

Leone Arancio RMBS S.R.L.



Monthly Investor Report

04 September 2020

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	06 October 2020

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	04-Sep-20	05-Jul-18
Portfolio Cut off date	01-Aug-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	1,089,508,066.45	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,521,771.90	0.00
Of which Active Outstanding Notional Amount	6,868,100,161.65	7,959,129,900.89
Number of Loans	71,945	77,193
Number of Borrowers	71,945	77,193
Average Principal Balance (Loanparts)	95,463.20	103,106.89
Average Principal Balance (Borrowers)	95,463.20	103,106.89
Coupon: Weighted Average	1.62%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.46%	62.76%
Weighted Average Loan to Market Value	51.55%	52.64%
Seasoning (months): Weighted Average	77.16	61.16
Remaining Tenor (months): Weighted Average	229.63	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.27%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.29%	4.37%
Weighted Average Spread on Floating Rate Loans	1.49%	1.64%
Total Set-off Risk	440,664,194.57	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%	0.41%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.57%	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	0.01%	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	4.84%	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	1,534,504,643	22.34%	14,611	20.31%	2.68%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	137,757,817	2.01%	1,852	2.57%	0.29%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	657,344,253	9.57%	11,229	15.61%	3.27%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	201,445,638	2.93%	2,205	3.06%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,337,047,810	63.15%	42,048	58.44%	1.00%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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
< 0.01%	47,374,983	0.69%	323	0.45%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	1,166,627,816	16.99%	12,649	17.58%	0.26%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,297,078,978	18.89%	13,265	18.44%	0.77%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,153,056,678	16.79%	9,936	13.81%	1.29%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	574,084,303	8.36%	5,116	7.11%	1.69%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	914,638,192	13.32%	9,548	13.27%	2.34%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,125,579,142	16.39%	12,255	17.03%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	271,814,278	3.96%	3,152	4.38%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	86,580,065	1.26%	1,251	1.74%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	71,085,130	1.04%	962	1.34%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	40,905,341	0.60%	700	0.97%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	29,113,590	0.42%	493	0.69%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	8,535,259	0.12%	207	0.29%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	7,167,546	0.10%	225	0.31%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	17,310,884	0.25%	408	0.57%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	11,477,189	0.17%	326	0.45%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	15,067,784	0.22%	371	0.52%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	19,038,004	0.28%	459	0.64%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	9,178,383	0.13%	228	0.32%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	1,173,598	0.02%	42	0.06%	6.06%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	737,093	0.01%	20	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	146,286	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	159,319	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	170,319	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	17,643,847	0.26%	416	0.58%	0.29%	29,610,965	0.37%	621	0.80%	0.46%
2005	83,511,599	1.22%	1,744	2.42%	0.38%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	198,622,243	2.89%	3,136	4.36%	0.63%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	331,601,197	4.83%	4,213	5.86%	0.99%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	348,883,179	5.08%	4,462	6.20%	1.08%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	296,696,450	4.32%	3,561	4.95%	1.63%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	348,514,620	5.07%	3,881	5.39%	0.93%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	825,339,972	12.02%	8,371	11.64%	0.92%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	350,547,309	5.10%	3,541	4.92%	1.99%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	292,929,414	4.27%	2,952	4.10%	1.99%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	291,781,554	4.25%	3,065	4.26%	1.82%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	422,255,384	6.15%	4,473	6.22%	1.78%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	819,248,940	11.93%	8,259	11.48%	1.91%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	811,081,887	11.81%	7,707	10.71%	2.18%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	897,340,623	13.07%	7,866	10.93%	2.07%	78,806,542	0.99%	640	0.83%	2.38%
2019	526,046,719	7.66%	4,262	5.92%	1.76%					
2020	6,055,225	0.09%	36	0.05%	0.97%					
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	834,661	0.01%	400	0.56%	1.10%	20,973,886	0.26%	956	1.24%	1.06%
2021	10,863,407	0.16%	1,292	1.80%	1.62%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	20,548,159	0.30%	1,240	1.72%	1.85%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	36,777,158	0.54%	1,451	2.02%	1.53%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	37,371,469	0.54%	1,158	1.61%	1.31%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	69,807,347	1.02%	1,694	2.35%	0.98%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	143,907,427	2.10%	3,088	4.29%	1.30%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	131,730,751	1.92%	2,488	3.46%	1.66%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	147,983,470	2.15%	2,373	3.30%	1.53%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	127,033,192	1.85%	1,903	2.65%	1.49%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	160,087,154	2.33%	2,183	3.03%	1.07%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	285,290,871	4.15%	3,625	5.04%	1.18%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	217,820,071	3.17%	2,716	3.78%	1.72%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	212,104,901	3.09%	2,461	3.42%	1.73%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	181,110,208	2.64%	1,952	2.71%	1.61%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	187,743,255	2.73%	1,917	2.66%	1.16%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	421,736,984	6.14%	4,170	5.80%	1.33%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	363,760,790	5.30%	3,525	4.90%	1.66%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	302,702,178	4.41%	2,915	4.05%	1.95%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	255,951,237	3.73%	2,306	3.21%	1.85%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	228,460,627	3.33%	1,945	2.70%	1.25%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	423,422,414	6.17%	3,221	4.48%	1.24%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	332,852,146	4.85%	2,712	3.77%	1.89%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	351,972,492	5.12%	2,810	3.91%	1.92%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	269,676,595	3.93%	2,162	3.01%	1.76%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	213,353,244	3.11%	1,655	2.30%	1.59%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	369,327,774	5.38%	2,735	3.80%	1.61%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	429,829,571	6.26%	3,204	4.45%	2.05%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	451,085,170	6.57%	3,338	4.64%	2.03%	105,104,887	1.32%	703	0.91%	2.18%
2049	367,338,450	5.35%	2,599	3.61%	1.75%	19,766,453	0.25%	120	0.16%	1.10%
2050	31,189,509	0.45%	189	0.26%	0.92%	31,467,790	0.40%	181	0.23%	0.98%
2051	54,012,719	0.79%	313	0.44%	0.67%	62,084,080	0.78%	345	0.45%	0.75%
2052	25,287,905	0.37%	173	0.24%	1.73%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,126,856	0.07%	32	0.04%	1.98%	7,032,298	0.09%	42	0.05%	2.22%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	3,855,585	0.06%	23	0.03%	0.76%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	26,531,801	0.39%	172	0.24%	1.15%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	891,113,141	12.97%	7,413	10.30%	1.90%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	813,574,296	11.85%	7,405	10.29%	2.12%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	885,584,041	12.89%	8,704	12.10%	2.12%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	616,749,531	8.98%	6,298	8.75%	1.82%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	373,851,185	5.44%	3,937	5.47%	1.74%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	248,982,871	3.63%	2,619	3.64%	1.92%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	344,511,393	5.02%	3,455	4.80%	2.03%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	602,985,079	8.78%	5,875	8.17%	1.30%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	591,892,209	8.62%	6,436	8.95%	0.91%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,468,469,029	21.38%	19,608	27.25%	1.04%	983,915,951	12.36%	12,548	16.26%	1.16%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 19.14 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	6,914,577	0.10%	1,291	1.79%	1.53%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	17,910,878	0.26%	1,269	1.76%	1.93%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	30,059,087	0.44%	1,338	1.86%	1.65%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	39,847,214	0.58%	1,307	1.82%	1.27%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	53,547,340	0.78%	1,369	1.90%	1.07%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	120,252,734	1.75%	2,690	3.74%	1.14%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	143,455,542	2.09%	2,860	3.98%	1.62%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	121,235,696	1.77%	2,026	2.82%	1.59%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	166,147,857	2.42%	2,522	3.51%	1.50%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	126,417,363	1.84%	1,795	2.49%	1.18%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	245,115,108	3.57%	3,155	4.39%	1.08%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	228,265,815	3.32%	2,903	4.04%	1.55%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	243,477,406	3.55%	2,871	3.99%	1.71%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	193,438,560	2.82%	2,149	2.99%	1.72%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	167,085,414	2.43%	1,727	2.40%	1.23%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	268,230,012	3.91%	2,649	3.68%	1.21%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	477,108,785	6.95%	4,707	6.54%	1.53%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	323,208,254	4.71%	3,079	4.28%	1.86%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	287,376,094	4.18%	2,669	3.71%	1.95%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	177,013,710	2.58%	1,517	2.11%	1.41%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	367,223,811	5.35%	2,940	4.09%	1.26%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	399,014,896	5.81%	3,090	4.29%	1.58%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	354,936,845	5.17%	2,860	3.98%	1.92%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	277,072,481	4.03%	2,236	3.11%	1.88%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	236,415,713	3.44%	1,852	2.57%	1.58%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	299,077,588	4.35%	2,225	3.09%	1.60%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	437,056,905	6.36%	3,258	4.53%	1.93%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	363,822,023	5.30%	2,710	3.77%	2.06%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	562,461,089	8.19%	4,058	5.64%	1.86%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	43,077,460	0.63%	258	0.36%	1.00%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	91,833,904	1.34%	565	0.79%	1.05%	161,577,945	2.03%	954	1.24%	1.17%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	2,193,740,570	31.94%	25,864	35.95%	2.92%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	201,445,638	2.93%	2,205	3.06%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	2,009,362,138	29.26%	22,364	31.08%	0.48%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,463,551,816	35.87%	21,512	29.90%	1.66%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	2,191,848,897	31.91%	25,840	35.92%	2.92%	2,627,508,137	33.01%	28,772	37.27%	2.92%
Floating Rate BCE	201,445,638	2.93%	2,205	3.06%	2.38%	278,359,705	3.50%	2,786	3.61%	1.36%
Floating Rate EURIBOR	2,009,362,138	29.26%	22,364	31.08%	0.48%	2,485,033,032	31.22%	24,291	31.47%	0.67%
Floating Rate EURIBOR	2,463,551,816	35.87%	21,512	29.90%	1.38%	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	1,372,101	0.02%	18	0.03%	4.55%	5,987,164	0.08%	66	0.09%	4.70%
2021	519,573	0.01%	6	0.01%	5.21%	908,358	0.01%	9	0.01%	5.14%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	1,881,679,352	27.40%	18,315	25.46%	1.71%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,448,217,508	50.21%	36,244	50.38%	1.33%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,385,389	0.05%	34	0.05%	2.50%					
Southern Italy	1,534,817,913	22.35%	17,352	24.12%	2.17%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	6,735,307,379	98.07%	70,624	98.16%	1.62%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	132,792,783	1.93%	1,321	1.84%	1.81%	116,323,454	1.46%	1,084	1.40%	2.05%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 51.55% 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%	1,013,496,551	14.76%	20,616	28.66%	1.48%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	833,581,538	12.14%	9,528	13.24%	1.37%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,055,164,407	15.36%	10,131	14.08%	1.38%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,282,017,016	18.67%	10,889	15.14%	1.50%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,445,639,501	21.05%	11,638	16.18%	1.80%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,238,201,149	18.03%	9,143	12.71%	2.03%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.46% 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%	251,428,206	3.66%	5,238	7.28%	1.90%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	394,568,837	5.74%	6,387	8.88%	1.68%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	678,597,159	9.88%	9,058	12.59%	1.55%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	894,373,883	13.02%	10,079	14.01%	1.49%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,355,966,450	19.74%	13,604	18.91%	1.54%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,293,165,627	47.95%	27,579	38.33%	1.68%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	450,470,769	6.56%	11,212	15.58%	2.42%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	918,566,477	13.37%	14,927	20.75%	2.04%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,115,398,968	16.24%	13,581	18.88%	1.84%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,220,999,275	17.78%	11,929	16.58%	1.71%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	801,594,076	11.67%	6,421	8.92%	1.59%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	788,718,728	11.48%	5,762	8.01%	1.34%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	377,749,863	5.50%	2,415	3.36%	1.24%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	374,112,451	5.45%	2,219	3.08%	1.15%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	162,207,771	2.36%	847	1.18%	1.17%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	197,474,140	2.88%	999	1.39%	1.01%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	78,478,727	1.14%	347	0.48%	1.02%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	88,315,512	1.29%	379	0.53%	0.97%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	38,497,561	0.56%	149	0.21%	1.02%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	64,410,237	0.94%	243	0.34%	0.94%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	20,257,132	0.29%	70	0.10%	0.95%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	25,792,356	0.38%	91	0.13%	0.84%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	12,106,619	0.18%	38	0.05%	0.68%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	32,420,464	0.47%	97	0.13%	0.74%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	84,806,293	1.23%	201	0.28%	0.60%	103,623,611	1.30%	224	0.29%	0.91%
more	15,722,740	0.23%	18	0.03%	0.52%	19,011,069	0.24%	19	0.02%	0.62%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	48,437	0.00%	134	0.19%	1.21%					
1,000 - 8,000	6,033,406	0.09%	1,290	1.79%	2.14%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	34,359,664	0.50%	2,452	3.41%	2.16%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	432,753,696	6.30%	11,608	16.13%	1.93%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	862,701,000	12.56%	13,728	19.08%	1.85%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,202,168,724	17.50%	13,790	19.17%	1.75%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,243,038,540	18.10%	11,099	15.43%	1.72%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,045,380,165	15.22%	7,657	10.64%	1.59%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	716,595,235	10.43%	4,444	6.18%	1.50%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	442,437,238	6.44%	2,377	3.30%	1.36%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	286,232,710	4.17%	1,353	1.88%	1.31%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	170,413,316	2.48%	721	1.00%	1.26%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	112,843,806	1.64%	431	0.60%	1.17%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	72,766,932	1.06%	254	0.35%	1.15%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	53,160,793	0.77%	171	0.24%	1.15%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	39,039,790	0.57%	116	0.16%	1.02%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	28,263,781	0.41%	78	0.11%	1.14%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	24,323,192	0.35%	63	0.09%	1.01%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	19,070,699	0.28%	46	0.06%	0.76%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	10,948,012	0.16%	25	0.03%	0.89%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	12,014,134	0.17%	26	0.04%	0.62%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	6,867,710	0.10%	14	0.02%	0.91%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	38,981,148	0.57%	61	0.08%	0.56%	54,556,856	0.69%	87	0.11%	0.91%
more	7,658,034	0.11%	7	0.01%	0.81%	13,695,041	0.17%	12	0.02%	0.77%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	676,977,413	9.86%	8,374	11.64%	2.17%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,228,719,235	61.57%	43,251	60.12%	1.50%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	849,029,272	12.36%	7,675	10.67%	1.96%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	60,224,719	0.88%	938	1.30%	2.31%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	849,505,492	12.37%	9,216	12.81%	1.44%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	203,644,031	2.97%	2,491	3.46%	1.44%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown										
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	6,700,894,977	97.57%	69,620	96.77%	1.63%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	167,205,185	2.43%	2,325	3.23%	1.32%	221,206,041	2.78%	2,750	3.56%	1.65%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	6,868,100,162	100.00%	71,945	100.00%	1.62%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	6,868,100,162	100.00%	71,945	100.00%	1.62%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	6,866,638,174	99.98%	71,924	99.97%	1.62%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	1,461,988	0.02%	21	0.03%	0.00%					
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	6,605,289,007	96.17%	69,661	96.83%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	262,811,155	3.83%	2,284	3.17%	0.07%					
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	5,595,967,991	81.48%	59,219	82.31%	1.67%	6,430,362,845	80.79%	63,343	82.31%	1.96%
Other	19,088,985	0.28%	184	0.26%	0.99%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	123,736,343	1.80%	1,984	2.76%	2.14%	129,783,371	1.63%	1,852	2.76%	2.36%
Self-employed	1,091,595,225	15.89%	9,999	13.90%	1.33%	1,331,046,431	16.72%	11,202	13.90%	1.64%
Temporary	25,262,338	0.37%	353	0.49%	1.60%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	12,449,279	0.18%	206	0.29%	1.93%	13,281,201	0.17%	201	0.29%	2.19%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	4,019,153,194	58.52%	38,868	54.02%	1.87%	4,177,491,051	52.49%	37,662	54.02%	2.17%
ING	2,073,373,969	30.19%	24,686	34.31%	1.29%	2,729,690,143	34.30%	29,346	34.31%	1.67%
MOL	775,572,998	11.29%	8,391	11.66%	1.18%	1,051,948,706	13.22%	10,185	11.66%	1.53%
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	422,929.05	0.00%	0.01%	
Floating to Fixed	3,271	315,412,882.70	4.55%	4.59%	
Fixed to Fixed	590	44,260,335.09	0.82%	0.64%	
	3,864	360,096,146.84	5.37%	5.24%	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	6,867,096,069	99.99%	71,935	99.99%	1.62%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	1,004,092	0.01%	10	0.01%	3.86%					
	6,868,100,162	100.00%	71,945	100.00%	1.62%	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	68,954	0	1,235	1,235	6,529,715,638	95.84%	95.07%
0 - 1 Month	245	94,784	46,112	140,896	26,367,892	0.34%	0.38%
1 - 2 Months	108	80,378	39,635	120,013	11,898,424	0.15%	0.17%
2 - 3 Months	91	128,635	49,171	177,806	9,940,915	0.13%	0.14%
3 - 4 Months	74	131,961	52,556	184,517	8,076,198	0.10%	0.12%
4 - 5 Months	35	63,961	30,711	94,672	3,487,929	0.05%	0.05%
5 - 6 Months	18	44,742	22,626	67,367	2,203,259	0.03%	0.03%
6 - 7 Months	9	19,716	11,199	30,915	862,695	0.01%	0.01%
7 - 8 Months	16	55,866	17,164	73,030	1,459,424	0.02%	0.02%
8 - 9 Months	14	43,559	17,754	61,314	1,400,471	0.02%	0.02%
9 - 10 Months	20	98,268	41,305	139,574	2,325,044	0.03%	0.03%
10 - 11 Months	10	34,008	27,962	61,970	1,065,334	0.01%	0.02%
11 - 12 Months	10	46,355	17,475	63,829	866,639	0.01%	0.01%
> 12 Months	57	390,162	169,732	559,894	5,619,146	0.08%	0.08%
Payment Holiday	2,284	289,377	136,738	426,115	262,811,155	3.17%	3.83%
	71,945	1,521,772	681,375	2,203,147	6,868,100,162	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	138	33,872.69	15,710.16	49,582.85	15,023,221.20	15,251,016.68	0.19%	0.22%
Default	386	658,530.76	261,082.80	919,613.56	37,706,523.53	38,438,699.50	0.54%	0.55%
Incaglio	0						0.00%	
>12 Months in Arrears	57	390,161.97	169,731.79	559,893.76	5,619,145.66	5,717,104.56	0.08%	0.08%
Sofferenza	1	0.00	0.00	0.00	52,759.90	52,759.90	0.00%	0.00%
	582	1,082,565.42	446,524.75	1,529,090.17	58,401,650.29	59,459,580.64	0.81%	0.85%

26a. Realised Losses: Cumulative

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