

Leone Arancio RMBS S.R.L.



Monthly Investor Report

06 April 2020

Description

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

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-Apr-20	05-Jul-18
Portfolio Cut off date	01-Mar-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	335,995,725.49	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	774,677.88	0.00
Of which Active Outstanding Notional Amount	7,622,359,596.63	7,959,129,900.89
Number of Loans	77,722	77,193
Number of Borrowers	77,722	77,193
Average Principal Balance (Loanparts)	98,072.10	103,106.89
Average Principal Balance (Borrowers)	98,072.10	103,106.89
Coupon: Weighted Average	1.68%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.38%	62.76%
Weighted Average Loan to Market Value	52.54%	52.64%
Seasoning (months): Weighted Average	70.62	61.16
Remaining Tenor (months): Weighted Average	235.58	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.26%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.36%	4.37%
Weighted Average Spread on Floating Rate Loans	1.49%	1.64%
Total Set-off Risk	477,705,449.95	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%	0.37%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.35%	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	0.05%	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	1,960,163,880	25.72%	18,070	23.25%	2.59%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	148,116,233	1.94%	1,896	2.44%	0.36%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	735,859,328	9.65%	12,054	15.51%	3.26%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	214,713,894	2.82%	2,296	2.95%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,563,506,262	59.87%	43,406	55.85%	1.04%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	7,959,129,901	100.00%	77,193	100.00%	1.91%

3. Loan Coupon

Coupon Loan Part (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
average: 1.68%										
0.00% - 0.00%	27,981,488	0.37%	168	0.22%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	1,140,395,177	14.96%	11,028	14.19%	0.26%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,264,352,663	16.59%	14,128	18.18%	0.74%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,328,752,498	17.43%	11,138	14.33%	1.27%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	861,314,767	11.30%	7,638	9.83%	1.72%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,088,904,124	14.29%	10,878	14.00%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,227,882,112	16.11%	12,980	16.70%	2.76%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	320,263,185	4.20%	3,594	4.62%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	101,127,517	1.33%	1,390	1.79%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	79,508,017	1.04%	1,048	1.35%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	44,167,905	0.58%	737	0.95%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	31,889,773	0.42%	519	0.67%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	9,586,789	0.13%	233	0.30%	4.36%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	9,592,909	0.13%	255	0.33%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	20,077,103	0.26%	434	0.56%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	14,016,859	0.18%	356	0.46%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	17,169,294	0.23%	390	0.50%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	22,095,590	0.29%	490	0.63%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	10,424,483	0.14%	243	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	1,582,287	0.02%	46	0.06%	6.05%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	782,161	0.01%	20	0.03%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	151,773	0.00%	3	0.00%	6.55%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	163,756	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	177,366	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	19,239,574	0.25%	436	0.56%	0.32%	29,610,965	0.37%	621	0.80%	0.46%
2005	89,845,468	1.18%	1,893	2.44%	0.42%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	211,920,377	2.78%	3,236	4.16%	0.69%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	353,327,281	4.64%	4,395	5.65%	1.06%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	376,077,115	4.93%	4,690	6.03%	1.15%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	316,990,475	4.16%	3,685	4.74%	1.65%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	367,798,122	4.83%	4,090	5.26%	0.99%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	871,725,149	11.44%	8,651	11.13%	0.97%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	385,174,287	5.05%	3,814	4.91%	2.02%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	317,138,803	4.16%	3,123	4.02%	2.04%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	319,889,358	4.20%	3,306	4.25%	1.87%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	466,174,007	6.12%	4,805	6.18%	1.89%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	978,841,337	12.84%	9,572	12.32%	1.94%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	922,506,755	12.10%	8,510	10.95%	2.20%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	984,603,363	12.92%	8,410	10.82%	2.11%	78,806,542	0.99%	640	0.83%	2.38%
2019	636,054,495	8.34%	5,075	6.53%	1.81%					
2020	5,053,631	0.07%	31	0.04%	1.18%					
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	3,101,853	0.04%	718	0.92%	1.01%	20,973,886	0.26%	956	1.24%	1.06%
2021	16,563,956	0.22%	1,367	1.76%	1.64%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	26,535,312	0.35%	1,326	1.71%	1.89%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	44,553,311	0.58%	1,538	1.98%	1.57%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	43,007,030	0.56%	1,221	1.57%	1.35%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	76,478,939	1.00%	1,725	2.22%	1.03%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	160,167,590	2.10%	3,213	4.13%	1.33%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	146,141,453	1.92%	2,619	3.37%	1.71%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	158,916,473	2.08%	2,445	3.15%	1.60%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	139,716,857	1.83%	1,991	2.56%	1.52%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	171,437,697	2.25%	2,257	2.90%	1.14%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	313,662,415	4.12%	3,866	4.97%	1.25%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	234,080,155	3.07%	2,840	3.65%	1.78%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	231,117,035	3.03%	2,601	3.35%	1.77%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	196,052,252	2.57%	2,066	2.66%	1.67%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	204,843,126	2.69%	2,040	2.62%	1.24%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	461,353,542	6.05%	4,492	5.78%	1.40%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	396,007,236	5.20%	3,764	4.84%	1.72%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	325,621,043	4.27%	3,081	3.96%	2.00%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	280,232,821	3.68%	2,489	3.20%	1.90%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	246,539,260	3.23%	2,061	2.65%	1.33%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	464,771,313	6.10%	3,525	4.54%	1.31%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	370,278,305	4.86%	2,976	3.83%	1.92%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	379,257,172	4.98%	2,985	3.84%	1.97%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	298,745,604	3.92%	2,373	3.05%	1.80%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	234,051,628	3.07%	1,792	2.31%	1.70%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	440,876,360	5.78%	3,233	4.16%	1.69%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	492,855,841	6.47%	3,615	4.65%	2.08%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	501,952,366	6.59%	3,640	4.68%	2.07%	105,104,887	1.32%	703	0.91%	2.18%
2049	445,225,533	5.84%	3,143	4.04%	1.80%	19,766,453	0.25%	120	0.16%	1.10%
2050	31,981,523	0.42%	194	0.25%	0.98%	31,467,790	0.40%	181	0.23%	0.98%
2051	55,255,890	0.72%	318	0.41%	0.70%	62,084,080	0.78%	345	0.45%	0.75%
2052	25,817,096	0.34%	176	0.23%	1.79%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,161,611	0.07%	32	0.04%	2.02%	7,032,298	0.09%	42	0.05%	2.22%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	40,063,057	0.53%	273	0.35%	1.30%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	396,506,664	5.20%	3,152	4.06%	1.78%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	1,124,077,388	14.75%	9,512	12.24%	2.07%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	839,275,375	11.01%	7,650	9.84%	2.19%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	1,038,476,803	13.62%	10,106	13.00%	2.00%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	484,511,161	6.36%	4,997	6.43%	1.89%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	354,426,777	4.65%	3,632	4.67%	1.83%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	296,160,659	3.89%	2,953	3.80%	2.03%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	376,379,240	4.94%	3,747	4.82%	2.08%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	856,309,920	11.23%	8,345	10.74%	1.02%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	406,853,522	5.34%	4,589	5.90%	0.98%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,409,319,030	18.49%	18,766	24.15%	1.11%	983,915,951	12.36%	12,548	16.26%	1.16%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

average: 19.63 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	5,451,416	0.07%	1,005	1.29%	1.29%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	20,387,373	0.27%	1,442	1.86%	1.77%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	29,314,531	0.38%	1,335	1.72%	1.85%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	46,051,828	0.60%	1,472	1.89%	1.41%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	43,526,995	0.57%	1,174	1.51%	1.36%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	93,167,654	1.22%	2,061	2.65%	1.05%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	168,733,963	2.21%	3,326	4.28%	1.46%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	135,669,802	1.78%	2,320	2.98%	1.71%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	177,840,600	2.33%	2,700	3.47%	1.53%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	123,601,229	1.62%	1,725	2.22%	1.49%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	203,259,611	2.67%	2,616	3.37%	1.10%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	301,363,479	3.95%	3,701	4.76%	1.35%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	252,613,071	3.31%	2,984	3.84%	1.76%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	223,031,519	2.93%	2,497	3.21%	1.81%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	179,623,887	2.36%	1,857	2.39%	1.57%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	205,625,816	2.70%	2,028	2.61%	1.20%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	527,899,343	6.93%	5,158	6.64%	1.48%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	364,104,999	4.78%	3,421	4.40%	1.79%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	336,370,166	4.41%	3,160	4.07%	2.00%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	224,575,444	2.95%	1,957	2.52%	1.78%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	285,244,513	3.74%	2,367	3.05%	1.35%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	491,262,427	6.45%	3,695	4.75%	1.38%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	354,115,659	4.65%	2,885	3.71%	1.96%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	354,849,166	4.66%	2,780	3.58%	1.98%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	296,107,191	3.88%	2,331	3.00%	1.74%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	245,113,533	3.22%	1,868	2.40%	1.68%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	494,296,121	6.48%	3,616	4.65%	1.79%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	451,478,701	5.92%	3,291	4.23%	2.08%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	604,798,035	7.93%	4,386	5.64%	2.02%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	276,560,374	3.63%	1,914	2.46%	1.71%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	106,268,390	1.39%	649	0.84%	1.05%	161,577,945	2.03%	954	1.24%	1.17%
Matured *	52,760	0.00%	1	0.00%	0.00%					
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	2,701,848,243	35.45%	30,192	38.85%	2.77%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	214,491,164	2.81%	2,294	2.95%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	2,110,120,079	27.68%	23,037	29.64%	0.51%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,595,900,111	34.06%	22,199	28.56%	1.43%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	2,696,023,208	35.37%	30,124	38.76%	2.77%	2,625,518,758	32.99%	28,753	37.25%	2.92%
Floating	4,778,220,155	62.69%	45,702	58.80%	1.10%	5,131,088,568	64.47%	46,258	59.93%	1.30%
2017	16,802,484	0.22%	244	0.31%	0.10%	23,027,007	0.29%	268	0.35%	0.30%
2018	74,603,233	0.98%	976	1.26%	0.12%	104,022,751	1.31%	1,120	1.45%	5.17%
2019	51,213,620	0.67%	609	0.78%	0.44%	68,577,294	0.86%	719	0.93%	4.48%
2020	4,952,995	0.06%	61	0.08%	3.47%	5,987,164	0.08%	66	0.09%	4.70%
2021	543,901	0.01%	6	0.01%	5.20%	908,358	0.01%	9	0.01%	5.14%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	2,122,812,239	27.85%	20,072	25.83%	1.77%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,746,598,403	49.15%	38,475	49.50%	1.38%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	3,518,444	0.05%	35	0.05%	2.53%					
Southern Italy	1,749,430,511	22.95%	19,140	24.63%	2.19%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	7,477,482,179	98.10%	76,303	98.17%	1.67%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	144,877,417	1.90%	1,419	1.83%	1.85%	116,323,454	1.46%	1,084	1.40%	2.05%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 52.54% 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%	1,052,061,125	13.80%	20,925	26.92%	1.53%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	890,508,088	11.68%	10,110	13.01%	1.43%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,133,790,943	14.87%	10,814	13.91%	1.45%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,397,832,538	18.34%	11,795	15.18%	1.55%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,578,456,665	20.71%	12,558	16.16%	1.82%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,569,710,238	20.59%	11,520	14.82%	2.05%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.38% 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%	278,351,562	3.65%	5,582	7.18%	1.93%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	442,074,898	5.80%	6,878	8.85%	1.72%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	764,454,533	10.03%	9,836	12.66%	1.61%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	993,167,449	13.03%	10,880	14.00%	1.55%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,510,903,468	19.82%	14,764	19.00%	1.60%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,633,407,686	47.67%	29,782	38.32%	1.73%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	499,538,805	6.55%	11,989	15.43%	2.43%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	1,022,034,690	13.41%	16,114	20.73%	2.07%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,247,841,928	16.37%	14,766	19.00%	1.89%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,365,711,679	17.92%	12,992	16.72%	1.77%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	894,221,743	11.73%	6,988	8.99%	1.65%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	870,893,317	11.43%	6,199	7.98%	1.41%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	419,490,471	5.50%	2,614	3.36%	1.32%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	407,983,124	5.35%	2,353	3.03%	1.22%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	178,134,224	2.34%	908	1.17%	1.26%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	217,298,017	2.85%	1,069	1.38%	1.09%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	86,684,612	1.14%	375	0.48%	1.10%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	95,476,759	1.25%	397	0.51%	1.04%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	41,045,941	0.54%	157	0.20%	1.06%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	69,757,779	0.92%	257	0.33%	0.99%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	22,439,242	0.29%	75	0.10%	1.00%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	28,920,492	0.38%	99	0.13%	0.91%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	12,801,449	0.17%	39	0.05%	0.71%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	35,361,926	0.46%	104	0.13%	0.83%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	90,676,669	1.19%	209	0.27%	0.66%	103,623,611	1.30%	224	0.29%	0.91%
more	16,046,733	0.21%	18	0.02%	0.55%	19,011,069	0.24%	19	0.02%	0.62%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	52,819	0.00%	107	0.14%	1.50%					
1,000 - 8,000	5,587,846	0.07%	1,143	1.47%	1.80%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	36,230,161	0.48%	2,566	3.30%	2.24%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	437,327,825	5.74%	11,648	14.99%	1.98%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	912,605,996	11.97%	14,503	18.66%	1.89%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,310,412,035	17.19%	15,018	19.32%	1.81%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,371,923,235	18.00%	12,253	15.77%	1.78%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,185,969,245	15.56%	8,692	11.18%	1.65%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	825,514,119	10.83%	5,120	6.59%	1.58%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	516,873,426	6.78%	2,778	3.57%	1.46%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	324,336,408	4.26%	1,534	1.97%	1.37%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	203,570,587	2.67%	863	1.11%	1.36%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	129,584,615	1.70%	495	0.64%	1.24%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	88,257,643	1.16%	308	0.40%	1.22%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	62,956,154	0.83%	202	0.26%	1.18%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	43,133,636	0.57%	128	0.16%	1.13%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	32,264,492	0.42%	89	0.11%	1.21%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	29,095,543	0.38%	75	0.10%	1.01%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	16,544,285	0.22%	40	0.05%	0.97%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	16,935,418	0.22%	39	0.05%	0.87%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	11,552,149	0.15%	25	0.03%	0.78%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	7,754,508	0.10%	16	0.02%	0.72%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	46,106,384	0.60%	73	0.09%	0.66%	54,556,856	0.69%	87	0.11%	0.91%
more	7,771,068	0.10%	7	0.01%	0.84%	13,695,041	0.17%	12	0.02%	0.77%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	735,821,695	9.65%	8,832	11.36%	2.20%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,703,285,857	61.70%	46,892	60.33%	1.56%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	939,119,551	12.32%	8,289	10.66%	2.00%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	66,452,638	0.87%	992	1.28%	2.34%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	952,609,453	12.50%	10,052	12.93%	1.51%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	225,070,402	2.95%	2,665	3.43%	1.53%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown										
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	7,439,438,200	97.60%	75,230	96.79%	1.68%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	182,921,396	2.40%	2,492	3.21%	1.38%	221,206,041	2.78%	2,750	3.56%	1.65%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	7,622,359,597	100.00%	77,722	100.00%	1.68%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	7,622,359,597	100.00%	77,722	100.00%	1.68%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	7,622,359,597	100.00%	77,722	100.00%	1.68%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	7,610,074,903	99.84%	77,612	99.86%	1.67%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays pursuant Law Decree n. 39										
Payment Holidays Moratoria ABI	12,284,694	0.16%	110	0.14%	0.00%					
Payment Holidays pursuant Law Decree n. 132										
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	6,230,013,546	81.73%	64,153	82.54%	1.72%	6,430,362,845	80.79%	63,343	82.54%	1.96%
Other	20,955,795	0.27%	199	0.26%	1.06%	23,006,938	0.29%	209	0.26%	1.16%
Pensioner	137,785,751	1.81%	2,117	2.72%	2.16%	129,783,371	1.63%	1,852	2.72%	2.36%
Self-employed	1,191,391,456	15.63%	10,659	13.71%	1.39%	1,331,046,431	16.72%	11,202	13.71%	1.64%
Temporary	28,355,064	0.37%	378	0.49%	1.68%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	13,857,984	0.18%	216	0.28%	1.99%	13,281,201	0.17%	201	0.28%	2.19%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	4,512,956,540	59.21%	42,507	54.69%	1.92%	4,177,491,051	52.49%	37,662	54.69%	2.17%
ING	2,276,825,548	29.87%	26,406	33.97%	1.36%	2,729,690,143	34.30%	29,346	33.97%	1.67%
MOL	832,577,509	10.92%	8,809	11.33%	1.23%	1,051,948,706	13.22%	10,185	11.33%	1.53%
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	2	351,305.89	0.00%	0.00%	
Floating to Fixed	2,690	263,870,914.58	3.46%	3.46%	
Fixed to Fixed	514	39,881,470.37	0.66%	0.52%	
	3,206	304,103,690.84	4.12%	3.99%	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	7,620,906,304	99.98%	77,707	99.98%	1.68%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	1,453,292	0.02%	15	0.02%	3.98%					
	7,622,359,597	100.00%	77,722	100.00%	1.68%	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	77,153	0	672	672	7,561,644,171	99.27%	99.20%
0 - 1 Month	186	67,279	34,484	101,763	19,719,091	0.24%	0.26%
1 - 2 Months	58	42,632	23,072	65,704	6,023,645	0.07%	0.08%
2 - 3 Months	43	43,452	19,156	62,608	4,265,491	0.06%	0.06%
3 - 4 Months	35	56,108	21,606	77,713	3,980,070	0.05%	0.05%
4 - 5 Months	33	78,344	31,577	109,921	3,981,921	0.04%	0.05%
5 - 6 Months	19	51,868	30,025	81,893	2,183,250	0.02%	0.03%
6 - 7 Months	12	33,141	12,596	45,737	1,184,637	0.02%	0.02%
7 - 8 Months	16	39,126	26,064	65,191	1,604,649	0.02%	0.02%
8 - 9 Months	11	35,846	16,862	52,708	1,084,466	0.01%	0.01%
9 - 10 Months	10	33,356	23,705	57,061	1,067,020	0.01%	0.01%
10 - 11 Months	10	38,901	17,990	56,891	1,070,992	0.01%	0.01%
11 - 12 Months	9	59,787	16,536	76,323	834,948	0.01%	0.01%
> 12 Months	17	117,983	48,294	166,277	1,430,552	0.02%	0.02%
Payment Holiday	110	76,856	22,701	99,558	12,284,694	0.14%	0.16%
	77,722	774,678	345,342	1,120,020	7,622,359,597	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	58	5,406.79	3,238.46	8,645.25	6,453,030.15	6,567,185.65	0.07%	0.08%
Default	330	542,330.43	240,300.40	782,630.83	34,603,003.33	35,166,459.40	0.42%	0.45%
Incaglio	0						0.00%	
>12 Months in Arrears	17	117,982.88	48,293.79	166,276.67	1,430,551.56	1,461,809.20	0.02%	0.02%
Sofferenza	27	0.00	0.00	0.00	3,011,448.65	3,011,448.65	0.03%	0.04%
	432	665,720.10	291,832.65	957,552.75	45,498,033.69	46,206,902.90	0.56%	0.60%

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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