

Leone Arancio RMBS S.R.L.



Monthly Investor Report

07 January 2021

Description

| | |
|---------------------|-----------------|
| Issue Date | 5 July 2018 |
| Final Maturity Date | 04 October 2078 |
| Next Payment Date | 08 April 2021 |

| Notes | ISIN | Ratings | | Current Principal Balance | Initial Principal Balance | Rate of Interest |
|----------------|--------------|--------------|------|---------------------------|---------------------------|---------------------|
| | | Fitch | DBRS | | | |
| Class A1 Notes | IT0005337909 | AA-sf/stable | AAsf | 3,259,752,000.00€ | 4,164,615,000.00 € | 3-M EURIBOR + 0.87% |
| Class A2 Notes | IT0005337917 | AA-sf/stable | AAsf | 1,755,251,000.00€ | 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 |
| | | | | € 6,567,033,000.00 | €7,959,130,000.00 | |

1. Summary

| All amounts in EURO | Current | At Issue |
|---|------------------|------------------|
| Reporting Date | 07-Jan-21 | 05-Jul-18 |
| Portfolio Cut off date | 01-Dec-20 | 01-Mar-18 |
| Initial Principal Balance | 6,567,033,000.00 | 7,959,130,000.00 |
| Of wick Cash Available for Replenishment of the Notes | 284.04 | 99,11 |
| Of which Realised Loss | 0.00 | 0.00 |
| Of which Principal in Arrears | 1,579,060.27 | 0.00 |
| Of which Active Outstanding Notional Amount | 6,565,453,655.69 | 7,959,129,900.89 |
| Number of Loans | 69,818 | 77,193 |
| Number of Borrowers | 69,818 | 77,193 |
| Average Principal Balance (Loanparts) | 94,036.69 | 103,106.89 |
| Average Principal Balance (Borrowers) | 94,036.69 | 103,106.89 |
| Coupon: Weighted Average | 1.57% | 1.91% |
| Minimum | 0.00% | 0.00% |
| Maximum | 7.20% | 7.20% |
| Weighted Average Original Loan to Market Value | 64.54% | 62.76% |
| Weighted Average Loan to Market Value | 50.95% | 52.64% |
| Seasoning (months): Weighted Average | 81.21 | 61.16 |
| Remaining Tenor (months): Weighted Average | 226.47 | 238.71 |
| Weighted Average Interest Rate on Fixed Interest Rate Loans | 3.25% | 3.38% |
| Weighted Average Interest Rate on Rata Costante Loans | 0.24% | 4.37% |
| Weighted Average Spread on Floating Rate Loans | 1.48% | 1.64% |
| Total Set-off Risk | 412,733,733.30 | 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% | 0.51% | 0.00% |
| 4. The Quarterly Delinquency Ratio exceed 0.75% | 0.61% | 0.00% |
| 5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%) | 0.00% | 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 | 5.00% | 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 | 1,457,680,573 | 22.20% | 14,122 | 20.23% | 2.66% | 1,560,772,515 | 19.61% | 13,840 | 17.93% | 2.69% |
| Rata Costante | 130,290,003 | 1.98% | 1,814 | 2.60% | 0.24% | 206,875,696 | 2.60% | 2,235 | 2.90% | 4.37% |
| Fixed | 614,537,617 | 9.36% | 10,821 | 15.50% | 3.25% | 977,413,850 | 12.28% | 14,111 | 18.28% | 3.38% |
| Floating (BCE) | 191,234,020 | 2.91% | 2,136 | 3.06% | 2.38% | 283,382,757 | 3.56% | 2,836 | 3.67% | 1.36% |
| Floating (EURIBOR) | 4,171,711,442 | 63.54% | 40,925 | 58.62% | 0.95% | 4,930,685,084 | 61.95% | 44,171 | 57.22% | 1.30% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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% | 215,700,224 | 3.29% | 1,404 | 2.01% | 0.00% | 3,774,643 | 0.05% | 18 | 0.02% | 0.00% |
| 0.01% - 0.50% | 984,854,219 | 15.00% | 11,534 | 16.52% | 0.27% | 837,540,314 | 10.52% | 8,157 | 10.57% | 0.31% |
| 0.51% - 1.00% | 1,309,054,817 | 19.94% | 13,546 | 19.40% | 0.74% | 1,383,633,003 | 17.38% | 13,675 | 17.72% | 0.71% |
| 1.00% - 1.50% | 1,190,829,214 | 18.14% | 10,216 | 14.63% | 1.28% | 743,162,320 | 9.34% | 6,890 | 8.93% | 1.29% |
| 1.51% - 2.00% | 413,259,953 | 6.29% | 3,853 | 5.52% | 1.71% | 1,496,127,268 | 18.80% | 11,878 | 15.39% | 1.76% |
| 2.01% - 2.50% | 891,660,107 | 13.58% | 9,558 | 13.69% | 2.33% | 1,255,677,165 | 15.78% | 11,133 | 14.42% | 2.29% |
| 2.51% - 3.00% | 1,031,244,708 | 15.71% | 11,521 | 16.50% | 2.75% | 1,200,068,194 | 15.08% | 11,745 | 15.22% | 2.79% |
| 3.01% - 3.25% | 237,278,685 | 3.61% | 2,776 | 3.98% | 3.11% | 308,995,801 | 3.88% | 3,385 | 4.39% | 3.13% |
| 3.26% - 3.50% | 79,532,113 | 1.21% | 1,183 | 1.69% | 3.37% | 142,231,156 | 1.79% | 1,630 | 2.11% | 3.37% |
| 3.51% - 3.75% | 66,206,362 | 1.01% | 918 | 1.31% | 3.61% | 104,895,923 | 1.32% | 1,234 | 1.60% | 3.60% |
| 3.76% - 4.00% | 37,734,113 | 0.57% | 669 | 0.96% | 3.87% | 50,472,236 | 0.63% | 754 | 0.98% | 3.87% |
| 4.01% - 4.25% | 27,913,223 | 0.43% | 461 | 0.66% | 4.12% | 37,263,332 | 0.47% | 496 | 0.64% | 4.14% |
| 4.26% - 4.50% | 7,698,055 | 0.12% | 191 | 0.27% | 4.36% | 58,775,697 | 0.74% | 748 | 0.97% | 4.38% |
| 4.51% - 4.75% | 5,911,210 | 0.09% | 211 | 0.30% | 4.64% | 50,583,727 | 0.64% | 804 | 1.04% | 4.63% |
| 4.76% - 5.00% | 15,228,458 | 0.23% | 390 | 0.56% | 4.88% | 76,001,823 | 0.95% | 1,131 | 1.47% | 4.88% |
| 5.01% - 5.25% | 10,263,545 | 0.16% | 314 | 0.45% | 5.13% | 76,086,185 | 0.96% | 1,131 | 1.47% | 5.15% |
| 5.26% - 5.50% | 13,416,945 | 0.20% | 352 | 0.50% | 5.38% | 53,965,719 | 0.68% | 941 | 1.22% | 5.37% |
| 5.51% - 5.75% | 17,317,792 | 0.26% | 437 | 0.63% | 5.61% | 54,859,808 | 0.69% | 915 | 1.19% | 5.61% |
| 5.76% - 6.00% | 8,338,315 | 0.13% | 219 | 0.31% | 5.85% | 20,053,701 | 0.25% | 428 | 0.55% | 5.85% |
| 6.01% - 6.25% | 882,633 | 0.01% | 37 | 0.05% | 6.07% | 2,677,380 | 0.03% | 60 | 0.08% | 6.05% |
| 6.26% - 6.50% | 664,119 | 0.01% | 19 | 0.03% | 6.41% | 1,575,427 | 0.02% | 28 | 0.04% | 6.38% |
| 6.51% - 6.75% | 144,641 | 0.00% | 3 | 0.00% | 6.55% | 259,525 | 0.00% | 5 | 0.01% | 6.57% |
| 6.76% - 7.00% | 155,677 | 0.00% | 3 | 0.00% | 6.84% | 241,133 | 0.00% | 4 | 0.01% | 6.85% |
| 7.01% - 7.25% | 164,528 | 0.00% | 3 | 0.00% | 7.16% | 208,422 | 0.00% | 3 | 0.00% | 7.16% |
| 7.26% - 7.50% | | | | | | | | | | |
| 7.51% - > | | | | | | | | | | |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 16,687,796 | 0.25% | 406 | 0.58% | 0.25% | 29,610,965 | 0.37% | 621 | 0.80% | 0.46% |
| 2005 | 78,890,678 | 1.20% | 1,613 | 2.31% | 0.34% | 128,337,522 | 1.61% | 2,235 | 2.90% | 0.55% |
| 2006 | 189,551,786 | 2.89% | 3,070 | 4.40% | 0.58% | 280,545,959 | 3.52% | 3,729 | 4.83% | 0.93% |
| 2007 | 317,032,884 | 4.83% | 4,111 | 5.89% | 0.93% | 464,861,475 | 5.84% | 5,087 | 6.59% | 1.32% |
| 2008 | 332,001,179 | 5.06% | 4,325 | 6.19% | 1.03% | 506,634,642 | 6.37% | 5,998 | 7.77% | 2.42% |
| 2009 | 281,580,959 | 4.29% | 3,464 | 4.96% | 1.60% | 436,110,107 | 5.48% | 4,875 | 6.32% | 1.92% |
| 2010 | 335,350,049 | 5.11% | 3,688 | 5.28% | 0.89% | 476,949,417 | 5.99% | 4,681 | 6.06% | 1.06% |
| 2011 | 795,419,939 | 12.12% | 8,211 | 11.76% | 0.87% | 1,103,112,069 | 13.86% | 9,934 | 12.87% | 1.12% |
| 2012 | 338,693,862 | 5.16% | 3,470 | 4.97% | 1.95% | 499,947,482 | 6.28% | 4,504 | 5.83% | 2.20% |
| 2013 | 281,079,757 | 4.28% | 2,875 | 4.12% | 1.93% | 418,679,090 | 5.26% | 3,738 | 4.84% | 2.35% |
| 2014 | 280,154,437 | 4.27% | 2,994 | 4.29% | 1.76% | 421,447,394 | 5.30% | 3,943 | 5.11% | 2.42% |
| 2015 | 401,513,650 | 6.12% | 4,330 | 6.20% | 1.68% | 622,027,684 | 7.82% | 5,778 | 7.49% | 2.30% |
| 2016 | 780,847,059 | 11.89% | 8,028 | 11.50% | 1.87% | 1,293,251,078 | 16.25% | 11,378 | 14.74% | 2.17% |
| 2017 | 770,594,806 | 11.74% | 7,444 | 10.66% | 2.14% | 1,198,808,474 | 15.06% | 10,052 | 13.02% | 2.43% |
| 2018 | 856,302,189 | 13.04% | 7,621 | 10.92% | 2.03% | 78,806,542 | 0.99% | 640 | 0.83% | 2.38% |
| 2019 | 501,671,223 | 7.64% | 4,121 | 5.90% | 1.72% | | | | | |
| 2020 | 8,081,403 | 0.12% | 47 | 0.07% | 0.87% | | | | | |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 159,546 | 0.00% | 31 | 0.04% | 0.84% | 20,973,886 | 0.26% | 956 | 1.24% | 1.06% |
| 2021 | 6,761,237 | 0.10% | 1,266 | 1.81% | 1.59% | 46,234,780 | 0.58% | 1,563 | 2.02% | 1.73% |
| 2022 | 16,456,956 | 0.25% | 1,204 | 1.72% | 1.81% | 54,790,129 | 0.69% | 1,496 | 1.94% | 2.14% |
| 2023 | 31,866,044 | 0.49% | 1,410 | 2.02% | 1.50% | 77,439,897 | 0.97% | 1,748 | 2.26% | 2.10% |
| 2024 | 34,228,773 | 0.52% | 1,152 | 1.65% | 1.27% | 68,956,761 | 0.87% | 1,342 | 1.74% | 1.49% |
| 2025 | 64,409,499 | 0.98% | 1,668 | 2.39% | 0.92% | 114,210,990 | 1.43% | 1,928 | 2.50% | 1.20% |
| 2026 | 133,617,997 | 2.04% | 3,031 | 4.34% | 1.27% | 234,572,259 | 2.95% | 3,669 | 4.75% | 1.89% |
| 2027 | 123,177,203 | 1.88% | 2,431 | 3.48% | 1.62% | 206,796,466 | 2.60% | 3,002 | 3.89% | 2.17% |
| 2028 | 139,904,143 | 2.13% | 2,337 | 3.35% | 1.49% | 187,030,402 | 2.35% | 2,396 | 3.10% | 2.00% |
| 2029 | 120,986,788 | 1.84% | 1,875 | 2.69% | 1.44% | 172,063,795 | 2.16% | 2,062 | 2.67% | 2.06% |
| 2030 | 153,930,469 | 2.34% | 2,162 | 3.10% | 1.00% | 226,130,906 | 2.84% | 2,530 | 3.28% | 1.76% |
| 2031 | 270,222,997 | 4.12% | 3,528 | 5.05% | 1.15% | 411,945,269 | 5.18% | 4,407 | 5.71% | 1.86% |
| 2032 | 208,851,399 | 3.18% | 2,661 | 3.81% | 1.67% | 306,100,704 | 3.85% | 3,243 | 4.20% | 2.14% |
| 2033 | 202,230,998 | 3.08% | 2,396 | 3.43% | 1.69% | 232,305,294 | 2.92% | 2,244 | 2.91% | 2.22% |
| 2034 | 172,564,765 | 2.63% | 1,898 | 2.72% | 1.56% | 197,680,999 | 2.48% | 1,824 | 2.36% | 1.68% |
| 2035 | 180,952,180 | 2.76% | 1,880 | 2.69% | 1.09% | 249,157,783 | 3.13% | 2,245 | 2.91% | 1.48% |
| 2036 | 404,881,993 | 6.17% | 4,074 | 5.84% | 1.29% | 586,458,550 | 7.37% | 5,188 | 6.72% | 1.62% |
| 2037 | 348,950,626 | 5.31% | 3,417 | 4.89% | 1.60% | 495,024,013 | 6.22% | 4,340 | 5.62% | 1.99% |
| 2038 | 289,881,805 | 4.42% | 2,837 | 4.06% | 1.90% | 282,344,288 | 3.55% | 2,323 | 3.01% | 2.07% |
| 2039 | 246,819,069 | 3.76% | 2,252 | 3.23% | 1.81% | 237,585,284 | 2.99% | 1,880 | 2.44% | 1.88% |
| 2040 | 219,792,800 | 3.35% | 1,889 | 2.71% | 1.18% | 302,448,276 | 3.80% | 2,356 | 3.05% | 1.57% |
| 2041 | 407,803,448 | 6.21% | 3,139 | 4.50% | 1.19% | 562,657,856 | 7.07% | 4,011 | 5.20% | 1.52% |
| 2042 | 321,152,918 | 4.89% | 2,648 | 3.79% | 1.84% | 455,709,018 | 5.73% | 3,436 | 4.45% | 2.16% |
| 2043 | 339,337,618 | 5.17% | 2,738 | 3.92% | 1.87% | 294,265,351 | 3.70% | 2,137 | 2.77% | 2.16% |
| 2044 | 260,453,319 | 3.97% | 2,111 | 3.02% | 1.71% | 228,623,238 | 2.87% | 1,722 | 2.23% | 2.21% |
| 2045 | 202,396,240 | 3.08% | 1,583 | 2.27% | 1.49% | 287,025,761 | 3.61% | 2,089 | 2.71% | 2.13% |
| 2046 | 352,749,110 | 5.37% | 2,640 | 3.78% | 1.56% | 542,474,617 | 6.82% | 3,751 | 4.86% | 1.95% |
| 2047 | 407,880,715 | 6.21% | 3,080 | 4.41% | 2.00% | 607,723,013 | 7.64% | 4,190 | 5.43% | 2.33% |
| 2048 | 429,264,134 | 6.54% | 3,208 | 4.59% | 1.97% | 105,104,887 | 1.32% | 703 | 0.91% | 2.18% |
| 2049 | 358,876,360 | 5.47% | 2,568 | 3.68% | 1.72% | 19,766,453 | 0.25% | 120 | 0.16% | 1.10% |
| 2050 | 32,360,579 | 0.49% | 196 | 0.28% | 0.86% | 31,467,790 | 0.40% | 181 | 0.23% | 0.98% |
| 2051 | 52,502,769 | 0.80% | 305 | 0.44% | 0.64% | 62,084,080 | 0.78% | 345 | 0.45% | 0.75% |
| 2052 | 24,867,922 | 0.38% | 171 | 0.24% | 1.63% | 31,294,473 | 0.39% | 207 | 0.27% | 1.97% |
| 2053 | 5,161,237 | 0.08% | 32 | 0.05% | 1.91% | 7,032,298 | 0.09% | 42 | 0.05% | 2.22% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 1,919,170 | 0.03% | 10 | 0.01% | 0.74% | 487,957,330 | 6.13% | 3,999 | 5.18% | 2.40% |
| 0.5 - 1 | 8,929,877 | 0.14% | 53 | 0.08% | 1.02% | 595,544,982 | 7.48% | 4,995 | 6.47% | 2.43% |
| 1 - 2 | 602,079,654 | 9.17% | 4,954 | 7.10% | 1.76% | 1,371,237,811 | 17.23% | 12,022 | 15.57% | 2.23% |
| 2 - 3 | 813,413,065 | 12.39% | 7,343 | 10.52% | 2.05% | 647,287,090 | 8.13% | 6,002 | 7.78% | 2.26% |
| 3 - 4 | 791,262,162 | 12.05% | 7,704 | 11.03% | 2.14% | 465,928,799 | 5.85% | 4,319 | 5.60% | 2.39% |
| 4 - 5 | 740,766,619 | 11.28% | 7,633 | 10.93% | 1.83% | 386,470,186 | 4.86% | 3,518 | 4.56% | 2.39% |
| 5 - 6 | 390,591,813 | 5.95% | 4,199 | 6.01% | 1.67% | 493,520,302 | 6.20% | 4,445 | 5.76% | 2.27% |
| 6 - 7 | 270,064,100 | 4.11% | 2,897 | 4.15% | 1.79% | 1,083,141,223 | 13.61% | 9,593 | 12.43% | 1.18% |
| 7 - 8 | 292,167,616 | 4.45% | 2,987 | 4.28% | 1.94% | 528,062,358 | 6.63% | 5,240 | 6.79% | 1.06% |
| 8 - 9 | 366,828,972 | 5.59% | 3,752 | 5.37% | 1.84% | 368,301,365 | 4.63% | 4,005 | 5.19% | 1.79% |
| 9 - 10 | 777,914,779 | 11.85% | 8,050 | 11.53% | 0.84% | 547,762,505 | 6.88% | 6,507 | 8.43% | 2.34% |
| 10 - more | 1,509,515,828 | 22.99% | 20,236 | 28.98% | 0.98% | 983,915,951 | 12.36% | 12,548 | 16.26% | 1.16% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

7. Remaining Tenor

| average: 18.87 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 | 6,920,783 | 0.11% | 1,297 | 1.86% | 1.58% | 4,881,367 | 0.06% | 853 | 1.11% | 2.99% |
| 1 - 2 | 16,456,956 | 0.25% | 1,204 | 1.72% | 1.81% | 11,673,724 | 0.15% | 812 | 1.05% | 1.86% |
| 2 - 3 | 31,866,044 | 0.49% | 1,410 | 2.02% | 1.50% | 23,190,819 | 0.29% | 1,010 | 1.31% | 1.17% |
| 3 - 4 | 31,744,601 | 0.48% | 1,075 | 1.54% | 1.25% | 51,303,680 | 0.64% | 1,658 | 2.15% | 1.83% |
| 4 - 5 | 66,893,671 | 1.02% | 1,745 | 2.50% | 0.94% | 61,319,896 | 0.77% | 1,622 | 2.10% | 2.27% |
| 5 - 6 | 133,617,997 | 2.04% | 3,031 | 4.34% | 1.27% | 77,872,870 | 0.98% | 1,666 | 2.16% | 1.87% |
| 6 - 7 | 123,177,203 | 1.88% | 2,431 | 3.48% | 1.62% | 62,733,210 | 0.79% | 1,191 | 1.54% | 1.44% |
| 7 - 8 | 124,478,498 | 1.90% | 2,097 | 3.00% | 1.51% | 130,377,240 | 1.64% | 2,183 | 2.83% | 1.21% |
| 8 - 9 | 136,412,433 | 2.08% | 2,115 | 3.03% | 1.43% | 258,731,959 | 3.25% | 4,018 | 5.21% | 1.99% |
| 9 - 10 | 153,930,469 | 2.34% | 2,162 | 3.10% | 1.00% | 192,081,726 | 2.41% | 2,687 | 3.48% | 2.18% |
| 10 - 11 | 270,222,997 | 4.12% | 3,528 | 5.05% | 1.15% | 188,048,997 | 2.36% | 2,370 | 3.07% | 2.07% |
| 11 - 12 | 186,035,027 | 2.83% | 2,383 | 3.41% | 1.66% | 158,097,096 | 1.99% | 1,887 | 2.44% | 1.88% |
| 12 - 13 | 225,047,369 | 3.43% | 2,674 | 3.83% | 1.69% | 281,851,914 | 3.54% | 3,103 | 4.02% | 1.94% |
| 13 - 14 | 172,564,765 | 2.63% | 1,898 | 2.72% | 1.56% | 396,399,447 | 4.98% | 4,241 | 5.49% | 1.78% |
| 14 - 15 | 180,952,180 | 2.76% | 1,880 | 2.69% | 1.09% | 298,934,689 | 3.76% | 3,127 | 4.05% | 2.22% |
| 15 - 16 | 349,549,911 | 5.32% | 3,546 | 5.08% | 1.29% | 208,039,355 | 2.61% | 1,975 | 2.56% | 2.13% |
| 16 - 17 | 404,282,708 | 6.16% | 3,945 | 5.65% | 1.57% | 214,303,861 | 2.69% | 1,972 | 2.55% | 1.63% |
| 17 - 18 | 289,881,805 | 4.42% | 2,837 | 4.06% | 1.90% | 254,424,291 | 3.20% | 2,276 | 2.95% | 1.42% |
| 18 - 19 | 246,819,069 | 3.76% | 2,252 | 3.23% | 1.81% | 634,689,777 | 7.97% | 5,635 | 7.30% | 1.69% |
| 19 - 20 | 194,470,468 | 2.96% | 1,674 | 2.40% | 1.19% | 473,695,456 | 5.95% | 4,115 | 5.33% | 2.04% |
| 20 - 21 | 433,125,780 | 6.60% | 3,354 | 4.80% | 1.18% | 265,464,873 | 3.34% | 2,146 | 2.78% | 2.03% |
| 21 - 22 | 321,152,918 | 4.89% | 2,648 | 3.79% | 1.84% | 213,897,413 | 2.69% | 1,683 | 2.18% | 1.76% |
| 22 - 23 | 339,337,618 | 5.17% | 2,738 | 3.92% | 1.87% | 317,992,357 | 4.00% | 2,458 | 3.18% | 1.57% |
| 23 - 24 | 244,212,172 | 3.72% | 1,987 | 2.85% | 1.72% | 599,796,963 | 7.54% | 4,246 | 5.50% | 1.56% |
| 24 - 25 | 218,637,387 | 3.33% | 1,707 | 2.44% | 1.49% | 464,716,130 | 5.84% | 3,545 | 4.59% | 2.22% |
| 25 - 26 | 352,749,110 | 5.37% | 2,640 | 3.78% | 1.56% | 221,106,574 | 2.78% | 1,591 | 2.06% | 2.16% |
| 26 - 27 | 407,880,715 | 6.21% | 3,080 | 4.41% | 2.00% | 243,845,653 | 3.06% | 1,824 | 2.36% | 2.21% |
| 27 - 28 | 393,470,334 | 5.99% | 2,945 | 4.22% | 1.98% | 299,538,873 | 3.76% | 2,158 | 2.80% | 2.08% |
| 28 - 29 | 394,670,160 | 6.01% | 2,831 | 4.05% | 1.74% | 636,929,621 | 8.00% | 4,394 | 5.69% | 2.04% |
| 29 - 30 | 32,360,579 | 0.49% | 196 | 0.28% | 0.86% | 551,612,125 | 6.93% | 3,793 | 4.91% | 2.32% |
| 30 - more | 82,531,928 | 1.26% | 508 | 0.73% | 1.02% | 161,577,945 | 2.03% | 954 | 1.24% | 1.17% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 2,074,449,495 | 31.60% | 24,968 | 35.76% | 2.93% | 2,735,607,085 | 34.37% | 30,095 | 38.99% | 3.07% |
| Floating Rate BCE | 191,234,020 | 2.91% | 2,136 | 3.06% | 2.38% | 283,382,757 | 3.56% | 2,836 | 3.67% | 1.36% |
| Floating Rate EURIBOR 1M | 1,936,461,518 | 29.49% | 21,776 | 31.19% | 0.44% | 2,478,511,409 | 31.14% | 24,203 | 31.35% | 0.66% |
| Floating Rate EURIBOR 3M | 2,363,308,623 | 36.00% | 20,938 | 29.99% | 1.62% | 2,461,628,649 | 30.93% | 20,059 | 25.99% | 1.95% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 2,073,407,182 | 31.58% | 24,956 | 35.74% | 2.93% | 2,628,865,265 | 33.03% | 28,784 | 37.29% | 2.91% |
| Floating Rate BCE | 191,234,020 | 2.91% | 2,136 | 3.06% | 2.38% | 278,359,705 | 3.50% | 2,786 | 3.61% | 1.36% |
| Floating Rate EURIBOR | 1,936,461,518 | 29.49% | 21,776 | 31.19% | 0.44% | 2,484,251,093 | 31.21% | 24,284 | 31.46% | 0.67% |
| Floating Rate EURIBOR | 2,363,308,623 | 36.00% | 20,938 | 29.99% | 1.62% | 2,399,406,940 | 30.15% | 19,539 | 25.31% | 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 | 532,298 | 0.01% | 6 | 0.01% | 4.79% | 5,987,164 | 0.08% | 66 | 0.09% | 4.70% |
| 2021 | 510,015 | 0.01% | 6 | 0.01% | 5.21% | 908,358 | 0.01% | 9 | 0.01% | 5.14% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 1,798,863,229 | 27.40% | 17,761 | 25.44% | 1.66% | 2,284,803,894 | 28.71% | 20,473 | 26.52% | 2.00% |
| Northern Italy | 3,298,572,556 | 50.24% | 35,169 | 50.37% | 1.27% | 4,078,583,737 | 51.24% | 39,896 | 51.68% | 1.69% |
| Not Available | 3,263,190 | 0.05% | 33 | 0.05% | 2.47% | | | | | |
| Southern Italy | 1,464,754,681 | 22.31% | 16,855 | 24.14% | 2.13% | 1,595,742,270 | 20.05% | 16,824 | 21.79% | 2.35% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 6,436,521,539 | 98.04% | 68,522 | 98.14% | 1.57% | 7,842,806,447 | 98.54% | 76,109 | 98.60% | 1.91% |
| others | 128,932,117 | 1.96% | 1,296 | 1.86% | 1.77% | 116,323,454 | 1.46% | 1,084 | 1.40% | 2.05% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

11a. Current Loan to Market Value

| average: 50.95% | 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 |
| Current Loan to Market Value (%) | | | | | | | | | | |
| <= 30.00% | 1,004,999,963 | 15.31% | 20,653 | 29.58% | 1.43% | 1,050,497,835 | 13.20% | 19,556 | 25.33% | 1.83% |
| 30.01% - 40.00% | 818,347,560 | 12.46% | 9,352 | 13.39% | 1.31% | 948,320,114 | 11.91% | 10,330 | 13.38% | 1.71% |
| 40.01% - 50.00% | 1,021,936,556 | 15.57% | 9,871 | 14.14% | 1.33% | 1,245,737,000 | 15.65% | 11,440 | 14.82% | 1.70% |
| 50.01% - 60.00% | 1,242,555,778 | 18.93% | 10,622 | 15.21% | 1.47% | 1,456,363,603 | 18.30% | 11,857 | 15.36% | 1.74% |
| 60.01% - 70.00% | 1,403,394,397 | 21.38% | 11,371 | 16.29% | 1.77% | 1,691,040,245 | 21.25% | 12,718 | 16.48% | 1.97% |
| 70.01% - 80.00% | 1,074,219,403 | 16.36% | 7,949 | 11.39% | 1.98% | 1,567,171,103 | 19.69% | 11,292 | 14.63% | 2.35% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

11b. Original Loan to Market Value

| average: 64.54% | 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 |
| Original Loan to Market Value (%) | | | | | | | | | | |
| <= 30.00% | 236,389,199 | 3.60% | 5,034 | 7.21% | 1.85% | 344,406,862 | 4.33% | 6,343 | 8.22% | 2.15% |
| 30.01% - 40.00% | 372,661,314 | 5.68% | 6,176 | 8.85% | 1.63% | 533,070,197 | 6.70% | 7,482 | 9.69% | 1.97% |
| 40.01% - 50.00% | 646,981,358 | 9.85% | 8,799 | 12.60% | 1.50% | 896,988,675 | 11.27% | 10,459 | 13.55% | 1.89% |
| 50.01% - 60.00% | 853,075,743 | 12.99% | 9,781 | 14.01% | 1.44% | 1,136,740,722 | 14.28% | 11,469 | 14.86% | 1.80% |
| 60.01% - 70.00% | 1,297,464,782 | 19.76% | 13,229 | 18.95% | 1.49% | 1,691,546,322 | 21.25% | 15,251 | 19.76% | 1.87% |
| 70.01% - 80.00% | 3,158,881,260 | 48.11% | 26,799 | 38.38% | 1.63% | 3,356,377,122 | 42.17% | 26,189 | 33.93% | 1.95% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 427,168,305 | 6.51% | 10,878 | 15.58% | 2.39% | 494,745,050 | 6.22% | 11,521 | 14.92% | 2.65% |
| 75,001 - 100,000 | 875,025,783 | 13.33% | 14,471 | 20.73% | 2.00% | 1,087,119,929 | 13.66% | 16,297 | 21.11% | 2.31% |
| 100,001 - 125,000 | 1,063,617,173 | 16.20% | 13,150 | 18.83% | 1.80% | 1,297,589,908 | 16.30% | 14,739 | 19.09% | 2.14% |
| 125,001 - 150,000 | 1,170,708,640 | 17.83% | 11,616 | 16.64% | 1.67% | 1,397,791,153 | 17.56% | 12,786 | 16.56% | 2.02% |
| 150,001 - 175,000 | 766,573,709 | 11.68% | 6,226 | 8.92% | 1.53% | 898,608,927 | 11.29% | 6,760 | 8.76% | 1.90% |
| 175,001 - 200,000 | 753,447,401 | 11.48% | 5,593 | 8.01% | 1.28% | 916,781,389 | 11.52% | 6,237 | 8.08% | 1.66% |
| 200,001 - 225,000 | 362,217,886 | 5.52% | 2,343 | 3.36% | 1.17% | 433,204,321 | 5.44% | 2,592 | 3.36% | 1.60% |
| 225,001 - 250,000 | 358,944,955 | 5.47% | 2,162 | 3.10% | 1.09% | 439,979,253 | 5.53% | 2,407 | 3.12% | 1.47% |
| 250,001 - 275,000 | 156,301,943 | 2.38% | 824 | 1.18% | 1.12% | 189,555,104 | 2.38% | 916 | 1.19% | 1.48% |
| 275,001 - 300,000 | 189,537,457 | 2.89% | 974 | 1.40% | 0.96% | 244,670,877 | 3.07% | 1,126 | 1.46% | 1.29% |
| 300,001 - 325,000 | 75,215,187 | 1.15% | 336 | 0.48% | 0.96% | 97,193,845 | 1.22% | 396 | 0.51% | 1.30% |
| 325,001 - 350,000 | 83,345,281 | 1.27% | 363 | 0.52% | 0.89% | 104,170,218 | 1.31% | 409 | 0.53% | 1.24% |
| 350,001 - 375,000 | 36,885,418 | 0.56% | 144 | 0.21% | 0.95% | 49,417,607 | 0.62% | 177 | 0.23% | 1.29% |
| 375,001 - 400,000 | 61,778,480 | 0.94% | 236 | 0.34% | 0.88% | 72,835,913 | 0.92% | 253 | 0.33% | 1.24% |
| 400,001 - 425,000 | 19,538,113 | 0.30% | 69 | 0.10% | 0.87% | 23,239,461 | 0.29% | 72 | 0.09% | 1.18% |
| 425,001 - 450,000 | 24,273,874 | 0.37% | 88 | 0.13% | 0.76% | 34,100,343 | 0.43% | 109 | 0.14% | 1.14% |
| 450,001 - 475,000 | 11,886,149 | 0.18% | 38 | 0.05% | 0.64% | 15,040,926 | 0.19% | 43 | 0.06% | 0.96% |
| 475,001 - 500,000 | 31,796,378 | 0.48% | 95 | 0.14% | 0.71% | 40,450,997 | 0.51% | 110 | 0.14% | 1.09% |
| 500,001 - 1,000,000 | 81,748,384 | 1.25% | 194 | 0.28% | 0.55% | 103,623,611 | 1.30% | 224 | 0.29% | 0.91% |
| more | 15,443,139 | 0.24% | 18 | 0.03% | 0.49% | 19,011,069 | 0.24% | 19 | 0.02% | 0.62% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 73,903 | 0.00% | 150 | 0.21% | 1.74% | | | | | |
| 1,000 - 8,000 | 6,209,610 | 0.09% | 1,336 | 1.91% | 2.26% | 4,186,265 | 0.05% | 938 | 1.22% | 3.12% |
| 8,001 - 20,000 | 33,891,212 | 0.52% | 2,399 | 3.44% | 2.03% | 29,949,044 | 0.38% | 2,076 | 2.69% | 2.33% |
| 20,001 - 50,000 | 435,082,147 | 6.63% | 11,728 | 16.80% | 1.89% | 392,248,986 | 4.93% | 10,381 | 13.45% | 2.30% |
| 50,001 - 75,000 | 847,639,188 | 12.91% | 13,497 | 19.33% | 1.79% | 861,582,046 | 10.83% | 13,630 | 17.66% | 2.13% |
| 75,001 - 100,000 | 1,161,091,315 | 17.68% | 13,316 | 19.07% | 1.70% | 1,352,002,306 | 16.99% | 15,460 | 20.03% | 2.09% |
| 100,001 - 125,000 | 1,197,846,011 | 18.24% | 10,692 | 15.31% | 1.67% | 1,400,300,525 | 17.59% | 12,495 | 16.19% | 2.03% |
| 125,001 - 150,000 | 985,672,961 | 15.01% | 7,220 | 10.34% | 1.52% | 1,220,045,445 | 15.33% | 8,919 | 11.55% | 1.91% |
| 150,001 - 175,000 | 668,373,845 | 10.18% | 4,148 | 5.94% | 1.44% | 891,243,334 | 11.20% | 5,522 | 7.15% | 1.80% |
| 175,001 - 200,000 | 413,972,250 | 6.31% | 2,224 | 3.19% | 1.30% | 602,203,303 | 7.57% | 3,230 | 4.18% | 1.70% |
| 200,001 - 225,000 | 260,918,974 | 3.97% | 1,234 | 1.77% | 1.25% | 347,845,317 | 4.37% | 1,645 | 2.13% | 1.54% |
| 225,001 - 250,000 | 161,113,440 | 2.45% | 682 | 0.98% | 1.19% | 255,718,620 | 3.21% | 1,081 | 1.40% | 1.62% |
| 250,001 - 275,000 | 103,381,527 | 1.57% | 395 | 0.57% | 1.12% | 152,538,933 | 1.92% | 583 | 0.76% | 1.53% |
| 275,001 - 300,000 | 69,987,046 | 1.07% | 244 | 0.35% | 1.03% | 104,763,812 | 1.32% | 365 | 0.47% | 1.39% |
| 300,001 - 325,000 | 47,038,728 | 0.72% | 151 | 0.22% | 1.05% | 76,505,327 | 0.96% | 246 | 0.32% | 1.41% |
| 325,001 - 350,000 | 36,370,413 | 0.55% | 108 | 0.15% | 1.00% | 57,771,877 | 0.73% | 172 | 0.22% | 1.45% |
| 350,001 - 375,000 | 26,105,260 | 0.40% | 72 | 0.10% | 1.07% | 41,164,432 | 0.52% | 114 | 0.15% | 1.31% |
| 375,001 - 400,000 | 20,420,259 | 0.31% | 53 | 0.08% | 0.81% | 24,741,726 | 0.31% | 64 | 0.08% | 1.44% |
| 400,001 - 425,000 | 18,173,219 | 0.28% | 44 | 0.06% | 0.83% | 28,384,965 | 0.36% | 69 | 0.09% | 1.17% |
| 425,001 - 450,000 | 10,090,420 | 0.15% | 23 | 0.03% | 0.60% | 20,196,111 | 0.25% | 46 | 0.06% | 1.17% |
| 450,001 - 475,000 | 10,118,625 | 0.15% | 22 | 0.03% | 0.64% | 13,380,330 | 0.17% | 29 | 0.04% | 1.08% |
| 475,001 - 500,000 | 5,853,752 | 0.09% | 12 | 0.02% | 0.84% | 14,105,300 | 0.18% | 29 | 0.04% | 1.41% |
| 500,001 - 1,000,000 | 39,456,778 | 0.60% | 62 | 0.09% | 0.54% | 54,556,856 | 0.69% | 87 | 0.11% | 0.91% |
| more | 6,572,774 | 0.10% | 6 | 0.01% | 0.69% | 13,695,041 | 0.17% | 12 | 0.02% | 0.77% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 644,479,788 | 9.82% | 8,133 | 11.65% | 2.13% | 667,570,685 | 8.39% | 7,421 | 9.61% | 2.32% |
| Purchase | 4,046,694,860 | 61.64% | 41,961 | 60.10% | 1.45% | 4,880,763,715 | 61.32% | 46,731 | 60.54% | 1.80% |
| Refinance | 815,242,744 | 12.42% | 7,485 | 10.72% | 1.91% | 853,032,762 | 10.72% | 7,387 | 9.57% | 2.16% |
| Renovation | 57,497,728 | 0.88% | 917 | 1.31% | 2.26% | 62,376,455 | 0.78% | 832 | 1.08% | 2.54% |
| Subrogation | 806,830,252 | 12.29% | 8,898 | 12.74% | 1.38% | 1,212,421,500 | 15.23% | 11,744 | 15.21% | 1.93% |
| Substitution | 194,708,283 | 2.97% | 2,424 | 3.47% | 1.39% | 282,964,784 | 3.56% | 3,078 | 3.99% | 1.97% |
| Unknown | | | | | | | | | | |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 6,407,117,805 | 97.59% | 67,581 | 96.80% | 1.58% | 7,737,923,860 | 97.22% | 74,443 | 96.44% | 1.92% |
| Seconda Casa | 158,335,851 | 2.41% | 2,237 | 3.20% | 1.26% | 221,206,041 | 2.78% | 2,750 | 3.56% | 1.65% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| More than 1 | | | | | | | | | | |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 6,298,177,663 | 95.93% | 67,510 | 96.69% | 1.50% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| Payment Holidays | 267,275,992 | 4.07% | 2,308 | 3.31% | 0.07% | | | | | |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 5,348,556,222 | 81.47% | 57,448 | 82.28% | 1.62% | 6,430,362,845 | 80.79% | 63,343 | 82.28% | 1.96% |
| Other | 18,105,221 | 0.28% | 176 | 0.25% | 0.95% | 23,006,938 | 0.29% | 209 | 0.25% | 1.16% |
| Pensioner | 117,174,519 | 1.78% | 1,927 | 2.76% | 2.11% | 129,783,371 | 1.63% | 1,852 | 2.76% | 2.36% |
| Self-employed | 1,045,587,038 | 15.93% | 9,717 | 13.92% | 1.27% | 1,331,046,431 | 16.72% | 11,202 | 13.92% | 1.64% |
| Temporary | 24,086,215 | 0.37% | 345 | 0.49% | 1.54% | 31,649,115 | 0.40% | 386 | 0.49% | 1.81% |
| Unemployed | 11,944,440 | 0.18% | 205 | 0.29% | 1.89% | 13,281,201 | 0.17% | 201 | 0.29% | 2.19% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

21. Underwriting Source

| Underwriting Source | Current Period | | | | | Issue Date | | | | |
|---------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Broker | 3,848,370,653 | 58.62% | 37,801 | 54.14% | 1.83% | 4,177,491,051 | 52.49% | 37,662 | 54.14% | 2.17% |
| ING | 1,976,348,019 | 30.10% | 23,901 | 34.23% | 1.24% | 2,729,690,143 | 34.30% | 29,346 | 34.23% | 1.67% |
| MOL | 740,734,984 | 11.28% | 8,116 | 11.62% | 1.12% | 1,051,948,706 | 13.22% | 10,185 | 11.62% | 1.53% |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 330,068.24 | 0.00% | 0.01% | |
| Floating to Fixed | 3,801 | 368,535,349.53 | 5.44% | 5.61% | |
| Fixed to Fixed | 633 | 45,972,129.46 | 0.91% | 0.70% | |
| | 4,436 | 414,837,547.23 | 6.35% | 6.32% | 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 | 6,564,595,532 | 99.99% | 69,810 | 99.99% | 1.57% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| Discounted Installments | 858,124 | 0.01% | 8 | 0.01% | 3.91% | | | | | |
| | 6,565,453,656 | 100.00% | 69,818 | 100.00% | 1.57% | 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 | 66,779 | 0 | 2,064 | 2,064 | 6,223,380,462 | 95.65% | 94.79% |
| 0 - 1 Month | 277 | 103,380 | 43,250 | 146,630 | 27,964,155 | 0.40% | 0.43% |
| 1 - 2 Months | 96 | 68,765 | 32,880 | 101,645 | 9,505,549 | 0.14% | 0.14% |
| 2 - 3 Months | 56 | 62,428 | 31,588 | 94,016 | 5,598,894 | 0.08% | 0.09% |
| 3 - 4 Months | 49 | 78,494 | 37,147 | 115,641 | 5,718,372 | 0.07% | 0.09% |
| 4 - 5 Months | 39 | 72,989 | 38,303 | 111,291 | 4,243,600 | 0.06% | 0.06% |
| 5 - 6 Months | 35 | 92,277 | 35,527 | 127,804 | 3,599,106 | 0.05% | 0.05% |
| 6 - 7 Months | 32 | 123,021 | 37,071 | 160,092 | 3,590,990 | 0.05% | 0.05% |
| 7 - 8 Months | 32 | 120,356 | 41,772 | 162,128 | 3,143,952 | 0.05% | 0.05% |
| 8 - 9 Months | 16 | 53,632 | 24,837 | 78,470 | 1,596,092 | 0.02% | 0.02% |
| 9 - 10 Months | 7 | 22,721 | 15,019 | 37,740 | 686,644 | 0.01% | 0.01% |
| 10 - 11 Months | 4 | 9,616 | 6,739 | 16,355 | 314,972 | 0.01% | 0.00% |
| 11 - 12 Months | 9 | 45,063 | 17,100 | 62,163 | 880,916 | 0.01% | 0.01% |
| > 12 Months | 79 | 452,206 | 249,284 | 701,490 | 7,953,960 | 0.11% | 0.12% |
| Payment Holiday | 2,308 | 274,114 | 135,439 | 409,553 | 267,275,992 | 3.31% | 4.07% |
| | 69,818 | 1,579,060 | 748,020 | 2,327,081 | 6,565,453,656 | 100.00% | 100.00% |

25. Performance

| Status | Nr of Loans | Principal in arrears | Interest in arrears | Total amount in arrears | Aggregate Outst. Not. Current Amt | Aggregate Outst. Not. at Event | % Nr of Loans | % of Aggregate Outstanding Not. Amt |
|-----------------------|-------------|----------------------|---------------------|-------------------------|-----------------------------------|--------------------------------|---------------|-------------------------------------|
| Reperforming | 187 | 71,168.69 | 29,758.57 | 100,927.26 | 20,075,810.52 | 20,443,412.98 | 0.27% | 0.31% |
| ≥ 6 Months in Arrears | 1 | 3,315.32 | 445.58 | 3,760.90 | 144,423.89 | | 0.00% | 0.00% |
| Default | 479 | 710,492.87 | 283,049.14 | 993,542.01 | 48,002,033.33 | 48,992,177.19 | 0.69% | 0.73% |
| Incaglio | 0 | | | | | | 0.00% | |
| >12 Months in Arrears | 79 | 452,205.51 | 249,284.41 | 701,489.92 | 7,953,960.28 | 7,525,884.70 | 0.11% | 0.12% |
| Sofferenza | 20 | 0.00 | 0.00 | 0.00 | 1,762,244.70 | 1,762,244.70 | 0.03% | 0.03% |
| | 766 | ,237,182.39 | 562,537.70 | 1,799,720.09 | 77,938,472.72 | 78,723,719.57 | 1.10% | 1.19% |

26a. Realised Losses: Cumulative

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

26b. Realised Losses: New

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

26c. Realised Losses: Changed

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

27. Transaction Parties

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