

Leone Arancio RMBS S.R.L.



Monthly Investor Report

06 April 2023

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	06 April 2023

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,019,591,000.00 €	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,087,470,000.00 €	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
				€ 4,659,091,000.00	€7,959,130,000.00	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	06-Apr-23	05-Jul-18
Portfolio Cut off date	01-Mar-23	01-Mar-18
Initial Principal Balance	4,659,091,000.00	7,959,130,000.00
Of wich Cash Available for Redemption of the Notes	383.16	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,640,700.32	0.00
Of which Active Outstanding Notional Amount	4,657,449,916.52	7,959,129,900.89
Number of Loans	55,388	77,193
Number of Borrowers	55,388	77,193
Average Principal Balance (Loanparts)	84,087.71	103,106.89
Average Principal Balance (Borrowers)	84,087.71	103,106.89
Coupon: Weighted Average	3.65%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	65.13%	62.76%
Weighted Average Loan to Market Value	47.02%	52.64%
Seasoning (months): Weighted Average	106.69	61.16
Remaining Tenor (months): Weighted Average	206.71	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.19%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	2.95%	4.37%
Weighted Average Spread on Floating Rate Loans	1.44%	1.64%
Total Set-off Risk	251,596,295.84	740,245,298.19
Amount of Principal of Constant Installment loans that will be lost at their maximum maturity	0.00	0,00

Stop Replenishment Criteria

	Current	Initial
1. The long-term rating of ING Bank does not fall below, respectively, "A" by Fitch and "BBB(high) by DBRS	AA- / AA (low)	A+ / AA (low)
2. Balance of the principal deficiency Ledger is not equal to zero	N/A	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	N/A	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	N/A	0.00%
5. The balance of main transaction account is higher than the Amorisatation Amount Limit (10%)	N/A	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	0.11%	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	1,115,268,310	23.95%	11,933	21.54%	2.83%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	80,838,469	1.74%	1,427	2.58%	2.95%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	404,275,876	8.68%	8,198	14.80%	3.19%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	126,876,361	2.72%	1,636	2.95%	2.37%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	2,930,190,901	62.91%	32,194	58.12%	4.10%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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%	19,810,246	0.43%	206	0.37%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	478,152	0.01%	3	0.01%	0.34%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	220,573	0.00%	1	0.00%	0.62%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	17,890,869	0.38%	160	0.29%	1.39%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	128,669,469	2.76%	1,356	2.45%	1.84%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	459,797,346	9.87%	5,850	10.56%	2.30%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	599,076,299	12.86%	7,878	14.22%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	477,762,081	10.26%	5,680	10.25%	3.13%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	456,072,523	9.79%	5,248	9.47%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	379,423,842	8.15%	5,414	9.77%	3.64%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	345,457,193	7.42%	4,648	8.39%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	411,174,583	8.83%	4,058	7.33%	4.14%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	409,206,817	8.79%	3,966	7.16%	4.37%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	376,142,623	8.08%	3,815	6.89%	4.64%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	212,642,520	4.57%	2,361	4.26%	4.84%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	142,493,858	3.06%	1,624	2.93%	5.10%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	62,368,897	1.34%	848	1.53%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	45,299,789	0.97%	600	1.08%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	58,390,045	1.25%	817	1.48%	5.86%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	32,073,216	0.69%	437	0.79%	6.11%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	16,843,264	0.36%	284	0.51%	6.34%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	5,386,367	0.12%	114	0.21%	6.62%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	565,108	0.01%	14	0.03%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	204,236	0.00%	6	0.01%	7.05%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	9,219,236	0.20%	306	0.55%	3.29%	29,610,965	0.37%	621	0.80%	0.46%
2005	48,075,810	1.03%	1,250	2.26%	3.34%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	127,929,479	2.75%	2,133	3.85%	3.29%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	222,952,931	4.79%	2,965	5.35%	3.16%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	222,195,087	4.77%	3,435	6.20%	3.15%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	185,620,527	3.99%	2,737	4.94%	2.83%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	234,737,627	5.04%	2,948	5.32%	3.66%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	570,381,498	12.25%	6,276	11.33%	3.57%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	239,115,906	5.13%	2,655	4.79%	4.72%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	193,397,496	4.15%	2,266	4.09%	4.64%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	197,697,930	4.24%	2,388	4.31%	4.51%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	279,058,354	5.99%	3,481	6.28%	3.95%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	549,662,454	11.80%	6,527	11.78%	3.37%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	553,630,159	11.89%	6,088	10.99%	3.81%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	648,117,363	13.92%	6,463	11.67%	3.54%	78,806,542	0.99%	640	0.83%	2.38%
2019	370,148,540	7.95%	3,433	6.20%	3.39%					
2020	5,509,519	0.12%	37	0.07%	3.47%					
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	125,705	0.00%	2	0.00%	0.00%	20,973,886	0.26%	956	1.24%	1.06%
2021	47,544	0.00%	2	0.00%	0.00%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	234,530	0.01%	5	0.01%	0.00%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	3,710,492	0.08%	953	1.72%	3.63%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	9,755,418	0.21%	931	1.68%	3.48%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	27,169,686	0.58%	1,343	2.42%	3.51%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	67,684,705	1.45%	2,510	4.53%	3.35%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	69,268,252	1.49%	2,023	3.65%	3.51%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	82,001,488	1.76%	1,931	3.49%	3.53%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	79,172,596	1.70%	1,631	2.94%	3.40%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	89,527,452	1.92%	1,656	2.99%	3.67%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	175,649,879	3.77%	2,880	5.20%	3.40%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	152,270,021	3.27%	2,336	4.22%	3.55%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	136,109,202	2.92%	1,942	3.51%	3.67%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	134,644,027	2.89%	1,735	3.13%	3.51%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	132,629,923	2.85%	1,584	2.86%	3.71%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	286,241,517	6.15%	3,321	6.00%	3.37%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	261,481,726	5.61%	2,883	5.21%	3.61%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	216,341,774	4.65%	2,381	4.30%	3.70%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	179,276,886	3.85%	1,849	3.34%	3.58%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	165,199,892	3.55%	1,575	2.84%	3.82%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	294,889,703	6.33%	2,502	4.52%	3.54%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	236,248,629	5.07%	2,146	3.87%	4.10%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	253,042,243	5.43%	2,235	4.04%	4.08%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	197,420,474	4.24%	1,727	3.12%	3.99%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	147,725,267	3.17%	1,263	2.28%	4.03%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	258,543,554	5.55%	2,109	3.81%	3.49%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	296,025,743	6.36%	2,443	4.41%	3.72%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	327,480,576	7.03%	2,655	4.79%	3.59%	105,104,887	1.32%	703	0.91%	2.18%
2049	276,706,306	5.94%	2,173	3.92%	3.26%	19,766,453	0.25%	120	0.16%	1.10%
2050	33,126,146	0.71%	219	0.40%	3.64%	31,467,790	0.40%	181	0.23%	0.98%
2051	43,173,894	0.93%	269	0.49%	3.52%	62,084,080	0.78%	345	0.45%	0.75%
2052	19,683,198	0.42%	143	0.26%	4.68%	31,294,473	0.39%	207	0.27%	1.97%
2053	4,692,396	0.10%	30	0.05%	4.88%	7,032,298	0.09%	42	0.05%	2.22%
2054	149,074	0.00%	1	0.00%	4.61%					
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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						487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1						595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2						1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	3,257,917	0.07%	21	0.04%	3.14%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	239,128,892	5.13%	2,185	3.94%	3.42%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	741,479,949	15.92%	7,314	13.21%	3.45%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	508,666,897	10.92%	5,507	9.94%	3.96%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	579,458,823	12.44%	6,863	12.39%	3.33%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	292,477,371	6.28%	3,640	6.57%	3.85%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	218,113,611	4.68%	2,611	4.71%	4.44%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	182,546,268	3.92%	2,182	3.94%	4.61%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,892,320,189	40.63%	25,065	45.25%	3.55%	983,915,951	12.36%	12,548	16.26%	1.16%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	7,959,129,901	100.00%	77,193	100.00%	1.91%

7. Remaining Tenor

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	5,846,178	0.13%	1,184	2.14%	3.38%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	10,268,697	0.22%	840	1.52%	3.49%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	32,757,624	0.70%	1,546	2.79%	3.49%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	71,634,527	1.54%	2,555	4.61%	3.35%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	71,901,768	1.54%	1,994	3.60%	3.55%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	82,514,041	1.77%	1,920	3.47%	3.53%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	75,595,834	1.62%	1,513	2.73%	3.42%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	96,295,078	2.07%	1,763	3.18%	3.64%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	188,972,275	4.06%	3,042	5.49%	3.38%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	142,822,069	3.07%	2,169	3.92%	3.63%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	138,190,391	2.97%	1,945	3.51%	3.63%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	127,054,052	2.73%	1,602	2.89%	3.52%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	144,277,284	3.10%	1,718	3.10%	3.67%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	310,067,574	6.66%	3,596	6.49%	3.37%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	248,662,190	5.34%	2,709	4.89%	3.69%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	211,324,321	4.54%	2,324	4.20%	3.65%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	167,681,910	3.60%	1,693	3.06%	3.58%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	172,081,341	3.69%	1,631	2.94%	3.80%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	310,718,571	6.67%	2,622	4.73%	3.56%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	231,773,981	4.98%	2,136	3.86%	4.27%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	251,525,599	5.40%	2,203	3.98%	3.95%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	182,035,515	3.91%	1,585	2.86%	4.06%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	152,594,144	3.28%	1,290	2.33%	3.95%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	281,101,602	6.04%	2,299	4.15%	3.42%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	294,349,774	6.32%	2,411	4.35%	3.96%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	359,174,978	7.71%	2,909	5.25%	3.39%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	203,896,709	4.38%	1,578	2.85%	3.26%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	28,168,842	0.60%	192	0.35%	3.65%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	45,370,013	0.97%	284	0.51%	3.62%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	15,558,549	0.33%	116	0.21%	4.83%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	3,234,486	0.07%	19	0.03%	4.77%	161,577,945	2.03%	954	1.24%	1.17%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	1,530,661,771	32.86%	20,240	36.54%	3.04%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	125,901,898	2.70%	1,626	2.94%	2.39%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,364,044,420	29.29%	17,092	30.86%	3.49%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	1,636,841,827	35.14%	16,430	29.66%	4.92%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	1,530,764,478	32.87%	20,241	36.54%	3.04%	2,638,656,383	33.15%	28,868	37.40%	2.91%
Floating Rate BCE	125,901,898	2.70%	1,626	2.94%	2.39%	277,206,560	3.48%	2,776	3.60%	1.36%
Floating Rate EURIBOR	1,363,941,713	29.29%	17,091	30.86%	3.49%	2,480,346,607	31.16%	24,252	31.42%	0.67%
Floating Rate EURIBOR	1,636,841,827	35.14%	16,430	29.66%	4.92%	2,394,673,452	30.09%	19,497	25.26%	1.95%
2018						92,860,560	1.17%	1,007	1.30%	5.23%
2019						68,490,816	0.86%	718	0.93%	4.48%
2020						5,987,164	0.08%	66	0.09%	4.70%
2021						908,358	0.01%	9	0.01%	5.14%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	1,268,624,903	27.24%	13,989	25.26%	3.58%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,285,074,225	49.06%	27,288	49.27%	3.77%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Southern Italy	1,103,750,789	23.70%	14,111	25.48%	3.47%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	4,555,524,943	97.81%	54,257	97.96%	3.65%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	101,924,974	2.19%	1,131	2.04%	3.66%	116,323,454	1.46%	1,084	1.40%	2.05%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 47.02% 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%	889,457,627	19.10%	19,636	35.45%	3.44%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	667,340,382	14.33%	7,898	14.26%	3.57%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	805,421,513	17.29%	8,056	14.54%	3.66%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	914,203,472	19.63%	8,360	15.09%	3.80%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,148,644,060	24.66%	9,646	17.42%	3.79%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	232,215,135	4.99%	1,791	3.23%	3.29%	1,567,171,103	19.69%	11,292	14.63%	2.35%
80.01% - 81.00%	167,729	0.00%	1	0.00%	3.41%					
	4,657,449,917	100.00%	55,388	100.00%	3.65%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 65.13% 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%	148,648,608	3.19%	3,644	6.58%	3.63%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	247,685,435	5.32%	4,718	8.52%	3.58%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	436,258,001	9.37%	6,820	12.31%	3.61%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	592,501,529	12.72%	7,717	13.93%	3.60%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	927,104,867	19.91%	10,698	19.31%	3.66%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,305,251,477	49.50%	21,791	39.34%	3.67%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	292,682,447	6.28%	8,367	15.11%	3.58%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	618,367,092	13.28%	11,464	20.70%	3.63%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	762,133,117	16.36%	10,537	19.02%	3.62%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	839,412,199	18.02%	9,300	16.79%	3.64%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	552,931,938	11.87%	5,002	9.03%	3.68%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	531,596,496	11.41%	4,419	7.98%	3.71%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	258,589,507	5.55%	1,896	3.42%	3.71%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	254,824,248	5.47%	1,736	3.13%	3.70%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	110,537,756	2.37%	657	1.19%	3.66%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	132,325,054	2.84%	772	1.39%	3.57%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	52,231,319	1.12%	269	0.49%	3.74%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	55,041,429	1.18%	274	0.49%	3.60%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	26,899,698	0.58%	117	0.21%	3.66%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	40,168,323	0.86%	175	0.32%	3.50%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	12,928,130	0.28%	51	0.09%	3.57%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	15,071,807	0.32%	65	0.12%	3.58%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	8,347,126	0.18%	32	0.06%	3.46%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	21,531,658	0.46%	76	0.14%	3.52%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	61,136,235	1.31%	163	0.29%	3.46%	103,623,611	1.30%	224	0.29%	0.91%
more	10,694,340	0.23%	16	0.03%	3.21%	19,011,069	0.24%	19	0.02%	0.62%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	82,209	0.00%	183	0.33%	3.88%					
1,000 - 8,000	5,549,474	0.12%	1,208	2.18%	3.73%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	40,758,584	0.88%	2,797	5.05%	3.56%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	418,415,916	8.98%	11,591	20.93%	3.55%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	705,595,134	15.15%	11,274	20.35%	3.59%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	897,873,353	19.28%	10,324	18.64%	3.63%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	884,637,768	18.99%	7,919	14.30%	3.64%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	646,232,596	13.88%	4,739	8.56%	3.68%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	391,975,237	8.42%	2,434	4.39%	3.73%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	235,966,500	5.07%	1,269	2.29%	3.76%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	148,113,182	3.18%	700	1.26%	3.76%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	83,527,151	1.79%	352	0.64%	3.71%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	52,616,412	1.13%	201	0.36%	3.64%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	35,172,630	0.76%	123	0.22%	3.76%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	23,659,464	0.51%	76	0.14%	3.80%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	15,578,797	0.33%	46	0.08%	3.44%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	13,698,344	0.29%	38	0.07%	3.68%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	10,454,624	0.22%	27	0.05%	3.79%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	7,425,941	0.16%	18	0.03%	3.55%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	5,683,039	0.12%	13	0.02%	3.64%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	5,515,178	0.12%	12	0.02%	3.75%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	4,398,099	0.09%	9	0.02%	3.38%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	21,408,354	0.46%	32	0.06%	3.60%	54,556,856	0.69%	87	0.11%	0.91%
more	3,111,930	0.07%	3	0.01%	3.30%	13,695,041	0.17%	12	0.02%	0.77%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	284,139,556	6.10%	4,543	8.20%	3.73%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	2,864,849,100	61.51%	32,743	59.12%	3.68%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	793,717,847	17.04%	8,541	15.42%	3.66%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	40,391,678	0.87%	792	1.43%	3.44%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	540,348,028	11.60%	6,935	12.52%	3.53%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	133,662,648	2.87%	1,830	3.30%	3.29%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	4,557,959,718	97.86%	53,850	97.22%	3.64%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	99,490,199	2.14%	1,538	2.78%	3.79%	221,206,041	2.78%	2,750	3.56%	1.65%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	4,657,449,917	100.00%	55,388	100.00%	3.65%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	4,657,449,917	100.00%	55,388	100.00%	3.65%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	4,657,449,917	100.00%	55,388	100.00%	3.65%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	4,638,196,977	99.59%	55,207	99.67%	3.63%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	19,252,940	0.41%	181	0.33%	0.02%					
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	3,808,708,836	81.78%	45,653	82.42%	3.64%	6,430,362,845	80.79%	63,343	82.42%	1.96%
Other	12,364,548	0.27%	141	0.25%	3.49%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	78,762,456	1.69%	1,590	2.87%	3.84%	129,783,371	1.63%	1,852	2.87%	2.36%
Self-employed	734,713,442	15.78%	7,592	13.71%	3.67%	1,331,046,431	16.72%	11,202	13.71%	1.64%
Temporary	15,165,461	0.33%	252	0.45%	3.49%	31,649,115	0.40%	386	0.45%	1.81%
Unemployed	7,735,173	0.17%	160	0.29%	3.82%	13,281,201	0.17%	201	0.29%	2.19%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	2,811,611,521	60.37%	31,022	56.01%	3.67%	4,177,491,051	52.49%	37,662	56.01%	2.17%
ING	1,340,855,088	28.79%	18,142	32.75%	3.59%	2,729,690,143	34.30%	29,346	32.75%	1.67%
MOL	504,983,308	10.84%	6,224	11.24%	3.67%	1,051,948,706	13.22%	10,185	11.24%	1.53%
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	1,681	196,652,447.64	3.03%	4.22%	
Floating to Fixed	6,266	592,007,378.33	11.31%	12.71%	
Fixed to Fixed	734	45,356,290.06	1.33%	0.97%	
	8,681	834,016,116.03	15.67%	17.91%	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	4,646,891,940	99.77%	55,225	99.71%	3.65%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	10,557,976	0.23%	163	0.29%	2.90%					
	4,657,449,917	100.00%	55,388	100.00%	3.65%	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	54,101	0	2,274	2,274	4,535,956,046	97.68%	97.39%
0 - 1 Month	264	93,648	86,181	179,828	25,932,438	0.48%	0.56%
1 - 2 Months	476	252,918	183,321	436,240	41,502,799	0.86%	0.89%
2 - 3 Months	64	66,381	64,324	130,705	6,807,637	0.12%	0.15%
3 - 4 Months	55	75,319	60,071	135,390	5,234,459	0.10%	0.11%
4 - 5 Months	39	75,669	55,765	131,434	3,704,435	0.07%	0.08%
5 - 6 Months	30	76,901	42,024	118,925	2,762,066	0.05%	0.06%
6 - 7 Months	28	68,628	47,713	116,341	2,576,776	0.05%	0.06%
7 - 8 Months	15	54,412	27,715	82,127	1,308,536	0.03%	0.03%
8 - 9 Months	21	84,076	47,263	131,339	2,054,882	0.04%	0.04%
9 - 10 Months	22	100,011	42,924	142,935	1,789,939	0.04%	0.04%
10 - 11 Months	9	30,417	19,707	50,124	836,242	0.02%	0.02%
11 - 12 Months	17	74,155	54,115	128,270	1,848,651	0.03%	0.04%
> 12 Months	66	546,172	225,702	764,315	5,882,070	0.12%	0.13%
Payment Holiday	181	41,994	26,243	68,236	19,252,940	0.33%	0.41%
	55,388	1,640,700	985,342	2,618,484	4,657,449,917	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	547	32,446.93	21,343.90	53,790.83	50,112,279.64	53,625,041.06	0.99%	1.08%
Default	735	752,914.96	476,179.77	1,229,094.73	72,078,461.69	74,311,670.40	1.33%	1.55%
Incaglio	0						0.00%	
>12 Months in Arrears	66	546,171.64	225,701.68	764,315.13	5,882,069.80	5,136,432.88	0.12%	0.13%
Sofferenza	202	0.00	0.00	0.00	19,469,185.65	19,469,185.65	0.36%	0.42%
	1,550	1,331,533.53	723,225.35	2,047,200.69	147,541,996.78	152,542,329.99	2.80%	3.17%

26a. Realised Losses: Cumulative

Nr Loans	Out of Court Solutions	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery		Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
				Other	Foreclosure				
0	0	0.00	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		Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
				Other	Foreclosure				
0		0.00	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%	0.00%

26c. Realised Losses: Changed

Loan Number	Out of Court Solution	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery		Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
				Other	Foreclosure				
0		0.00	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%	0.00%

27. Transaction Parties

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