,655,685.12	0.00
Of which Active Outstanding Notional Amount	6,817,143,415.06	7,959,129,900.89
Number of Loans	71,635	77,193
Number of Borrowers	71,635	77,193
Average Principal Balance (Loanparts)	95,164.98	103,106.89
Average Principal Balance (Borrowers)	95,164.98	103,106.89
Coupon: Weighted Average	1.61%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.49%	62.76%
Weighted Average Loan to Market Value	51.43%	52.64%
Seasoning (months): Weighted Average	78.11	61.16
Remaining Tenor (months): Weighted Average	228.91	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.26%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.28%	4.37%
Weighted Average Spread on Floating Rate Loans	1.49%	1.64%
Total Set-off Risk	435,172,334.84	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%	0.47%	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	4.89%	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	1,523,816,412	22.35%	14,550	20.31%	2.68%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	136,081,655	2.00%	1,844	2.57%	0.28%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	649,966,088	9.53%	11,179	15.61%	3.26%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	199,784,763	2.93%	2,197	3.07%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,307,494,497	63.19%	41,865	58.44%	0.99%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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
average: 1.61%										
0.00% - 0.00%	47,841,004	0.70%	326	0.46%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	1,157,643,850	16.98%	12,576	17.56%	0.25%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,288,048,545	18.89%	13,212	18.44%	0.76%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,146,333,382	16.82%	9,911	13.84%	1.28%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	574,230,426	8.42%	5,133	7.17%	1.68%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	906,225,776	13.29%	9,499	13.26%	2.34%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,113,837,070	16.34%	12,181	17.00%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	269,248,904	3.95%	3,133	4.37%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	85,765,990	1.26%	1,245	1.74%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	70,715,843	1.04%	960	1.34%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	40,412,227	0.59%	701	0.98%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	28,873,218	0.42%	491	0.69%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	8,457,973	0.12%	204	0.28%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	6,863,447	0.10%	224	0.31%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	16,973,438	0.25%	404	0.56%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	11,283,959	0.17%	322	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	14,721,409	0.22%	367	0.51%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	18,403,320	0.27%	453	0.63%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	8,981,160	0.13%	225	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	1,081,362	0.02%	39	0.05%	6.06%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	727,935	0.01%	20	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	145,878	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	158,416	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	168,884	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	17,413,220	0.26%	415	0.58%	0.28%	29,610,965	0.37%	621	0.80%	0.46%
2005	82,481,073	1.21%	1,709	2.39%	0.37%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	196,338,330	2.88%	3,118	4.35%	0.61%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	328,549,319	4.82%	4,197	5.86%	0.98%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	345,279,387	5.06%	4,441	6.20%	1.07%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	294,009,209	4.31%	3,550	4.96%	1.62%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	345,939,377	5.07%	3,848	5.37%	0.92%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	819,422,743	12.02%	8,345	11.65%	0.91%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	348,383,454	5.11%	3,531	4.93%	1.99%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	290,847,199	4.27%	2,939	4.10%	1.99%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	289,325,596	4.24%	3,050	4.26%	1.81%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	418,861,365	6.14%	4,454	6.22%	1.77%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	813,454,331	11.93%	8,231	11.49%	1.90%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	804,966,654	11.81%	7,678	10.72%	2.17%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	891,186,456	13.07%	7,834	10.94%	2.07%	78,806,542	0.99%	640	0.83%	2.38%
2019	522,509,168	7.66%	4,248	5.93%	1.75%					
2020	8,176,534	0.12%	47	0.07%	0.90%					
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	569,357	0.01%	323	0.45%	1.13%	20,973,886	0.26%	956	1.24%	1.06%
2021	9,795,237	0.14%	1,279	1.79%	1.62%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	19,484,826	0.29%	1,229	1.72%	1.84%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	35,592,964	0.52%	1,442	2.01%	1.52%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	36,477,220	0.54%	1,153	1.61%	1.30%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	68,745,149	1.01%	1,696	2.37%	0.97%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	141,650,224	2.08%	3,079	4.30%	1.29%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	129,288,986	1.90%	2,471	3.45%	1.65%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	146,281,831	2.15%	2,370	3.31%	1.52%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	125,879,130	1.85%	1,898	2.65%	1.48%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	157,991,890	2.32%	2,175	3.04%	1.06%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	282,789,041	4.15%	3,617	5.05%	1.17%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	216,741,703	3.18%	2,714	3.79%	1.71%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	210,149,189	3.08%	2,451	3.42%	1.72%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	179,660,844	2.64%	1,946	2.72%	1.60%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	186,777,654	2.74%	1,916	2.67%	1.15%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	419,025,286	6.15%	4,156	5.80%	1.33%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	360,771,993	5.29%	3,509	4.90%	1.65%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	300,101,563	4.40%	2,900	4.05%	1.94%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	254,934,858	3.74%	2,304	3.22%	1.85%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	227,133,512	3.33%	1,940	2.71%	1.24%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	421,282,471	6.18%	3,214	4.49%	1.23%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	330,801,159	4.85%	2,702	3.77%	1.88%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	349,815,877	5.13%	2,798	3.91%	1.92%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	268,377,421	3.94%	2,156	3.01%	1.75%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	212,297,270	3.11%	1,650	2.30%	1.58%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	368,276,881	5.40%	2,731	3.81%	1.60%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	426,216,140	6.25%	3,188	4.45%	2.04%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	449,331,013	6.59%	3,331	4.65%	2.02%	105,104,887	1.32%	703	0.91%	2.18%
2049	364,616,485	5.35%	2,586	3.61%	1.74%	19,766,453	0.25%	120	0.16%	1.10%
2050	32,122,531	0.47%	194	0.27%	0.90%	31,467,790	0.40%	181	0.23%	0.98%
2051	53,789,404	0.79%	312	0.44%	0.66%	62,084,080	0.78%	345	0.45%	0.75%
2052	25,254,319	0.37%	173	0.24%	1.72%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,119,985	0.08%	32	0.04%	1.97%	7,032,298	0.09%	42	0.05%	2.22%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	4,781,415	0.07%	26	0.04%	0.73%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	23,956,374	0.35%	155	0.22%	1.12%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	853,745,018	12.52%	7,109	9.92%	1.88%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	817,884,479	12.00%	7,427	10.37%	2.11%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	873,802,114	12.82%	8,633	12.05%	2.13%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	631,671,771	9.27%	6,450	9.00%	1.81%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	375,753,872	5.51%	3,971	5.54%	1.73%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	247,910,134	3.64%	2,617	3.65%	1.90%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	338,279,494	4.96%	3,406	4.75%	2.01%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	591,923,783	8.68%	5,785	8.08%	1.31%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	595,867,328	8.74%	6,494	9.07%	0.90%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,461,567,633	21.44%	19,562	27.31%	1.03%	983,915,951	12.36%	12,548	16.26%	1.16%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 19.08 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	6,140,702	0.09%	1,225	1.71%	1.53%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	17,269,900	0.25%	1,274	1.78%	1.92%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	28,963,619	0.42%	1,317	1.84%	1.63%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	40,937,363	0.60%	1,361	1.90%	1.26%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	53,066,119	0.78%	1,354	1.89%	1.04%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	118,744,834	1.74%	2,692	3.76%	1.15%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	141,439,991	2.07%	2,842	3.97%	1.61%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	132,620,753	1.95%	2,223	3.10%	1.59%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	150,676,234	2.21%	2,293	3.20%	1.48%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	134,039,144	1.97%	1,875	2.62%	1.09%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	237,844,245	3.49%	3,108	4.34%	1.11%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	239,591,449	3.51%	3,049	4.26%	1.56%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	227,200,336	3.33%	2,687	3.75%	1.71%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	191,036,988	2.80%	2,117	2.96%	1.69%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	168,141,663	2.47%	1,746	2.44%	1.22%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	313,207,910	4.59%	3,104	4.33%	1.23%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	426,913,098	6.26%	4,228	5.90%	1.55%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	322,629,287	4.73%	3,083	4.30%	1.86%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	282,187,657	4.14%	2,614	3.65%	1.92%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	198,150,983	2.91%	1,701	2.37%	1.36%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	349,909,118	5.13%	2,790	3.89%	1.26%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	394,459,906	5.79%	3,079	4.30%	1.59%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	352,080,524	5.16%	2,844	3.97%	1.91%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	294,098,891	4.31%	2,366	3.30%	1.84%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	211,817,002	3.11%	1,664	2.32%	1.57%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	308,591,860	4.53%	2,290	3.20%	1.59%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	432,567,781	6.35%	3,241	4.52%	1.94%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	404,937,319	5.94%	3,014	4.21%	2.03%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	504,419,169	7.40%	3,638	5.08%	1.84%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	42,562,582	0.62%	256	0.36%	0.99%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	90,896,989	1.33%	560	0.78%	1.04%	161,577,945	2.03%	954	1.24%	1.17%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	2,175,529,313	31.91%	25,751	35.95%	2.91%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	199,784,763	2.93%	2,197	3.07%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,993,622,728	29.24%	22,244	31.05%	0.47%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,448,206,611	35.91%	21,443	29.93%	1.65%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	6,817,143,415	100.00%	71,635	100.00%	1.73%	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	2,173,782,500	31.89%	25,729	35.92%	2.85%	2,627,508,137	33.01%	28,772	37.27%	2.92%
Floating Rate BCE	199,784,763	2.93%	2,197	3.07%	2.38%	278,359,705	3.50%	2,786	3.61%	1.36%
Floating Rate EURIBOR	1,993,622,728	29.24%	22,244	31.05%	0.47%	2,485,033,032	31.22%	24,291	31.47%	0.67%
Floating Rate EURIBOR	2,448,206,611	35.91%	21,443	29.93%	1.37%	2,399,982,129	30.15%	19,544	25.32%	1.95%
2018						92,774,083	1.17%	1,006	1.30%	5.23%
2019						68,577,294	0.86%	719	0.93%	4.48%
2020	1,229,613	0.02%	16	0.02%	4.54%	5,987,164	0.08%	66	0.09%	4.70%
2021	517,199	0.01%	6	0.01%	5.21%	908,358	0.01%	9	0.01%	5.14%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	1,867,193,457	27.39%	18,234	25.45%	1.70%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,422,110,238	50.20%	36,074	50.36%	1.32%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,376,483	0.05%	34	0.05%	2.50%					
Southern Italy	1,524,463,236	22.36%	17,293	24.14%	2.16%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	6,685,265,108	98.07%	70,320	98.16%	1.61%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	131,878,307	1.93%	1,315	1.84%	1.81%	116,323,454	1.46%	1,084	1.40%	2.05%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 51.43% 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%	1,013,595,399	14.87%	20,676	28.86%	1.47%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	833,101,413	12.22%	9,501	13.26%	1.35%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,048,292,507	15.38%	10,087	14.08%	1.37%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,278,206,836	18.75%	10,860	15.16%	1.50%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,438,376,127	21.10%	11,613	16.21%	1.80%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,205,571,134	17.68%	8,898	12.42%	2.02%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.49% 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%	248,056,166	3.64%	5,194	7.25%	1.89%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	389,788,507	5.72%	6,347	8.86%	1.67%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	671,705,054	9.85%	9,011	12.58%	1.54%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	886,939,377	13.01%	10,031	14.00%	1.48%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,346,608,297	19.75%	13,556	18.92%	1.53%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,274,046,013	48.03%	27,496	38.38%	1.67%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	445,199,462	6.53%	11,133	15.54%	2.42%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	910,237,947	13.35%	14,857	20.74%	2.03%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,107,065,705	16.24%	13,531	18.89%	1.84%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,212,499,910	17.79%	11,888	16.60%	1.71%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	796,363,817	11.68%	6,400	8.93%	1.58%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	783,133,151	11.49%	5,739	8.01%	1.33%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	375,199,492	5.50%	2,406	3.36%	1.23%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	372,183,144	5.46%	2,215	3.09%	1.14%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	161,340,684	2.37%	845	1.18%	1.16%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	196,349,100	2.88%	995	1.39%	1.00%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	77,899,288	1.14%	345	0.48%	1.01%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	87,749,205	1.29%	377	0.53%	0.96%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	38,026,536	0.56%	148	0.21%	1.01%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	63,705,310	0.93%	242	0.34%	0.92%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	20,175,064	0.30%	70	0.10%	0.94%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	25,671,596	0.38%	91	0.13%	0.84%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	12,051,697	0.18%	38	0.05%	0.67%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	32,277,460	0.47%	97	0.14%	0.74%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	84,361,696	1.24%	200	0.28%	0.59%	103,623,611	1.30%	224	0.29%	0.91%
more	15,653,152	0.23%	18	0.03%	0.51%	19,011,069	0.24%	19	0.02%	0.62%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	74,050	0.00%	130	0.18%	1.42%					
1,000 - 8,000	6,039,016	0.09%	1,313	1.83%	2.12%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	34,433,159	0.51%	2,452	3.42%	2.12%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	432,914,297	6.35%	11,628	16.23%	1.92%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	862,875,923	12.66%	13,733	19.17%	1.84%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,195,320,185	17.53%	13,709	19.14%	1.75%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,235,591,140	18.12%	11,032	15.40%	1.71%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,036,421,285	15.20%	7,591	10.60%	1.58%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	705,598,444	10.35%	4,376	6.11%	1.50%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	437,370,772	6.42%	2,350	3.28%	1.36%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	282,140,350	4.14%	1,334	1.86%	1.29%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	169,203,958	2.48%	716	1.00%	1.24%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	109,685,324	1.61%	419	0.58%	1.18%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	73,044,470	1.07%	255	0.36%	1.11%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	51,591,690	0.76%	166	0.23%	1.14%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	39,709,049	0.58%	118	0.16%	1.05%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	26,431,290	0.39%	73	0.10%	1.11%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	25,070,218	0.37%	65	0.09%	0.93%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	19,101,787	0.28%	46	0.06%	0.82%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	10,112,915	0.15%	23	0.03%	0.78%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	11,551,055	0.17%	25	0.03%	0.62%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	6,375,685	0.09%	13	0.02%	0.92%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	38,852,100	0.57%	61	0.09%	0.55%	54,556,856	0.69%	87	0.11%	0.91%
more	7,635,250	0.11%	7	0.01%	0.80%	13,695,041	0.17%	12	0.02%	0.77%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	671,035,384	9.84%	8,341	11.64%	2.17%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,198,799,207	61.59%	43,045	60.09%	1.49%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	843,911,447	12.38%	7,659	10.69%	1.95%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	59,486,924	0.87%	933	1.30%	2.30%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	842,249,447	12.35%	9,178	12.81%	1.43%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	201,661,006	2.96%	2,479	3.46%	1.43%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown										
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	6,652,190,127	97.58%	69,329	96.78%	1.62%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	164,953,288	2.42%	2,306	3.22%	1.31%	221,206,041	2.78%	2,750	3.56%	1.65%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	6,817,143,415	100.00%	71,635	100.00%	1.61%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	6,817,143,415	100.00%	71,635	100.00%	1.61%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	6,817,143,415	100.00%	71,635	100.00%	1.61%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	6,534,781,771	95.86%	69,168	96.56%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	282,361,644	4.14%	2,467	3.44%	0.07%					
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	5,555,244,725	81.49%	58,960	82.31%	1.66%	6,430,362,845	80.79%	63,343	82.31%	1.96%
Other	18,780,861	0.28%	182	0.25%	0.98%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	122,342,467	1.79%	1,977	2.76%	2.13%	129,783,371	1.63%	1,852	2.76%	2.36%
Self-employed	1,083,510,112	15.89%	9,959	13.90%	1.32%	1,331,046,431	16.72%	11,202	13.90%	1.64%
Temporary	25,002,445	0.37%	352	0.49%	1.59%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	12,262,805	0.18%	205	0.29%	1.91%	13,281,201	0.17%	201	0.29%	2.19%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	3,992,213,057	58.56%	38,733	54.07%	1.87%	4,177,491,051	52.49%	37,662	54.07%	2.17%
ING	2,055,724,395	30.16%	24,564	34.29%	1.28%	2,729,690,143	34.30%	29,346	34.29%	1.67%
MOL	769,205,963	11.28%	8,338	11.64%	1.16%	1,051,948,706	13.22%	10,185	11.64%	1.53%
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	421,274.51	0.00%	0.01%	
Floating to Fixed	3,540	344,139,060.91	4.94%	5.05%	
Fixed to Fixed	603	44,984,976.95	0.84%	0.66%	
	4,146	389,545,312.37	5.79%	5.71%	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	6,817,143,415	100.00%	71,635	100.00%	1.61%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments										
	6,817,143,415	100.00%	71,635	100.00%	1.61%	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	68,442	0	907	907	6,459,309,020	95.54%	94.75%
0 - 1 Month	275	106,682	48,665	155,347	27,691,807	0.38%	0.41%
1 - 2 Months	86	67,969	27,257	95,226	9,474,138	0.12%	0.14%
2 - 3 Months	73	87,772	42,790	130,562	7,523,721	0.10%	0.11%
3 - 4 Months	65	132,391	45,311	177,702	7,595,926	0.09%	0.11%
4 - 5 Months	57	124,059	49,445	173,504	6,051,408	0.08%	0.09%
5 - 6 Months	25	56,138	26,607	82,745	2,516,765	0.03%	0.04%
6 - 7 Months	17	49,905	22,357	72,262	1,778,135	0.02%	0.03%
7 - 8 Months	7	24,604	6,709	31,313	611,939	0.01%	0.01%
8 - 9 Months	15	57,855	18,126	75,980	1,507,863	0.02%	0.02%
9 - 10 Months	12	42,512	17,015	59,527	1,252,156	0.02%	0.02%
10 - 11 Months	18	93,880	39,271	133,150	2,051,475	0.03%	0.03%
11 - 12 Months	10	37,144	30,381	67,525	1,062,190	0.01%	0.02%
> 12 Months	66	455,005	196,108	651,113	6,355,227	0.09%	0.09%
Payment Holiday	2,467	319,770	161,332	481,102	282,361,644	3.44%	4.14%
	71,635	1,655,685	732,279	2,387,965	6,817,143,415	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	142	45,489.16	18,753.71	64,242.87	15,214,260.46	15,483,109.90	0.20%	0.22%
Default	443	712,417.11	297,282.72	1,009,699.83	44,082,181.15	44,950,450.50	0.62%	0.65%
Incaglio	0						0.00%	
>12 Months in Arrears	66	455,004.59	196,107.92	651,112.51	6,355,226.91	6,289,784.62	0.09%	0.09%
Sofferenza	1	0.00	0.00	0.00	52,759.90	52,759.90	0.00%	0.00%
	652	,212,910.86	512,144.35	1,725,055.21	65,704,428.42	66,776,104.92	0.91%	0.96%

26a. Realised Losses: Cumulative

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