

Leone Arancio RMBS S.R.L.



Monthly Investor Report

06 September 2018

Description

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

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA(high)(sf)	AAsf	4,164,615,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA(high)(sf)	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-Sep-18	5 July 201
Portfolio Cut off date	01-Aug-18	01-Mar-18
Initial Principal Balance	7,959,130,000.00	7,959,130,000.00
Of wich Cash Available for Replenishment of the Notes	447,497,581.45	99,11
Of wich Cash Used this period for Replenishment of the Notes	0.00	
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	115,466.72	0.00
Of which Active Outstanding Notional Amount	7,511,516,951.83	7,959,129,900.89
Number of Loans	74,265	77,193
Number of Borrowers	74,265	77,193
Average Principal Balance (Loanparts)	101,144.78	103,106.89
Average Principal Balance (Borrowers)	101,144.78	103,106.89
Coupon: Weighted Average	1.82%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	62.85%	62.76%
Weighted Average Loan to Market Value	51.91%	52.64%
Seasoning (months): Weighted Average	66.08	61.16
Remaining Tenor (months): Weighted Average	234.89	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.34%	3.38%
Weighted Average Interest Rate on Rata Costante Loans with Fixed Interest Rate	2.93%	4.37%
Weighted Average Spread on Floating Rate Loans	1.51%	1.64%
Total Set-off Risk	610,580,523.38	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	A+ / A(high)	A+ / A(high)
2. Balance of the principal deficiency Ledger is not equal to zero		0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%		0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%		0.00%
5. The balance of main transaction account is higher than the Amorisatation Amount Limit (10%)		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

0.00%

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	1,473,443,045	19.62%	13,275	17.88%	2.68%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	194,749,125	2.59%	2,155	2.90%	2.93%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	892,659,310	11.88%	13,255	17.85%	3.34%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	267,245,801	3.56%	2,748	3.70%	2.39%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,683,419,671	62.35%	42,832	57.67%	1.18%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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%	3,864,072	0.05%	19	0.03%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	855,057,009	11.38%	8,573	11.54%	0.30%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,358,059,398	18.08%	13,604	18.32%	0.71%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	859,397,678	11.44%	7,516	10.12%	1.25%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	1,322,658,916	17.61%	10,645	14.33%	1.67%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,108,556,760	14.76%	10,471	14.10%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,151,512,507	15.33%	11,711	15.77%	2.78%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	263,160,275	3.50%	2,993	4.03%	3.13%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	124,259,320	1.65%	1,475	1.99%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	94,706,456	1.26%	1,141	1.54%	3.60%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	48,110,785	0.64%	743	1.00%	3.88%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	35,758,159	0.48%	510	0.69%	4.13%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	50,911,502	0.68%	686	0.92%	4.38%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	40,939,957	0.55%	702	0.95%	4.63%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	50,922,632	0.68%	881	1.19%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	43,732,144	0.58%	736	0.99%	5.15%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	42,433,790	0.56%	740	1.00%	5.37%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	37,413,056	0.50%	717	0.97%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	15,812,083	0.21%	310	0.42%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	2,365,670	0.03%	55	0.07%	6.05%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	1,197,225	0.02%	25	0.03%	6.39%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	249,916	0.00%	5	0.01%	6.56%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	235,329	0.00%	4	0.01%	6.85%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	202,312	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	27,310,699	0.36%	602	0.81%	0.46%	29,610,965	0.37%	621	0.80%	0.46%
2005	119,829,391	1.60%	2,172	2.92%	0.55%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	264,700,346	3.52%	3,623	4.88%	0.89%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	436,691,014	5.81%	4,915	6.62%	1.26%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	474,189,402	6.31%	5,516	7.43%	1.77%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	409,344,086	5.45%	4,720	6.36%	2.38%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	452,152,151	6.02%	4,551	6.13%	1.13%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	1,050,241,681	13.98%	9,643	12.98%	1.14%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	472,312,094	6.29%	4,332	5.83%	2.18%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	392,010,875	5.22%	3,562	4.80%	2.24%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	394,598,942	5.25%	3,765	5.07%	2.14%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	582,339,620	7.75%	5,537	7.46%	2.08%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	1,219,132,853	16.23%	10,955	14.75%	2.04%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	1,140,424,588	15.18%	9,742	13.12%	2.31%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	76,239,210	1.01%	630	0.85%	2.24%	78,806,542	0.99%	640	0.83%	2.38%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	708,624	0.01%	307	0.41%	3.12%	3,025,065	0.04%	650	0.84%	3.23%
2019	6,945,011	0.09%	840	1.13%	2.38%	10,625,272	0.13%	867	1.12%	2.18%
2020	16,816,948	0.22%	922	1.24%	1.11%	20,973,886	0.26%	956	1.24%	1.06%
2021	39,724,968	0.53%	1,529	2.06%	1.76%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	48,895,401	0.65%	1,468	1.98%	1.96%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	69,899,041	0.93%	1,695	2.28%	2.02%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	63,021,603	0.84%	1,311	1.77%	1.63%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	106,211,479	1.41%	1,887	2.54%	1.19%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	217,360,736	2.89%	3,555	4.79%	1.64%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	193,028,714	2.57%	2,920	3.93%	2.12%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	173,309,274	2.31%	2,292	3.09%	1.73%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	161,094,783	2.14%	1,992	2.68%	1.96%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	210,651,984	2.80%	2,439	3.28%	1.56%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	387,275,172	5.16%	4,252	5.73%	1.58%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	288,509,217	3.84%	3,138	4.23%	2.08%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	217,775,697	2.90%	2,150	2.90%	2.14%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	188,100,840	2.50%	1,768	2.38%	1.76%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	237,722,850	3.16%	2,181	2.94%	1.41%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	554,263,996	7.38%	5,007	6.74%	1.57%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	466,158,374	6.21%	4,165	5.61%	1.92%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	266,749,924	3.55%	2,231	3.00%	1.99%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	224,191,692	2.98%	1,805	2.43%	2.00%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	287,402,420	3.83%	2,270	3.06%	1.50%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	538,017,792	7.16%	3,889	5.24%	1.47%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	432,777,380	5.76%	3,307	4.45%	2.09%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	280,166,685	3.73%	2,058	2.77%	2.05%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	217,080,718	2.89%	1,647	2.22%	1.95%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	272,375,104	3.63%	2,007	2.70%	1.92%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	514,401,751	6.85%	3,607	4.86%	1.82%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	581,147,087	7.74%	4,058	5.46%	2.23%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	102,374,352	1.36%	693	0.93%	2.09%	105,104,887	1.32%	703	0.91%	2.18%
2049	19,840,324	0.26%	121	0.16%	1.50%	19,766,453	0.25%	120	0.16%	1.10%
2050	30,117,817	0.40%	174	0.23%	1.03%	31,467,790	0.40%	181	0.23%	0.98%
2051	60,383,798	0.80%	338	0.46%	0.80%	62,084,080	0.78%	345	0.45%	0.75%
2052	30,026,475	0.40%	200	0.27%	1.94%	31,294,473	0.39%	207	0.27%	1.97%
2053	6,988,918	0.09%	42	0.06%	2.23%	7,032,298	0.09%	42	0.05%	2.22%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	8,205,058	0.11%	72	0.10%	2.43%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	497,363,504	6.62%	4,154	5.59%	2.28%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	1,291,131,642	17.19%	11,318	15.24%	2.23%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	881,634,970	11.74%	8,101	10.91%	2.00%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	519,807,254	6.92%	4,925	6.63%	2.10%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	328,394,896	4.37%	3,144	4.23%	2.21%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	467,450,566	6.22%	4,225	5.69%	2.24%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	774,259,160	10.31%	6,899	9.29%	1.52%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	764,746,969	10.18%	7,424	10.00%	1.11%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	354,805,684	4.72%	3,638	4.90%	1.45%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	494,102,879	6.58%	5,920	7.97%	2.43%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,129,614,370	15.04%	14,445	19.45%	1.10%	983,915,951	12.36%	12,548	16.26%	1.16%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 19.57 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	5,014,794	0.07%	915	1.23%	2.77%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	9,876,606	0.13%	683	0.92%	1.26%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	29,099,152	0.39%	1,292	1.74%	1.51%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	48,070,000	0.64%	1,589	2.14%	1.98%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	65,623,268	0.87%	1,720	2.32%	2.02%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	69,163,222	0.92%	1,490	2.01%	1.68%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	66,126,398	0.88%	1,246	1.68%	1.35%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	171,520,312	2.28%	2,897	3.90%	1.30%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	238,761,621	3.18%	3,773	5.08%	2.02%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	159,233,599	2.12%	2,189	2.95%	1.92%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	182,651,702	2.43%	2,290	3.08%	1.86%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	152,093,539	2.02%	1,829	2.46%	1.67%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	362,981,138	4.83%	4,020	5.41%	1.60%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	303,757,340	4.04%	3,375	4.54%	1.79%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	259,223,510	3.45%	2,644	3.56%	2.23%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	188,336,838	2.51%	1,794	2.42%	1.84%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	228,577,292	3.04%	2,121	2.86%	1.54%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	347,986,944	4.63%	3,140	4.23%	1.44%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	572,771,488	7.63%	5,188	6.99%	1.78%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	368,155,054	4.90%	3,169	4.27%	1.98%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	240,486,074	3.20%	1,942	2.61%	2.01%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	223,364,236	2.97%	1,768	2.38%	1.65%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	393,521,898	5.24%	3,000	4.04%	1.52%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	540,845,661	7.20%	3,935	5.30%	1.72%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	394,251,809	5.25%	2,957	3.98%	2.09%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	173,382,744	2.31%	1,310	1.76%	1.99%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	256,276,499	3.41%	1,921	2.59%	1.94%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	361,902,237	4.82%	2,579	3.47%	1.83%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	675,699,280	9.00%	4,716	6.35%	2.07%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	271,802,414	3.62%	1,875	2.52%	2.19%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	150,960,281	2.01%	898	1.21%	1.23%	161,577,945	2.03%	954	1.24%	1.17%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	2,482,144,725	33.04%	27,792	37.42%	3.01%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	267,245,801	3.56%	2,748	3.70%	2.39%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	2,444,708,762	32.55%	24,489	32.98%	0.64%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,317,417,663	30.85%	19,236	25.90%	1.71%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	2,366,102,355	31.50%	26,530	35.72%	2.93%	2,625,116,444	32.98%	28,751	37.25%	2.92%
Floating	4,950,665,472	65.91%	45,580	61.37%	1.24%	5,131,490,882	64.47%	46,260	59.93%	1.30%
2017	21,905,170	0.29%	266	0.36%	0.22%	23,027,007	0.29%	268	0.35%	0.30%
2018	99,801,732	1.33%	1,103	1.49%	2.38%	104,022,751	1.31%	1,120	1.45%	5.17%
2019	66,354,456	0.88%	712	0.96%	4.48%	68,577,294	0.86%	719	0.93%	4.48%
2020	5,800,147	0.08%	65	0.09%	4.70%	5,987,164	0.08%	66	0.09%	4.70%
2021	887,620	0.01%	9	0.01%	5.14%	908,358	0.01%	9	0.01%	5.14%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	2,152,297,989	28.65%	19,657	26.47%	1.91%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,860,348,483	51.39%	38,495	51.83%	1.59%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Southern Italy	1,498,870,479	19.95%	16,113	21.70%	2.27%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	7,400,187,666	98.52%	73,214	98.58%	1.81%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	111,329,286	1.48%	1,051	1.42%	1.98%	116,323,454	1.46%	1,084	1.40%	2.05%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 51.91% 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%	1,040,145,254	13.85%	19,671	26.49%	1.76%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	922,768,061	12.28%	10,124	13.63%	1.63%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,187,517,891	15.81%	10,963	14.76%	1.61%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,416,386,146	18.86%	11,577	15.59%	1.67%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,588,296,787	21.14%	12,096	16.29%	1.89%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,356,402,812	18.06%	9,834	13.24%	2.22%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 62.85% 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%	319,064,845	4.25%	6,031	8.12%	2.07%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	498,604,525	6.64%	7,164	9.65%	1.87%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	842,873,923	11.22%	10,085	13.58%	1.79%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	1,069,127,474	14.23%	11,016	14.83%	1.70%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,594,097,809	21.22%	14,671	19.75%	1.77%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,187,748,375	42.44%	25,298	34.06%	1.85%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	465,800,203	6.20%	11,092	14.94%	2.56%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	1,017,405,876	13.54%	15,637	21.06%	2.21%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,220,939,739	16.25%	14,157	19.06%	2.04%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,317,611,478	17.54%	12,282	16.54%	1.91%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	851,009,533	11.33%	6,511	8.77%	1.80%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	870,365,953	11.59%	6,034	8.12%	1.56%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	411,274,669	5.48%	2,497	3.36%	1.52%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	418,152,854	5.57%	2,334	3.14%	1.37%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	179,631,086	2.39%	884	1.19%	1.42%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	231,402,977	3.08%	1,087	1.46%	1.22%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	92,652,240	1.23%	383	0.52%	1.23%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	96,654,069	1.29%	389	0.52%	1.18%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	47,436,918	0.63%	172	0.23%	1.24%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	69,510,788	0.93%	247	0.33%	1.16%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	22,011,927	0.29%	70	0.09%	1.18%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	31,666,843	0.42%	105	0.14%	1.06%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	14,466,056	0.19%	42	0.06%	0.95%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	37,805,864	0.50%	106	0.14%	1.01%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	98,144,602	1.31%	218	0.29%	0.81%	103,623,611	1.30%	224	0.29%	0.91%
more	17,573,275	0.23%	18	0.02%	0.66%	19,011,069	0.24%	19	0.02%	0.62%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	30,303	0.00%	59	0.08%	2.18%					
1,000 - 8,000	4,253,128	0.06%	933	1.26%	2.74%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	31,112,975	0.41%	2,140	2.88%	2.24%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	397,116,757	5.29%	10,551	14.21%	2.22%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	847,722,149	11.29%	13,426	18.08%	2.05%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,281,738,370	17.06%	14,672	19.76%	1.99%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,331,229,055	17.72%	11,887	16.01%	1.92%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,142,442,837	15.21%	8,357	11.25%	1.80%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	826,275,281	11.00%	5,123	6.90%	1.68%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	554,989,828	7.39%	2,983	4.02%	1.61%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	318,003,228	4.23%	1,504	2.03%	1.46%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	234,073,907	3.12%	991	1.33%	1.51%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	135,497,745	1.80%	518	0.70%	1.44%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	103,189,372	1.37%	359	0.48%	1.29%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	63,609,530	0.85%	204	0.27%	1.25%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	51,735,627	0.69%	154	0.21%	1.35%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	34,659,819	0.46%	96	0.13%	1.17%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	25,158,443	0.33%	65	0.09%	1.26%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	25,073,361	0.33%	61	0.08%	1.07%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	18,849,677	0.25%	43	0.06%	1.17%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	13,454,453	0.18%	29	0.04%	1.28%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	12,671,446	0.17%	26	0.04%	0.80%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	46,235,958	0.62%	73	0.10%	0.74%	54,556,856	0.69%	87	0.11%	0.91%
more	12,393,704	0.16%	11	0.01%	0.84%	13,695,041	0.17%	12	0.02%	0.77%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	624,037,481	8.31%	7,115	9.58%	2.22%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,619,228,613	61.50%	45,121	60.76%	1.71%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	807,254,840	10.75%	7,102	9.56%	2.05%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	57,827,194	0.77%	797	1.07%	2.43%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	1,138,721,122	15.16%	11,214	15.10%	1.86%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	264,447,702	3.52%	2,916	3.93%	1.70%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown										
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	7,305,128,628	97.25%	71,615	96.43%	1.82%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	206,388,324	2.75%	2,650	3.57%	1.57%	221,206,041	2.78%	2,750	3.56%	1.65%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	7,511,516,952	100.00%	74,265	100.00%	1.82%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	7,511,516,952	100.00%	74,265	100.00%	1.82%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	7,502,195,953	99.88%	74,190	99.90%	1.81%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	9,320,999	0.12%	75	0.10%	0.00%					
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	7,509,685,915	99.98%	74,248	99.98%	1.82%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays pursuant Law Decree n. 39										
Payment Holidays Moratoria ABI	1,831,037	0.02%	17	0.02%	0.00%					
Payment Holidays pursuant Law Decree n. 132										
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	6,068,236,037	80.79%	60,915	82.02%	1.86%	6,430,362,845	80.79%	63,343	82.02%	1.96%
Other	21,022,324	0.28%	196	0.26%	1.18%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	120,676,065	1.61%	1,782	2.40%	2.25%	129,783,371	1.63%	1,852	2.40%	2.36%
Self-employed	1,259,302,134	16.76%	10,804	14.55%	1.55%	1,331,046,431	16.72%	11,202	14.55%	1.64%
Temporary	29,714,907	0.40%	372	0.50%	1.82%	31,649,115	0.40%	386	0.50%	1.81%
Unemployed	12,565,484	0.17%	196	0.26%	2.08%	13,281,201	0.17%	201	0.26%	2.19%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	3,955,925,328	52.66%	36,311	48.89%	2.06%	4,177,491,051	52.49%	37,662	48.89%	2.17%
ING	2,568,529,962	34.19%	28,177	37.94%	1.58%	2,729,690,143	34.30%	29,346	37.94%	1.67%
MOL	987,061,662	13.14%	9,777	13.17%	1.46%	1,051,948,706	13.22%	10,185	13.17%	1.53%
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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
					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 Instalments	7,511,516,952	100.00%	74,265	100.00%	1.82%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Instalments										
	7,511,516,952	100.00%	74,265	100.00%	1.82%	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	74,106	0	528	528	7,492,359,668	99.79%	99.74%
0 - 1 Month	112	52,667	24,054	76,720	13,747,975	0.15%	0.18%
1 - 2 Months	28	27,065	10,341	37,406	3,175,092	0.04%	0.04%
2 - 3 Months	7	10,332	2,659	12,991	654,012	0.01%	0.01%
3 - 4 Months	4	8,065	3,649	11,715	418,791	0.01%	0.01%
4 - 5 Months	4	14,571	5,199	19,770	661,066	0.01%	0.01%
5 - 6 Months	0	0	0	0	0	0.00%	0.00%
6 - 7 Months	0	0	0	0	0	0.00%	0.00%
7 - 8 Months	0	0	0	0	0	0.00%	0.00%
8 - 9 Months	0	0	0	0	0	0.00%	0.00%
9 - 10 Months	0	0	0	0	0	0.00%	0.00%
10 - 11 Months	0	0	0	0	0	0.00%	0.00%
11 - 12 Months	0	0	0	0	0	0.00%	0.00%
> 12 Months	0	0	0	0	0	0.00%	0.00%
Payment Holiday	4	2,766	1,895	4,661	500,348	0.01%	0.01%
	74,265	115,467	48,325	163,791	7,511,516,952	100.00%	100.00%

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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