Leone Arancio RMBS S.R.L.



Monthly Investor Report

Before Portfolio Checks

07 June 2022

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Leone Arancio RMBS S.R.L.

Description

		inal Maturity Date lext Payment Date					
Rate of Interes	Initial Principal Balance	Current Principal Balance	gs	Rating	ISIN	Notes	
			DBRS	Fitch			
M EURIBOR + 0.87	4,164,615,000.00€ 3	2,593,819,000.00€	AAA(sf)	AA-sf/stable	IT0005337909	Class A1 Notes	
1.60	2,242,485,000.00€	1,396,671,000.00€	AAA(sf)	AA-sf/stable AAA(sf)		Class A2 Notes	
	1.552.030.000.00 €	1.552.030.000.00€	NR	NR	IT0005337925	Class J Notes	

1. Summary		
All amounts in EURO	Current	At Issue
Reporting Date	07-Jun-22	05-Jul-18
Portfolio Cut off date	01-May-22	01-Mar-18
Initial Principal Balance	5,542,520,000.00	7,959,130,000.00
Of wich Cash Available for Redemption of the Notes	123,669,940.16	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,489,900.14	0.00
Of which Active Outstanding Notional Amount	5,417,360,159.70	7,959,129,900.89
Number of Loans	61,340	77,193
Number of Borrowers	61,340	77,193
Average Principal Balance (Loanparts)	88,316.92	103,106.89
Average Principal Balance (Borrowers)	88,316.92	103,106.89
Coupon: Weighted Average	1.55%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.90%	62.76%
Weighted Average Loan to Market Value	48.45%	52.64%
Seasoning (months): Weighted Average	97.37	61.16
Remaining Tenor (months): Weighted Average	214.55	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.21%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.36%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	328,883,446.61	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	<u>Current</u>	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	<u>Current</u>	Initial
 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 	0.07%	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	1,207,192,846	22.28%	12,517	20.41%	2.53%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	97,393,820	1.80%	1,617	2.64%	0.36%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	462,936,468	8.55%	8,941	14.58%	3.21%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	152,179,810	2.81%	1,853	3.02%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,497,657,217	64.56%	36,412	59.36%	0.99%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

3. Loan Coupon

		Curre	nt Period			Issue Date				
average: 1.55% 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%	191,358,564	3.53%	1,373	2.24%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	791,955,044	14.62%	9,856	16.07%	0.27%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	913,791,911	16.87%	10,319	16.82%	0.73%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,030,486,632	19.02%	9,531	15.54%	1.26%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	636,658,117	11.75%	6,183	10.08%	1.71%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	673,558,480	12.43%	7,916	12.91%	2.30%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	767,945,425	14.18%	9,381	15.29%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	188,849,045	3.49%	2,465	4.02%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	64,037,314	1.18%	1,059	1.73%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	52,030,573	0.96%	793	1.29%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	28,698,954	0.53%	522	0.85%	3.88%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	21,908,180	0.40%	390	0.64%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	5,467,307	0.10%	116	0.19%	4.38%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	5,192,890	0.10%	104	0.17%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	11,436,001	0.21%	262	0.43%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	6,988,915	0.13%	178	0.29%	5.12%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	8,826,005	0.16%	292	0.48%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	11,417,917	0.21%	358	0.58%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	5,701,206	0.11%	193	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	570,578	0.01%	32	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	353,030	0.01%	12	0.02%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	36,913	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	68,927	0.00%	2	0.00%	6.90%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	22,233	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	5,417,360,160	100.00%	61,340	100.00%	1.55%	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	11,820,867	0.22%	346	0.56%	0.25%	29,610,965	0.37%	621	0.80%	0.46%
2005	60,169,740	1.11%	1,405	2.29%	0.35%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	150,811,239	2.78%	2,354	3.84%	0.53%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	256,873,619	4.74%	3,551	5.79%	0.83%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	263,457,893	4.86%	3,855	6.28%	0.95%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	221,210,320	4.08%	3,042	4.96%	1.64%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	278,195,845	5.14%	3,302	5.38%	0.88%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	665,611,255	12.29%	6,929	11.30%	0.83%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	280,587,452	5.18%	3,041	4.96%	1.96%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	231,239,873	4.27%	2,557	4.17%	1.96%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	233,524,355	4.31%	2,679	4.37%	1.80%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	330,612,264	6.10%	3,855	6.28%	1.70%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	641,139,901	11.83%	7,150	11.66%	1.79%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	631,540,264	11.66%	6,580	10.73%	2.11%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	726,650,193	13.41%	6,915	11.27%	2.03%	78,806,542	0.99%	640	0.83%	2.38%
2019	426,649,014	7.88%	3,735	6.09%	1.74%					
2020	7,266,066	0.13%	44	0.07%	0.92%					
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	141,146	0.00%	4	0.01%	0.46%	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	1,898,427	0.04%	644	1.05%	1.72%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	12,851,313	0.24%	1,221	1.99%	1.47%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	18,262,104	0.34%	1,035	1.69%	1.32%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	41,568,711	0.77%	1,526	2.49%	0.92%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	92,302,435	1.70%	2,748	4.48%	1.26%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	90,210,285	1.67%	2,223	3.62%	1.60%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	105,888,965	1.95%	2,140	3.49%	1.45%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	93,559,990	1.73%	1,725	2.81%	1.46%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	122,632,759	2.26%	1,986	3.24%	1.04%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	214,569,309	3.96%	3,181	5.19%	1.13%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	168,174,082	3.10%	2,409	3.93%	1.64%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	165,426,304	3.05%	2,169	3.54%	1.69%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	145,288,291	2.68%	1,765	2.88%	1.55%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	150,783,592	2.78%	1,706	2.78%	1.11%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	327,265,200	6.04%	3,593	5.86%	1.23%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	292,824,236	5.41%	3,064	5.00%	1.55%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	244,584,692	4.51%	2,565	4.18%	1.84%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	205,033,124	3.78%	2,005	3.27%	1.82%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	189,270,186	3.49%	1,721	2.81%	1.22%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	342,223,155	6.32%	2,792	4.55%	1.13%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	267,705,969	4.94%	2,328	3.80%	1.79%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	291,616,218	5.38%	2,467	4.02%	1.87%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	226,285,659	4.18%	1,916	3.12%	1.75%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	175,421,193	3.24%	1,439	2.35%	1.54%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	296,647,977	5.48%	2,319	3.78%	1.46%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	336,866,745	6.22%	2,668	4.35%	1.90%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	366,566,599	6.77%	2,873	4.68%	1.96%	105,104,887	1.32%	703	0.91%	2.18%
2049	317,218,085	5.86%	2,381	3.88%	1.77%	19,766,453	0.25%	120	0.16%	1.10%
2050	37,581,823	0.69%	242	0.39%	1.15%	31,467,790	0.40%	181	0.23%	0.98%
2051	48,661,111	0.90%	290	0.47%	0.64%	62,084,080	0.78%	345	0.45%	0.75%
2052	22,484,700	0.42%	158	0.26%	1.61%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,346,981	0.10%	34	0.06%	1.79%	7,032,298	0.09%	42	0.05%	2.22%
2054	151,251	0.00%	1	0.00%	1.55%	,			2.0070	
	5,417,360,160	100.00%	61,340	100.00%		7,959,129,901	100.00%	77,193	100.00%	1.91%

6. Seasoning

		Curr	ent Period				Issue Date				
average: 8.11 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	2,609,362	0.05%	15	0.02%	0.75%	1,371,237,811	17.23%	12,022	15.57%	2.23%	
2 - 3	143,083,369	2.64%	1,162	1.89%	1.53%	647,287,090	8.13%	6,002	7.78%	2.26%	
3 - 4	846,069,576	15.62%	7,850	12.80%	1.94%	465,928,799	5.85%	4,319	5.60%	2.39%	
4 - 5	603,671,914	11.14%	6,118	9.97%	2.10%	386,470,186	4.86%	3,518	4.56%	2.39%	
5 - 6	683,065,878	12.61%	7,556	12.32%	1.93%	493,520,302	6.20%	4,445	5.76%	2.27%	
6 - 7	384,281,168	7.09%	4,407	7.18%	1.65%	1,083,141,223	13.61%	9,593	12.43%	1.18%	
7 - 8	275,627,871	5.09%	3,144	5.13%	1.75%	528,062,358	6.63%	5,240	6.79%	1.06%	
8 - 9	198,353,303	3.66%	2,265	3.69%	1.93%	368,301,365	4.63%	4,005	5.19%	1.79%	
9 - 10	288,200,700	5.32%	3,168	5.16%	2.03%	547,762,505	6.88%	6,507	8.43%	2.34%	
10 - more	1,992,397,018	36.78%	25,655	41.82%	0.94%	983,915,951	12.36%	12,548	16.26%	1.16%	
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

7. Remaining Tenor

average: 17.88		Cur	rent Period			Issue Date				
average: 17.88 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	5,473,336	0.10%	1,124	1.83%	1.68%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,955,327	0.31%	1,218	1.99%	1.30%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	18,795,716	0.35%	889	1.45%	1.24%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	56,418,181	1.04%	1,959	3.19%	0.96%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	104,922,510	1.94%	2,939	4.79%	1.44%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	85,350,615	1.58%	1,927	3.14%	1.56%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	115,376,220	2.13%	2,262	3.69%	1.39%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	80,247,017	1.48%	1,416	2.31%	1.39%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	167,148,193	3.09%	2,579	4.20%	0.99%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	200,303,153	3.70%	2,966	4.84%	1.29%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	167,022,046	3.08%	2,311	3.77%	1.67%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	166,499,353	3.07%	2,144	3.50%	1.70%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	137,364,685	2.54%	1,621	2.64%	1.38%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	172,522,890	3.18%	1,909	3.11%	1.06%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	359,391,369	6.63%	3,931	6.41%	1.36%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	268,554,604	4.96%	2,778	4.53%	1.63%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	269,065,035	4.97%	2,768	4.51%	1.86%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	154,193,263	2.85%	1,462	2.38%	1.63%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	215,446,564	3.98%	1,918	3.13%	1.22%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	352,684,929	6.51%	2,854	4.65%	1.21%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	295,499,434	5.45%	2,578	4.20%	1.88%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	264,160,388	4.88%	2,234	3.64%	1.87%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	193,667,377	3.57%	1,624	2.65%	1.66%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	190,735,114	3.52%	1,534	2.50%	1.47%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	359,491,511	6.64%	2,818	4.59%	1.61%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	295,960,295	5.46%	2,335	3.81%	1.97%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	452,490,421	8.35%	3,523	5.74%	1.90%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	151,630,636	2.80%	1,088	1.77%	1.67%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	34,804,570	0.64%	226	0.37%	0.91%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	46,489,064	0.86%	272	0.44%	0.77%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	18,696,345	0.35%	133	0.22%	1.76%	161,577,945	2.03%	954	1.24%	1.17%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	1,677,810,634	30.97%	21,531	35.10%	2.85%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	151,636,081	2.80%	1,849	3.01%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,605,591,775	29.64%	19,168	31.25%	0.46%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	1,982,321,669	36.59%	18,792	30.64%	1.75%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

9. Interest Reset Dates

		Cur	rent Period		Issue 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	1,677,913,341	30.97%	21,532	35.10%	2.85%	2,634,976,109	33.11%	28,834	37.35%	2.91%
Floating Rate BCE	151,636,081	2.80%	1,849	3.01%	2.38%	277,733,655	3.49%	2,782	3.60%	1.36%
Floating Rate EURIBOR	1,605,489,069	29.64%	19,167	31.25%	0.46%	2,481,613,253	31.18%	24,263	31.43%	0.67%
Floating Rate EURIBOR	1,982,321,669	36.59%	18,792	30.64%	1.75%	2,396,559,985	30.11%	19,514	25.28%	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%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	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	1,478,298,246	27.29%	15,553	25.36%	1.62%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,710,451,674	50.03%	30,699	50.05%	1.28%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,831,188	0.05%	30	0.05%	2.45%					
Southern Italy	1,225,779,052	22.63%	15,058	24.55%	2.08%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	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	5,303,785,520	97.90%	60,128	98.02%	1.55%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	113,574,640	2.10%	1,212	1.98%	1.78%	116,323,454	1.46%	1,084	1.40%	2.05%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

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AD 450/		Cur	rent Period				ls	sue Date		
average: 48.45% 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%	951,957,614	17.57%	20,310	33.11%	1.37%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	736,908,807	13.60%	8,608	14.03%	1.30%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	909,972,360	16.80%	8,934	14.56%	1.33%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,061,448,869	19.59%	9,333	15.22%	1.55%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,253,812,836	23.14%	10,375	16.91%	1.81%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	503,259,673	9.29%	3,780	6.16%	2.03%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

C/ 00%		Cur	rent Period				ls	sue Date		
average: 64.90% 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%	180,555,211	3.33%	4,174	6.80%	1.82%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	295,596,031	5.46%	5,328	8.69%	1.62%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	520,429,383	9.61%	7,643	12.46%	1.48%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	690,979,996	12.75%	8,552	13.94%	1.42%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,078,651,181	19.91%	11,764	19.18%	1.47%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,651,148,358	48.94%	23,879	38.93%	1.61%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

12. Original Notional Amount

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		Cur	rent Period	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
50,000 - 75,000	342,041,027	6.31%	9,357	15.25%	2.38%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	712,525,247	13.15%	12,626	20.58%	2.00%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	876,638,836	16.18%	11,624	18.95%	1.79%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	964,689,855	17.81%	10,227	16.67%	1.65%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	639,956,734	11.81%	5,543	9.04%	1.52%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	622,898,800	11.50%	4,918	8.02%	1.27%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	305,953,658	5.65%	2,115	3.45%	1.17%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	298,437,122	5.51%	1,927	3.14%	1.08%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	132,247,667	2.44%	741	1.21%	1.09%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	154,727,687	2.86%	854	1.39%	0.93%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	64,065,031	1.18%	307	0.50%	0.98%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	67,455,081	1.25%	321	0.52%	0.88%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	31,394,188	0.58%	130	0.21%	0.93%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	48,762,064	0.90%	199	0.32%	0.82%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	16,487,850	0.30%	60	0.10%	0.83%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	18,739,570	0.35%	74	0.12%	0.73%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	10,029,965	0.19%	35	0.06%	0.57%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	27,092,393	0.50%	87	0.14%	0.73%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	71,349,844	1.32%	179	0.29%	0.55%	103,623,611	1.30%	224	0.29%	0.91%
more	11,867,542	0.22%	16	0.03%	0.26%	19,011,069	0.24%	19	0.02%	0.62%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

13. Outstanding Notional Amount

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		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	79,440	0.00%	155	0.25%	2.76%					
1,000 - 8,000	5,258,332	0.10%	1,147	1.87%	2.12%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	37,451,741	0.69%	2,593	4.23%	1.75%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	435,929,561	8.05%	11,990	19.55%	1.86%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	772,380,322	14.26%	12,333	20.11%	1.75%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	999,020,715	18.44%	11,473	18.70%	1.68%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,004,384,754	18.54%	8,984	14.65%	1.63%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	784,476,999	14.48%	5,749	9.37%	1.50%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	498,608,476	9.20%	3,091	5.04%	1.38%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	300,390,682	5.54%	1,614	2.63%	1.26%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	189,185,977	3.49%	895	1.46%	1.26%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	110,002,279	2.03%	466	0.76%	1.12%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	77,251,930	1.43%	296	0.48%	1.13%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	48,160,282	0.89%	168	0.27%	1.03%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	32,830,963	0.61%	105	0.17%	0.91%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	21,904,242	0.40%	65	0.11%	0.99%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	22,085,362	0.41%	61	0.10%	0.82%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	12,801,940	0.24%	33	0.05%	0.71%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	11,093,632	0.20%	27	0.04%	0.71%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	9,163,421	0.17%	21	0.03%	0.67%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	6,941,409	0.13%	15	0.02%	0.78%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,395,057	0.10%	11	0.02%	0.66%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	29,253,051	0.54%	45	0.07%	0.53%	54,556,856	0.69%	87	0.11%	0.91%
more	3,309,593	0.06%	3	0.00%	0.24%	13,695,041	0.17%	12	0.02%	0.77%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	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	530,027,881	9.78%	7,335	11.96%	2.12%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,354,043,495	61.91%	36,579	59.63%	1.43%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	685,344,183	12.65%	6,707	10.93%	1.87%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	46,526,032	0.86%	840	1.37%	2.23%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	645,627,401	11.92%	7,746	12.63%	1.37%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	155,450,108	2.87%	2,129	3.47%	1.32%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

15. Occupancy Status

		Cur	rent Period	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	5,292,477,474	97.69%	59,494	96.99%	1.56%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	124,882,686	2.31%	1,846	3.01%	1.26%	221,206,041	2.78%	2,750	3.56%	1.65%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	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	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%		
	5,417,360,160	100.00%	61,340	100.00%	1.55%	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	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	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	5,414,930,884	99.96%	61,319	99.97%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%	
More than 1	2,429,276	0.04%	21	0.03%	0.00%						
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

19. Payment Holidays

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		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	5,380,661,975	99.32%	61,021	99.48%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	36,698,185	0.68%	319	0.52%	0.01%					
	5,417,360,160	100.00%	61,340	100.00%	1.55%	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	4,421,170,547	81.61%	50,510	82.34%	1.60%	6,430,362,845	80.79%	63,343	82.34%	1.96%
Other	15,448,363	0.29%	158	0.26%	0.93%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	92,451,797	1.71%	1,730	2.82%	2.12%	129,783,371	1.63%	1,852	2.82%	2.36%
Self-employed	861,021,951	15.89%	8,480	13.82%	1.25%	1,331,046,431	16.72%	11,202	13.82%	1.64%
Temporary	18,064,425	0.33%	285	0.46%	1.53%	31,649,115	0.40%	386	0.46%	1.81%
Unemployed	9,203,076	0.17%	177	0.29%	1.89%	13,281,201	0.17%	201	0.29%	2.19%
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%

21. Underwriting Source

	Current Period					Issue Date					
Underwriting Source	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Outstanding	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	
Broker	3,222,762,125	59.49%	33,830	55.15%	1.80%	4,177,491,051	52.49%	37,662	55.15%	2.17%	
ING	1,585,554,316	29.27%	20,457	33.35%	1.22%	2,729,690,143	34.30%	29,346	33.35%	1.67%	
MOL	609,043,719	11.24%	7,053	11.50%	1.11%	1,051,948,706	13.22%	10,185	11.50%	1.53%	
	5,417,360,160	100.00%	61,340	100.00%	1.55%	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	4	709,993.60	0.01%	0.01%	
Floating to Fixed	6,225	599,370,764.76	10.15%	11.06%	
Fixed to Fixed	738	49,057,818.16	1.20%	0.91%	
	6,967	649,138,576.52	11.36%	11.98%	30%

23. Discounted Instalments

		Current Period					Issue 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	5,417,319,106	100.00%	61,339	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%		
Discounted Installments	41,053	0.00%	1	0.00%	4.91%							
	5,417,360,160	100.00%	61,340	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%		

24. Arrears

Nr monthly payments in arrears	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt
No Arrears	60,405	0	1,320	1,320	5,321,256,323	98.48%	98.23%
0 - 1 Month	199	76,072	29,963	106,035	19,869,826	0.32%	0.37%
1 - 2 Months	93	71,358	32,910	104,268	9,369,194	0.15%	0.17%
2 - 3 Months	60	70,578	30,689	101,267	5,972,553	0.10%	0.11%
3 - 4 Months	40	55,901	23,326	79,227	3,477,815	0.07%	0.06%
4 - 5 Months	32	72,114	23,238	95,352	2,750,064	0.05%	0.05%
5 - 6 Months	38	78,728	40,182	118,910	3,708,716	0.06%	0.07%
6 - 7 Months	19	56,734	17,763	74,497	1,673,897	0.03%	0.03%
7 - 8 Months	15	37,961	17,359	55,320	1,541,745	0.02%	0.03%
8 - 9 Months	13	41,415	24,018	65,432	1,223,985	0.02%	0.02%
9 - 10 Months	9	31,485	14,124	45,609	864,389	0.01%	0.02%
10 - 11 Months	10	35,108	17,743	52,851	814,521	0.02%	0.02%
11 - 12 Months	11	52,471	16,904	69,376	989,255	0.02%	0.02%
> 12 Months	77	672,581	240,968	913,549	7,149,693	0.13%	0.13%
Payment Holiday	319	137,393	62,240	199,633	36,698,185	0.52%	0.68%
	61,340	1,489,900	592,746	2,082,646	5,417,360,160	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> Amt at Event	% Nr of Loans	% of Aggregate Outstanding Not. Amt
Reperforming	387	35,754.07	7,817.77	43,571.84	34,715,268.67	36,637,191.60	0.63%	0.64%
Default	775	634,401.94	278,365.98	912,767.92	80,625,618.08	82,307,822.15	1.26%	1.49%
Incaglio	0						0.00%	
>12 Months in Arrears	77	672,581.38	240,967.68	913,549.06	7,149,692.99	6,058,236.39	0.13%	0.13%
Sofferenza	128	0.00	0.00	0.00	12,646,121.58	12,646,121.58	0.21%	0.23%
	1,367	1,342,737.39	527,151.43	1,869,888.82	135,136,701.32	137,649,371.72	2.23%	2.49%

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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