# Leone Arancio RMBS S.R.L. 

## ING

Monthly Investor Report

Thursday, January 5, 2023

## Description

| Issue Date |  | 5 July 2018 |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Final Maturity Date |  | 04 October 2078 |  |  |  |  |
| Next Payment Date |  | Thursday, April 6, 2023 |  |  |  |  |
| Notes | ISIN | Ratings |  | Current Principal Balance | Initial Principal Balance | Rate of Interest |
|  |  | Fitch | DBRS |  |  |  |
| Class A1 Notes | IT0005337909 | AA-sf/stable | AAA(sf) | 2,214,116,000.00 € | 4,164,615,000.00 € | 3-M EURIBOR + 0.87\% |
| Class A2 Notes | IT0005337917 | AA-sf/stable | AAA(sf) | 1,192,215,000.00 € | 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 |
|  |  |  |  | $€ 4,958,361,000.00$ | €7,959,130,000.00 |  |

## 1. Summary

| All amounts in EURO | Current | At Issue |
| :---: | :---: | :---: |
| Reporting Date | 05-Jan-23 | 05-Jul-18 |
| Portfolio Cut off date | 01-Dec-22 | 01-Mar-18 |
| Initial Principal Balance | 4,958,361,000.00 | 7,959,130,000.00 |
| Of wich Cash Available for Redemption of the Notes | 289.88 | 99,11 |
| Of which Realised Loss | 0.00 | 0.00 |
| Of which Principal in Arrears | 1,615,195.16 | 0.00 |
| Of which Active Outstanding Notional Amount | 4,956,745,514.96 | 7,959,129,900.89 |
| Number of Loans | 57,846 | 77,193 |
| Number of Borrowers | 57,846 | 77,193 |
| Average Principal Balance (Loanparts) | 85,688.65 | 103,106.89 |
| Average Principal Balance (Borrowers) | 85,688.65 | 103,106.89 |
| Coupon: Weighted Average | 3.07\% | 1.91\% |
| Minimum | 0.00\% | 0.00\% |
| Maximum | 7.20\% | 7.20\% |
| Weighted Average Original Loan to Market Value | 65.08\% | 62.76\% |
| Weighted Average Loan to Market Value | 47.55\% | 52.64\% |
| Seasoning (months): Weighted Average | 103.92 | 61.16 |
| Remaining Tenor (months): Weighted Average | 208.05 | 238.71 |
| Weighted Average Interest Rate on Fixed Interest Rate Loans | 3.20\% | 3.38\% |
| Weighted Average Interest Rate on Rata Costante Loans | 2.02\% | 4.37\% |
| Weighted Average Spread on Floating Rate Loans | 1.46\% | 1.64\% |
| Total Set-off Risk | 274,296,463.92 | 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 Amoritsation 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 | 0.29\% | 0.00\% |

## 2. Product Type

| Product Type | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Adjustable Rate | 1,139,010,039 | 22.98\% | 12,077 | 20.88\% | 2.65\% | 1,560,772,515 | 19.61\% | 13,840 | 17.93\% | 2.69\% |
| Rata Costante | 85,516,133 | 1.73\% | 1,506 | 2.60\% | 2.02\% | 206,875,696 | 2.60\% | 2,235 | 2.90\% | 4.37\% |
| Fixed | 420,682,801 | 8.49\% | 8,416 | 14.55\% | 3.20\% | 977,413,850 | 12.28\% | 14,111 | 18.28\% | 3.38\% |
| Floating (BCE) | 136,493,098 | 2.75\% | 1,717 | 2.97\% | 2.37\% | 283,382,757 | 3.56\% | 2,836 | 3.67\% | 1.36\% |
| Floating (EURIBOR) | 3,175,043,443 | 64.06\% | 34,130 | 59.00\% | 3.26\% | 4,930,685,084 | 61.95\% | 44,171 | 57.22\% | 1.30\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 3. Loan Coupon

| average: 3.07\% <br> Coupon Loan Part (\%) | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | $\% \text { of }$ Total | Nr of Loans | $\begin{aligned} & \text { \% of } \\ & \text { Total } \end{aligned}$ | Weighted Average Coupon | Aggregate Outstanding Not. Amount | $\begin{aligned} & \text { \% of } \\ & \text { Total } \end{aligned}$ | Nr of Loans | $\begin{aligned} & \% \text { of } \\ & \text { Total } \end{aligned}$ | Weighted Average Coupon |
| 0.00\% - 0.00\% | 18,283,370 | 0.37\% | 189 | 0.33\% | 0.00\% | 3,774,643 | 0.05\% | 18 | 0.02\% | 0.00\% |
| 0.01\% - 0.50\% | 546,703 | 0.01\% | 4 | 0.01\% | 0.35\% | 837,540,314 | 10.52\% | 8,157 | 10.57\% | 0.31\% |
| 0.51\% - 1.00\% | 222,375 | 0.00\% | 1 | 0.00\% | 0.62\% | 1,383,633,003 | 17.38\% | 13,675 | 17.72\% | 0.71\% |
| 1.00\% - 1.50\% | 18,900,341 | 0.38\% | 165 | 0.29\% | 1.39\% | 743,162,320 | 9.34\% | 6,890 | 8.93\% | 1.29\% |
| 1.51\% - $2.00 \%$ | 202,467,264 | 4.08\% | 2,305 | 3.98\% | 1.85\% | 1,496,127,268 | 18.80\% | 11,878 | 15.39\% | 1.76\% |
| 2.01\% - $2.50 \%$ | 1,257,056,324 | 25.36\% | 14,471 | 25.02\% | 2.30\% | 1,255,677,165 | 15.78\% | 11,133 | 14.42\% | 2.29\% |
| 2.51\% - 3.00\% | 1,153,289,223 | 23.27\% | 15,592 | 26.95\% | 2.74\% | 1,200,068,194 | 15.08\% | 11,745 | 15.22\% | 2.79\% |
| 3.01\% - 3.25\% | 397,610,634 | 8.02\% | 4,265 | 7.37\% | 3.15\% | 308,995,801 | 3.88\% | 3,385 | 4.39\% | 3.13\% |
| 3.26\% - $3.50 \%$ | 454,362,511 | 9.17\% | 4,673 | 8.08\% | 3.41\% | 142,231,156 | 1.79\% | 1,630 | 2.11\% | 3.37\% |
| 3.51\% - 3.75\% | 368,303,121 | 7.43\% | 3,781 | 6.54\% | 3.63\% | 104,895,923 | 1.32\% | 1,234 | 1.60\% | 3.60\% |
| 3.76\% - 4.00\% | 566,410,441 | 11.43\% | 5,620 | 9.72\% | 3.89\% | 50,472,236 | 0.63\% | 754 | 0.98\% | 3.87\% |
| 4.01\% - 4.25\% | 164,951,059 | 3.33\% | 1,859 | 3.21\% | 4.14\% | 37,263,332 | 0.47\% | 496 | 0.64\% | 4.14\% |
| 4.26\% - 4.50\% | 118,927,941 | 2.40\% | 1,323 | 2.29\% | 4.35\% | 58,775,697 | 0.74\% | 748 | 0.97\% | 4.38\% |
| 4.51\% - 4.75\% | 45,930,325 | 0.93\% | 592 | 1.02\% | 4.63\% | 50,583,727 | 0.64\% | 804 | 1.04\% | 4.63\% |
| 4.76\% - 5.00\% | 63,506,727 | 1.28\% | 799 | 1.38\% | 4.90\% | 76,001,823 | 0.95\% | 1,131 | 1.47\% | 4.88\% |
| 5.01\% - 5.25\% | 39,107,454 | 0.79\% | 564 | 0.98\% | 5.13\% | 76,086,185 | 0.96\% | 1,131 | 1.47\% | 5.15\% |
| 5.26\% - 5.50\% | 54,695,325 | 1.10\% | 848 | 1.47\% | 5.36\% | 53,965,719 | 0.68\% | 941 | 1.22\% | 5.37\% |
| 5.51\% - 5.75\% | 20,259,888 | 0.41\% | 450 | 0.78\% | 5.62\% | 54,859,808 | 0.69\% | 915 | 1.19\% | 5.61\% |
| 5.76\% - 6.00\% | 10,428,007 | 0.21\% | 287 | 0.50\% | 5.86\% | 20,053,701 | 0.25\% | 428 | 0.55\% | 5.85\% |
| 6.01\% - 6.25\% | 1,176,636 | 0.02\% | 47 | 0.08\% | 6.10\% | 2,677,380 | 0.03\% | 60 | 0.08\% | 6.05\% |
| 6.26\% - 6.50\% | 197,369 | 0.00\% | 7 | 0.01\% | 6.41\% | 1,575,427 | 0.02\% | 28 | 0.04\% | 6.38\% |
| 6.51\% - 6.75\% | 29,245 | 0.00\% | 1 | 0.00\% | 6.60\% | 259,525 | 0.00\% | 5 | 0.01\% | 6.57\% |
| 6.76\% - 7.00\% | 63,291 | 0.00\% | 2 | 0.00\% | 6.90\% | 241,133 | 0.00\% | 4 | 0.01\% | 6.85\% |
| 7.01\% - 7.25\% | 19,941 | 0.00\% | 1 | 0.00\% | 7.20\% | 208,422 | 0.00\% | 3 | 0.00\% | 7.16\% |
| 7.26\% - 7.50\% |  |  |  |  |  |  |  |  |  |  |
| 7.51\% - > |  |  |  |  |  |  |  |  |  |  |


| $4,956,745,515$ | $100.00 \%$ | 57,846 | $100.00 \%$ | $3.07 \%$ | $7,959,129,901$ | $100.00 \%$ | 77,193 | $100.00 \%$ | $1.91 \%$ |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |

## 4. Origination Year

| Origination Year | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | $\%$ of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| 2004 | 9,972,731 | 0.20\% | 317 | 0.55\% | 2.32\% | 29,610,965 | 0.37\% | 621 | 0.80\% | 0.46\% |
| 2005 | 51,903,361 | 1.05\% | 1,305 | 2.26\% | 2.38\% | 128,337,522 | 1.61\% | 2,235 | 2.90\% | 0.55\% |
| 2006 | 137,204,048 | 2.77\% | 2,245 | 3.88\% | 2.41\% | 280,545,959 | 3.52\% | 3,729 | 4.83\% | 0.93\% |
| 2007 | 234,854,991 | 4.74\% | 3,122 | 5.40\% | 2.41\% | 464,861,475 | 5.84\% | 5,087 | 6.59\% | 1.32\% |
| 2008 | 235,985,830 | 4.76\% | 3,640 | 6.29\% | 2.44\% | 506,634,642 | 6.37\% | 5,998 | 7.77\% | 2.42\% |
| 2009 | 197,484,516 | 3.98\% | 2,852 | 4.93\% | 2.42\% | 436,110,107 | 5.48\% | 4,875 | 6.32\% | 1.92\% |
| 2010 | 251,434,780 | 5.07\% | 3,091 | 5.34\% | 2.77\% | 476,949,417 | 5.99\% | 4,681 | 6.06\% | 1.06\% |
| 2011 | 609,489,835 | 12.30\% | 6,580 | 11.38\% | 2.69\% | 1,103,112,069 | 13.86\% | 9,934 | 12.87\% | 1.12\% |
| 2012 | 257,652,632 | 5.20\% | 2,806 | 4.85\% | 3.98\% | 499,947,482 | 6.28\% | 4,504 | 5.83\% | 2.20\% |
| 2013 | 207,980,019 | 4.20\% | 2,390 | 4.13\% | 3.98\% | 418,679,090 | 5.26\% | 3,738 | 4.84\% | 2.35\% |
| 2014 | 213,644,390 | 4.31\% | 2,534 | 4.38\% | 3.89\% | 421,447,394 | 5.30\% | 3,943 | 5.11\% | 2.42\% |
| 2015 | 301,514,254 | 6.08\% | 3,649 | 6.31\% | 3.45\% | 622,027,684 | 7.82\% | 5,778 | 7.49\% | 2.30\% |
| 2016 | 585,797,434 | 11.82\% | 6,783 | 11.73\% | 3.03\% | 1,293,251,078 | 16.25\% | 11,378 | 14.74\% | 2.17\% |
| 2017 | 582,821,303 | 11.76\% | 6,289 | 10.87\% | 3.29\% | 1,198,808,474 | 15.06\% | 10,052 | 13.02\% | 2.43\% |
| 2018 | 677,747,605 | 13.67\% | 6,632 | 11.46\% | 3.16\% | 78,806,542 | 0.99\% | 640 | 0.83\% | 2.38\% |
| 2019 | 395,259,610 | 7.97\% | 3,572 | 6.18\% | 3.03\% |  |  |  |  |  |
| 2020 | 5,998,178 | 0.12\% | 39 | 0.07\% | 2.93\% |  |  |  |  |  |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 5. Maturity Year

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Maturity Year | 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 | 3,218 | 0.00\% | 25 | 0.04\% | 1.02\% | 54,790,129 | 0.69\% | 1,496 | 1.94\% | 2.14\% |
| 2023 | 6,313,092 | 0.13\% | 1,218 | 2.11\% | 2.97\% | 77,439,897 | 0.97\% | 1,748 | 2.26\% | 2.10\% |
| 2024 | 12,298,347 | 0.25\% | 979 | 1.69\% | 2.80\% | 68,956,761 | 0.87\% | 1,342 | 1.74\% | 1.49\% |
| 2025 | 31,496,393 | 0.64\% | 1,404 | 2.43\% | 2.71\% | 114,210,990 | 1.43\% | 1,928 | 2.50\% | 1.20\% |
| 2026 | 76,067,335 | 1.53\% | 2,629 | 4.54\% | 2.70\% | 234,572,259 | 2.95\% | 3,669 | 4.75\% | 1.89\% |
| 2027 | 76,661,687 | 1.55\% | 2,112 | 3.65\% | 2.94\% | 206,796,466 | 2.60\% | 3,002 | 3.89\% | 2.17\% |
| 2028 | 88,042,431 | 1.78\% | 1,977 | 3.42\% | 2.92\% | 187,030,402 | 2.35\% | 2,396 | 3.10\% | 2.00\% |
| 2029 | 84,571,750 | 1.71\% | 1,681 | 2.91\% | 2.81\% | 172,063,795 | 2.16\% | 2,062 | 2.67\% | 2.06\% |
| 2030 | 97,242,022 | 1.96\% | 1,739 | 3.01\% | 2.90\% | 226,130,906 | 2.84\% | 2,530 | 3.28\% | 1.76\% |
| 2031 | 197,633,584 | 3.99\% | 3,099 | 5.36\% | 2.68\% | 411,945,269 | 5.18\% | 4,407 | 5.71\% | 1.86\% |
| 2032 | 152,804,819 | 3.08\% | 2,312 | 4.00\% | 3.01\% | 306,100,704 | 3.85\% | 3,243 | 4.20\% | 2.14\% |
| 2033 | 144,450,969 | 2.91\% | 2,003 | 3.46\% | 3.08\% | 232,305,294 | 2.92\% | 2,244 | 2.91\% | 2.22\% |
| 2034 | 139,539,006 | 2.82\% | 1,765 | 3.05\% | 2.97\% | 197,680,999 | 2.48\% | 1,824 | 2.36\% | 1.68\% |
| 2035 | 138,716,541 | 2.80\% | 1,625 | 2.81\% | 2.96\% | 249,157,783 | 3.13\% | 2,245 | 2.91\% | 1.48\% |
| 2036 | 303,803,748 | 6.13\% | 3,453 | 5.97\% | 2.74\% | 586,458,550 | 7.37\% | 5,188 | 6.72\% | 1.62\% |
| 2037 | 273,304,701 | 5.51\% | 2,968 | 5.13\% | 3.02\% | 495,024,013 | 6.22\% | 4,340 | 5.62\% | 1.99\% |
| 2038 | 228,865,291 | 4.62\% | 2,461 | 4.25\% | 3.14\% | 282,344,288 | 3.55\% | 2,323 | 3.01\% | 2.07\% |
| 2039 | 189,132,631 | 3.82\% | 1,915 | 3.31\% | 3.13\% | 237,585,284 | 2.99\% | 1,880 | 2.44\% | 1.88\% |
| 2040 | 173,756,320 | 3.51\% | 1,632 | 2.82\% | 3.09\% | 302,448,276 | 3.80\% | 2,356 | 3.05\% | 1.57\% |
| 2041 | 316,209,195 | 6.38\% | 2,644 | 4.57\% | 2.84\% | 562,657,856 | 7.07\% | 4,011 | 5.20\% | 1.52\% |
| 2042 | 249,434,328 | 5.03\% | 2,233 | 3.86\% | 3.51\% | 455,709,018 | 5.73\% | 3,436 | 4.45\% | 2.16\% |
| 2043 | 269,305,468 | 5.43\% | 2,346 | 4.06\% | 3.48\% | 294,265,351 | 3.70\% | 2,137 | 2.77\% | 2.16\% |
| 2044 | 210,022,090 | 4.24\% | 1,813 | 3.13\% | 3.48\% | 228,623,238 | 2.87\% | 1,722 | 2.23\% | 2.21\% |
| 2045 | 163,895,078 | 3.31\% | 1,366 | 2.36\% | 3.46\% | 287,025,761 | 3.61\% | 2,089 | 2.71\% | 2.13\% |
| 2046 | 275,068,524 | 5.55\% | 2,203 | 3.81\% | 3.00\% | 542,474,617 | 6.82\% | 3,751 | 4.86\% | 1.95\% |
| 2047 | 310,946,087 | 6.27\% | 2,529 | 4.37\% | 3.24\% | 607,723,013 | 7.64\% | 4,190 | 5.43\% | 2.33\% |
| 2048 | 344,726,378 | 6.95\% | 2,758 | 4.77\% | 3.08\% | 105,104,887 | 1.32\% | 703 | 0.91\% | 2.18\% |
| 2049 | 295,421,205 | 5.96\% | 2,267 | 3.92\% | 2.94\% | 19,766,453 | 0.25\% | 120 | 0.16\% | 1.10\% |
| 2050 | 33,931,308 | 0.68\% | 224 | 0.39\% | 2.95\% | 31,467,790 | 0.40\% | 181 | 0.23\% | 0.98\% |
| 2051 | 46,229,037 | 0.93\% | 277 | 0.48\% | 2.62\% | 62,084,080 | 0.78\% | 345 | 0.45\% | 0.75\% |
| 2052 | 21,582,666 | 0.44\% | 153 | 0.26\% | 3.81\% | 31,294,473 | 0.39\% | 207 | 0.27\% | 1.97\% |
| 2053 | 4,947,296 | 0.10\% | 31 | 0.05\% | 4.10\% | 7,032,298 | 0.09\% | 42 | 0.05\% | 2.22\% |
| 2054 | 149,720 | 0.00\% | 1 | 0.00\% | 3.63\% |  |  |  |  |  |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 6. Seasoning

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| average: 8.66 <br> Seasoning (years) | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> 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 | 7,779,674 | 0.16\% | 50 | 0.09\% | 2.95\% | 647,287,090 | 8.13\% | 6,002 | 7.78\% | 2.26\% |
| 3-4 | 475,855,228 | 9.60\% | 4,299 | 7.43\% | 3.04\% | 465,928,799 | 5.85\% | 4,319 | 5.60\% | 2.39\% |
| 4-5 | 644,218,482 | 13.00\% | 6,402 | 11.07\% | 3.17\% | 386,470,186 | 4.86\% | 3,518 | 4.56\% | 2.39\% |
| 5-6 | 595,101,401 | 12.01\% | 6,486 | 11.21\% | 3.26\% | 493,520,302 | 6.20\% | 4,445 | 5.76\% | 2.27\% |
| 6-7 | 555,855,731 | 11.21\% | 6,454 | 11.16\% | 3.05\% | 1,083,141,223 | 13.61\% | 9,593 | 12.43\% | 1.18\% |
| 7-8 | 293,438,384 | 5.92\% | 3,534 | 6.11\% | 3.49\% | 528,062,358 | 6.63\% | 5,240 | 6.79\% | 1.06\% |
| 8-9 | 205,636,515 | 4.15\% | 2,446 | 4.23\% | 3.92\% | 368,301,365 | 4.63\% | 4,005 | 5.19\% | 1.79\% |
| 9-10 | 215,696,512 | 4.35\% | 2,478 | 4.28\% | 3.97\% | 547,762,505 | 6.88\% | 6,507 | 8.43\% | 2.34\% |
| 10 - more | 1,963,163,588 | 39.61\% | 25,697 | 44.42\% | 2.73\% | 983,915,951 | 12.36\% | 12,548 | 16.26\% | 1.16\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 7. Remaining Tenor

| average: 17.34 <br> Remaining Tenor (years) | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | $\%$ of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| $<1$ | 6,489,559 | 0.13\% | 1,247 | 2.16\% | 2.89\% | 4,881,367 | 0.06\% | 853 | 1.11\% | 2.99\% |
| 1-2 | 11,299,083 | 0.23\% | 915 | 1.58\% | 2.78\% | 11,673,724 | 0.15\% | 812 | 1.05\% | 1.86\% |
| 2-3 | 28,818,871 | 0.58\% | 1,315 | 2.27\% | 2.73\% | 23,190,819 | 0.29\% | 1,010 | 1.31\% | 1.17\% |
| 3-4 | 68,509,278 | 1.38\% | 2,444 | 4.23\% | 2.69\% | 51,303,680 | 0.64\% | 1,658 | 2.15\% | 1.83\% |
| 4-5 | 87,896,529 | 1.77\% | 2,450 | 4.24\% | 2.91\% | 61,319,896 | 0.77\% | 1,622 | 2.10\% | 2.27\% |
| 5-6 | 78,257,624 | 1.58\% | 1,779 | 3.08\% | 2.93\% | 77,872,870 | 0.98\% | 1,666 | 2.16\% | 1.87\% |
| 6-7 | 89,810,559 | 1.81\% | 1,786 | 3.09\% | 2.80\% | 62,733,210 | 0.79\% | 1,191 | 1.54\% | 1.44\% |
| 7-8 | 91,369,780 | 1.84\% | 1,655 | 2.86\% | 2.92\% | 130,377,240 | 1.64\% | 2,183 | 2.83\% | 1.21\% |
| 8-9 | 208,051,825 | 4.20\% | 3,276 | 5.66\% | 2.68\% | 258,731,959 | 3.25\% | 4,018 | 5.21\% | 1.99\% |
| 9-10 | 138,174,766 | 2.79\% | 2,098 | 3.63\% | 3.01\% | 192,081,726 | 2.41\% | 2,687 | 3.48\% | 2.18\% |
| 10-11 | 147,519,050 | 2.98\% | 2,063 | 3.57\% | 3.07\% | 188,048,997 | 2.36\% | 2,370 | 3.07\% | 2.07\% |
| 11-12 | 140,510,080 | 2.83\% | 1,797 | 3.11\% | 2.98\% | 158,097,096 | 1.99\% | 1,887 | 2.44\% | 1.88\% |
| 12-13 | 149,307,440 | 3.01\% | 1,747 | 3.02\% | 2.95\% | 281,851,914 | 3.54\% | 3,103 | 4.02\% | 1.94\% |
| 13-14 | 261,873,084 | 5.28\% | 2,999 | 5.18\% | 2.74\% | 396,399,447 | 4.98\% | 4,241 | 5.49\% | 1.78\% |
| 14-15 | 293,172,905 | 5.91\% | 3,171 | 5.48\% | 2.96\% | 298,934,689 | 3.76\% | 3,127 | 4.05\% | 2.22\% |
| 15-16 | 231,435,017 | 4.67\% | 2,509 | 4.34\% | 3.15\% | 208,039,355 | 2.61\% | 1,975 | 2.56\% | 2.13\% |
| 16-17 | 208,625,366 | 4.21\% | 2,118 | 3.66\% | 3.12\% | 214,303,861 | 2.69\% | 1,972 | 2.55\% | 1.63\% |
| 17-18 | 153,667,081 | 3.10\% | 1,451 | 2.51\% | 3.11\% | 254,424,291 | 3.20\% | 2,276 | 2.95\% | 1.42\% |
| 18-19 | 294,035,776 | 5.93\% | 2,491 | 4.31\% | 2.87\% | 634,689,777 | 7.97\% | 5,635 | 7.30\% | 1.69\% |
| 19-20 | 273,270,826 | 5.51\% | 2,399 | 4.15\% | 3.39\% | 473,695,456 | 5.95\% | 4,115 | 5.33\% | 2.04\% |
| 20-21 | 287,731,627 | 5.80\% | 2,514 | 4.35\% | 3.48\% | 265,464,873 | 3.34\% | 2,146 | 2.78\% | 2.03\% |
| 21-22 | 196,847,605 | 3.97\% | 1,704 | 2.95\% | 3.46\% | 213,897,413 | 2.69\% | 1,683 | 2.18\% | 1.76\% |
| 22-23 | 162,288,252 | 3.27\% | 1,356 | 2.34\% | 3.48\% | 317,992,357 | 4.00\% | 2,458 | 3.18\% | 1.57\% |
| 23-24 | 259,994,308 | 5.25\% | 2,081 | 3.60\% | 3.04\% | 599,796,963 | 7.54\% | 4,246 | 5.50\% | 1.56\% |
| 24-25 | 340,801,614 | 6.88\% | 2,770 | 4.79\% | 3.20\% | 464,716,130 | 5.84\% | 3,545 | 4.59\% | 2.22\% |
| 25-26 | 316,036,569 | 6.38\% | 2,531 | 4.38\% | 3.08\% | 221,106,574 | 2.78\% | 1,591 | 2.06\% | 2.16\% |
| 26-27 | 316,884,682 | 6.39\% | 2,445 | 4.23\% | 2.95\% | 243,845,653 | 3.06\% | 1,824 | 2.36\% | 2.21\% |
| 27-28 | 39,454,995 | 0.80\% | 262 | 0.45\% | 2.94\% | 299,538,873 | 3.76\% | 2,158 | 2.80\% | 2.08\% |
| 28-29 | 47,931,682 | 0.97\% | 288 | 0.50\% | 2.63\% | 636,929,621 | 8.00\% | 4,394 | 5.69\% | 2.04\% |
| 29-30 | 20,248,267 | 0.41\% | 143 | 0.25\% | 3.79\% | 551,612,125 | 6.93\% | 3,793 | 4.91\% | 2.32\% |
| 30-more | 6,431,415 | 0.13\% | 42 | 0.07\% | 4.09\% | 161,577,945 | 2.03\% | 954 | 1.24\% | 1.17\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 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 <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | $\%$ of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Fixed Rate | 1,570,109,125 | 31.68\% | 20,594 | 35.60\% | 2.92\% | 2,735,607,085 | 34.37\% | 30,095 | 38.99\% | 3.07\% |
| Floating Rate BCE | 135,557,844 | 2.73\% | 1,708 | 2.95\% | 2.39\% | 283,382,757 | 3.56\% | 2,836 | 3.67\% | 1.36\% |
| Floating Rate EURIBOR 1M | 1,457,508,274 | 29.40\% | 17,991 | 31.10\% | 2.52\% | 2,478,511,409 | 31.14\% | 24,203 | 31.35\% | 0.66\% |
| Floating Rate EURIBOR 3M | 1,793,570,273 | 36.18\% | 17,553 | 30.34\% | 4.17\% | 2,461,628,649 | 30.93\% | 20,059 | 25.99\% | 1.95\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 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 <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Fixed Rate | 1,570,211,831 | 31.68\% | 20,595 | 35.60\% | 2.92\% | 2,637,661,905 | 33.14\% | 28,856 | 37.38\% | 2.91\% |
| Floating Rate BCE | 135,557,844 | 2.73\% | 1,708 | 2.95\% | 2.39\% | 277,258,212 | 3.48\% | 2,777 | 3.60\% | 1.36\% |
| Floating Rate EURIBOR | 1,457,405,567 | 29.40\% | 17,990 | 31.10\% | 2.52\% | 2,480,926,420 | 31.17\% | 24,260 | 31.43\% | 0.67\% |
| Floating Rate EURIBOR | 1,793,570,273 | 36.18\% | 17,553 | 30.34\% | 4.17\% | 2,395,036,466 | 30.09\% | 19,500 | 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\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 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 <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | $\begin{aligned} & \text { \% of } \\ & \text { Total } \end{aligned}$ | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| Central Italy | 1,351,215,068 | 27.26\% | 14,614 | 25.26\% | 3.03\% | 2,284,803,894 | 28.71\% | 20,473 | 26.52\% | 2.00\% |
| Northern Italy | 2,457,950,276 | 49.59\% | 28,735 | 49.67\% | 3.09\% | 4,078,583,737 | 51.24\% | 39,896 | 51.68\% | 1.69\% |
| Southern Italy | 1,147,580,171 | 23.15\% | 14,497 | 25.06\% | 3.07\% | 1,595,742,270 | 20.05\% | 16,824 | 21.79\% | 2.35\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

10.b. Borrower Nationality

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Region | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| IT | 4,850,083,798 | 97.85\% | 56,685 | 97.99\% | 3.06\% | 7,842,806,447 | 98.54\% | 76,109 | 98.60\% | 1.91\% |
| others | 106,661,717 | 2.15\% | 1,161 | 2.01\% | 3.16\% | 116,323,454 | 1.46\% | 1,084 | 1.40\% | 2.05\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 11a. Current Loan to Market Value

| average: 47.55\% <br> Current Loan to Market <br> Value (\%) | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| <= 30.00\% | 915,259,658 | 18.46\% | 20,018 | 34.61\% | 2.82\% | 1,050,497,835 | 13.20\% | 19,556 | 25.33\% | 1.83\% |
| 30.01\% - 40.00\% | 694,520,197 | 14.01\% | 8,184 | 14.15\% | 2.90\% | 948,320,114 | 11.91\% | 10,330 | 13.38\% | 1.71\% |
| 40.01\% - 50.00\% | 847,369,202 | 17.10\% | 8,410 | 14.54\% | 3.00\% | 1,245,737,000 | 15.65\% | 11,440 | 14.82\% | 1.70\% |
| 50.01\% - 60.00\% | 976,652,374 | 19.70\% | 8,774 | 15.17\% | 3.20\% | 1,456,363,603 | 18.30\% | 11,857 | 15.36\% | 1.74\% |
| 60.01\% - 70.00\% | 1,217,159,911 | 24.56\% | 10,128 | 17.51\% | 3.30\% | 1,691,040,245 | 21.25\% | 12,718 | 16.48\% | 1.97\% |
| 70.01\% - 80.00\% | 305,203,084 | 6.16\% | 2,329 | 4.03\% | 3.01\% | 1,567,171,103 | 19.69\% | 11,292 | 14.63\% | 2.35\% |
| 80.01\% - 81.00\% | 168,659 | 0.00\% | 1 | 0.00\% | 2.43\% |  |  |  |  |  |
| 90.01\% - 95.00\% | 214,626 | 0.00\% | 1 | 0.00\% | 2.63\% |  |  |  |  |  |
| 130.00\% >= | 197,804 | 0.00\% | 1 | 0.00\% | 2.43\% |  |  |  |  |  |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

11b. Original Loan to Market Value

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Original Loan to Market Value (\%) | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| <=30.00\% | 159,836,141 | 3.22\% | 3,847 | 6.65\% | 3.12\% | 344,406,862 | 4.33\% | 6,343 | 8.22\% | 2.15\% |
| 30.01\% - 40.00\% | 265,133,741 | 5.35\% | 4,952 | 8.56\% | 3.01\% | 533,070,197 | 6.70\% | 7,482 | 9.69\% | 1.97\% |
| 40.01\% - 50.00\% | 467,581,188 | 9.43\% | 7,148 | 12.36\% | 3.01\% | 896,988,675 | 11.27\% | 10,459 | 13.55\% | 1.89\% |
| 50.01\% - 60.00\% | 629,453,916 | 12.70\% | 8,063 | 13.94\% | 2.98\% | 1,136,740,722 | 14.28\% | 11,469 | 14.86\% | 1.80\% |
| 60.01\% - 70.00\% | 985,908,213 | 19.89\% | 11,131 | 19.24\% | 3.05\% | 1,691,546,322 | 21.25\% | 15,251 | 19.76\% | 1.87\% |
| 70.01\% - 80.00\% | 2,448,832,316 | 49.40\% | 22,705 | 39.25\% | 3.11\% | 3,356,377,122 | 42.17\% | 26,189 | 33.93\% | 1.95\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 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 <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| 50,000-75,000 | 308,678,807 | 6.23\% | 8,720 | 15.07\% | 3.26\% | 494,745,050 | 6.22\% | 11,521 | 14.92\% | 2.65\% |
| 75,001-100,000 | 649,606,050 | 13.11\% | 11,892 | 20.56\% | 3.18\% | 1,087,119,929 | 13.66\% | 16,297 | 21.11\% | 2.31\% |
| 100,001-125,000 | 803,034,107 | 16.20\% | 10,973 | 18.97\% | 3.12\% | 1,297,589,908 | 16.30\% | 14,739 | 19.09\% | 2.14\% |
| 125,001-150,000 | 887,749,525 | 17.91\% | 9,697 | 16.76\% | 3.09\% | 1,397,791,153 | 17.56\% | 12,786 | 16.56\% | 2.02\% |
| 150,001-175,000 | 588,525,293 | 11.87\% | 5,252 | 9.08\% | 3.10\% | 898,608,927 | 11.29\% | 6,760 | 8.76\% | 1.90\% |
| 175,001-200,000 | 570,405,486 | 11.51\% | 4,661 | 8.06\% | 3.04\% | 916,781,389 | 11.52\% | 6,237 | 8.08\% | 1.66\% |
| 200,001-225,000 | 278,393,192 | 5.62\% | 1,994 | 3.45\% | 3.00\% | 433,204,321 | 5.44\% | 2,592 | 3.36\% | 1.60\% |
| 225,001-250,000 | 273,474,774 | 5.52\% | 1,829 | 3.16\% | 2.97\% | 439,979,253 | 5.53\% | 2,407 | 3.12\% | 1.47\% |
| 250,001-275,000 | 120,146,568 | 2.42\% | 697 | 1.20\% | 2.97\% | 189,555,104 | 2.38\% | 916 | 1.19\% | 1.48\% |
| 275,001-300,000 | 140,954,915 | 2.84\% | 803 | 1.39\% | 2.79\% | 244,670,877 | 3.07\% | 1,126 | 1.46\% | 1.29\% |
| 300,001-325,000 | 57,952,052 | 1.17\% | 289 | 0.50\% | 2.97\% | 97,193,845 | 1.22\% | 396 | 0.51\% | 1.30\% |
| 325,001-350,000 | 60,417,979 | 1.22\% | 295 | 0.51\% | 2.82\% | 104,170,218 | 1.31\% | 409 | 0.53\% | 1.24\% |
| 350,001-375,000 | 29,565,873 | 0.60\% | 126 | 0.22\% | 2.83\% | 49,417,607 | 0.62\% | 177 | 0.23\% | 1.29\% |
| 375,001-400,000 | 44,790,871 | 0.90\% | 187 | 0.32\% | 2.77\% | 72,835,913 | 0.92\% | 253 | 0.33\% | 1.24\% |
| 400,001-425,000 | 15,150,578 | 0.31\% | 57 | 0.10\% | 2.81\% | 23,239,461 | 0.29\% | 72 | 0.09\% | 1.18\% |
| 425,001-450,000 | 16,655,370 | 0.34\% | 70 | 0.12\% | 2.78\% | 34,100,343 | 0.43\% | 109 | 0.14\% | 1.14\% |
| 450,001-475,000 | 9,137,456 | 0.18\% | 33 | 0.06\% | 2.64\% | 15,040,926 | 0.19\% | 43 | 0.06\% | 0.96\% |
| 475,001-500,000 | 24,263,041 | 0.49\% | 83 | 0.14\% | 2.68\% | 40,450,997 | 0.51\% | 110 | 0.14\% | 1.09\% |
| 500,001-1,000,000 | 66,424,201 | 1.34\% | 172 | 0.30\% | 2.58\% | 103,623,611 | 1.30\% | 224 | 0.29\% | 0.91\% |
| more | 11,419,376 | 0.23\% | 16 | 0.03\% | 2.28\% | 19,011,069 | 0.24\% | 19 | 0.02\% | 0.62\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 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 <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| < 1,000 | 95,388 | 0.00\% | 205 | 0.35\% | 3.45\% |  |  |  |  |  |
| 1,000-8,000 | 5,306,531 | 0.11\% | 1,152 | 1.99\% | 3.22\% | 4,186,265 | 0.05\% | 938 | 1.22\% | 3.12\% |
| 8,001-20,000 | 40,469,639 | 0.82\% | 2,796 | 4.83\% | 3.01\% | 29,949,044 | 0.38\% | 2,076 | 2.69\% | 2.33\% |
| 20,001-50,000 | 427,221,474 | 8.62\% | 11,813 | 20.42\% | 3.05\% | 392,248,986 | 4.93\% | 10,381 | 13.45\% | 2.30\% |
| 50,001-75,000 | 732,266,784 | 14.77\% | 11,695 | 20.22\% | 3.06\% | 861,582,046 | 10.83\% | 13,630 | 17.66\% | 2.13\% |
| 75,001-100,000 | 934,676,903 | 18.86\% | 10,748 | 18.58\% | 3.08\% | 1,352,002,306 | 16.99\% | 15,460 | 20.03\% | 2.09\% |
| 100,001-125,000 | 928,383,256 | 18.73\% | 8,313 | 14.37\% | 3.08\% | 1,400,300,525 | 17.59\% | 12,495 | 16.19\% | 2.03\% |
| 125,001-150,000 | 702,852,877 | 14.18\% | 5,157 | 8.92\% | 3.08\% | 1,220,045,445 | 15.33\% | 8,919 | 11.55\% | 1.91\% |
| 150,001-175,000 | 433,701,777 | 8.75\% | 2,692 | 4.65\% | 3.09\% | 891,243,334 | 11.20\% | 5,522 | 7.15\% | 1.80\% |
| 175,001-200,000 | 261,731,444 | 5.28\% | 1,406 | 2.43\% | 3.09\% | 602,203,303 | 7.57\% | 3,230 | 4.18\% | 1.70\% |
| 200,001-225,000 | 163,301,314 | 3.29\% | 771 | 1.33\% | 3.09\% | 347,845,317 | 4.37\% | 1,645 | 2.13\% | 1.54\% |
| 225,001-250,000 | 94,923,612 | 1.92\% | 400 | 0.69\% | 2.99\% | 255,718,620 | 3.21\% | 1,081 | 1.40\% | 1.62\% |
| 250,001-275,000 | 59,844,408 | 1.21\% | 229 | 0.40\% | 2.99\% | 152,538,933 | 1.92\% | 583 | 0.76\% | 1.53\% |
| 275,001-300,000 | 41,521,402 | 0.84\% | 145 | 0.25\% | 2.99\% | 104,763,812 | 1.32\% | 365 | 0.47\% | 1.39\% |
| 300,001-325,000 | 28,770,538 | 0.58\% | 92 | 0.16\% | 3.02\% | 76,505,327 | 0.96\% | 246 | 0.32\% | 1.41\% |
| 325,001-350,000 | 18,975,176 | 0.38\% | 56 | 0.10\% | 2.80\% | 57,771,877 | 0.73\% | 172 | 0.22\% | 1.45\% |
| 350,001-375,000 | 17,375,134 | 0.35\% | 48 | 0.08\% | 2.91\% | 41,164,432 | 0.52\% | 114 | 0.15\% | 1.31\% |
| 375,001-400,000 | 10,903,325 | 0.22\% | 28 | 0.05\% | 2.97\% | 24,741,726 | 0.31\% | 64 | 0.08\% | 1.44\% |
| 400,001-425,000 | 9,104,978 | 0.18\% | 22 | 0.04\% | 2.70\% | 28,384,965 | 0.36\% | 69 | 0.09\% | 1.17\% |
| 425,001-450,000 | 5,687,874 | 0.11\% | 13 | 0.02\% | 2.75\% | 20,196,111 | 0.25\% | 46 | 0.06\% | 1.17\% |
| 450,001-475,000 | 5,066,970 | 0.10\% | 11 | 0.02\% | 2.92\% | 13,380,330 | 0.17\% | 29 | 0.04\% | 1.08\% |
| 475,001-500,000 | 5,338,389 | 0.11\% | 11 | 0.02\% | 2.61\% | 14,105,300 | 0.18\% | 29 | 0.04\% | 1.41\% |
| 500,001-1,000,000 | 25,984,797 | 0.52\% | 40 | 0.07\% | 2.65\% | 54,556,856 | 0.69\% | 87 | 0.11\% | 0.91\% |
| more | 3,241,524 | 0.07\% | 3 | 0.01\% | 2.32\% | 13,695,041 | 0.17\% | 12 | 0.02\% | 0.77\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 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 <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Liquidity | 297,243,663 | 6.00\% | 4,654 | 8.05\% | 3.34\% | 667,570,685 | 8.39\% | 7,421 | 9.61\% | 2.32\% |
| Purchase | 3,070,306,518 | 61.94\% | 34,387 | 59.45\% | 3.05\% | 4,880,763,715 | 61.32\% | 46,731 | 60.54\% | 1.80\% |
| Refinance | 825,833,210 | 16.66\% | 8,776 | 15.17\% | 3.18\% | 853,032,762 | 10.72\% | 7,387 | 9.57\% | 2.16\% |
| Renovation | 42,117,865 | 0.85\% | 808 | 1.40\% | 3.13\% | 62,376,455 | 0.78\% | 832 | 1.08\% | 2.54\% |
| Subrogation | 579,871,217 | 11.70\% | 7,273 | 12.57\% | 2.92\% | 1,212,421,500 | 15.23\% | 11,744 | 15.21\% | 1.93\% |
| Substitution | 141,031,982 | 2.85\% | 1,944 | 3.36\% | 2.69\% | 282,964,784 | 3.56\% | 3,078 | 3.99\% | 1.97\% |
| Unknown | 341,061 | 0.01\% | 4 | 0.01\% | 0.00\% |  |  |  |  |  |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 15. Occupancy Status

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Occupancy Status | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | $\%$ of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Prima Casa | 4,848,288,093 | 97.81\% | 56,200 | 97.15\% | 3.07\% | 7,737,923,860 | 97.22\% | 74,443 | 96.44\% | 1.92\% |
| Seconda Casa | 108,457,422 | 2.19\% | 1,646 | 2.85\% | 3.08\% | 221,206,041 | 2.78\% | 2,750 | 3.56\% | 1.65\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 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 <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Monthly | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 17. ING Staff at Date of Origination

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| ING Staff at Date of Origination | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Non ING | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 18. Number of Loans Per Borrower

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Number of Loans Per Borrower | 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 | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
| More than 1 |  |  |  |  |  |  |  |  |  |  |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 19. Payment Holidays

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Payment Holidays | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| No Payment Holidays | 4,941,397,161 | 99.69\% | 57,701 | 99.75\% | 3.06\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
| Payment Holidays | 15,348,354 | 0.31\% | 145 | 0.25\% | 0.01\% |  |  |  |  |  |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 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 <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Employed | 4,049,968,939 | 81.71\% | 47,680 | 82.43\% | 3.08\% | 6,430,362,845 | 80.79\% | 63,343 | 82.43\% | 1.96\% |
| Other | 13,686,611 | 0.28\% | 145 | 0.25\% | 2.70\% | 23,006,938 | 0.29\% | 209 | 0.25\% | 1.16\% |
| Pensioner | 83,207,869 | 1.68\% | 1,640 | 2.84\% | 3.40\% | 129,783,371 | 1.63\% | 1,852 | 2.84\% | 2.36\% |
| Self-employed | 785,286,638 | 15.84\% | 7,952 | 13.75\% | 2.98\% | 1,331,046,431 | 16.72\% | 11,202 | 13.75\% | 1.64\% |
| Temporary | 16,300,517 | 0.33\% | 264 | 0.46\% | 2.94\% | 31,649,115 | 0.40\% | 386 | 0.46\% | 1.81\% |
| Unemployed | 8,294,941 | 0.17\% | 165 | 0.29\% | 3.36\% | 13,281,201 | 0.17\% | 201 | 0.29\% | 2.19\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 21. Underwriting Source

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Underwriting Source | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | $\%$ of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| Broker | 2,967,636,805 | 59.87\% | 32,148 | 55.58\% | 3.17\% | 4,177,491,051 | 52.49\% | 37,662 | 55.58\% | 2.17\% |
| ING | 1,443,187,766 | 29.12\% | 19,144 | 33.09\% | 2.91\% | 2,729,690,143 | 34.30\% | 29,346 | 33.09\% | 1.67\% |
| MOL | 545,920,943 | 11.01\% | 6,554 | 11.33\% | 2.93\% | 1,051,948,706 | 13.22\% | 10,185 | 11.33\% | 1.53\% |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 22. Renegotiations

| Kind of Renegotiation | Nr of <br> Loans | Aggregate <br> Outstanding <br> Not. Amount | \% Nr of <br> Loans | \% of Aggregate <br> Outstanding Not. <br> Amt |
| :--- | :---: | :---: | :---: | :---: |
| Floating to Floating | 562 | $69,818,856.84$ | $0.97 \%$ | $1.41 \%$ |
| Floating to Fixed | 6,306 | $598,448,408.28$ | $10.90 \%$ | $12.07 \%$ |
| Fixed to Fixed | 740 | $46,536,311.21$ | $1.28 \%$ | $0.94 \%$ |
|  | $\mathbf{7 1 4 , 8 0 3 , 5 7 6 . 3 3}$ | $\mathbf{1 3 . 1 5 \%}$ | $\mathbf{1 4 . 4 2 \%}$ |  |

23. Discounted Instalments

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Discounted Instalments | 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 | 4,945,534,155 | 99.77\% | 57,671 | 99.70\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
| Discounted | 11,211,360 | 0.23\% | 175 | 0.30\% | 2.63\% |  |  |  |  |  |
|  | 4,956,745,515 | 100.00\% | 57,846 | 100.00\% | 3.07\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 24. Arrears

| Nr monthly payments in | Nr of <br> Loans | Principal in <br> arrears | Interest in <br> arrears | Total <br> amount in <br> arrears | Aggregate <br> Outstanding <br> Not. Amount | \% Nr of <br> Loans | \% of Aggregate <br> Outstanding Not. <br> Amt |
| :--- | ---: | :---: | :---: | :---: | :---: | :---: | :---: |
| No Arrears | 56,602 | 0 | 3,263 | 3,263 | $4,840,493,051$ | $97.85 \%$ |  |
| $0-1$ Month | 257 | 83,233 | 69,269 | 152,502 | $24,941,227$ | $0.44 \%$ |  |

## ING Leone Arancio RMBS S.R.L.

Monthly Investor Report as of 05-Jan-23

## 25. Performance

| Status | Nr of Loans | Principal in arrears | Interest in arrears | Total amount in arrears | Aggregate Outst. Not. |  | \% Nr of Loans | \% of Aggregate Outstanding Not. Amt |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  |  | Current | Amt at Event |  |  |
| Reperforming | 472 | 31,844.95 | 20,455.37 | 52,300.32 | 42,610,409.84 | 45,651,132.40 | 0.82\% | 0.86\% |
| Default | 776 | 780,387.50 | 425,401.41 | 1,204,113.90 | 77,136,762.57 | 79,617,669.28 | 1.34\% | 1.56\% |
| Incaglio | 0 |  |  |  |  |  | 0.00\% |  |
| >12 Months in Arrears | 66 | 513,809.21 | 206,705.29 | 720,514.50 | 5,789,756.11 | 4,810,737.68 | 0.11\% | 0.12\% |
| Sofferenza | 185 | 0.00 | 0.00 | 0.00 | 17,942,308.84 | 17,942,308.84 | 0.32\% | 0.36\% |
|  | 1,499 | 1,326,041.66 | 652,562.07 | 1,976,928.72 | 143,479,237.36 | 148,021,848.20 | 2.59\% | 2.89\% |

26a. Realised Losses: Cumulative

| Nr Loans | Out of <br> Court <br> Solutions | Outstanding <br> Notional <br> Balance in <br> arrears | Property <br> Saliginal Value proceeds | Other Recovery <br> Other | Costs <br> Foreclosure <br> Legal <br> Others | Realised Loss <br> Value | Realised Loss / <br> Outst. Notional <br> Balance in <br> arrears (\%) | Realised Loss / <br> Total Outst. |
| :---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| 0 | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | $0.00 \%$ |  |

26b. Realised Losses: New

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

26c. Realised Losses: Changed

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

## 27. Transaction Parties

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FACILITY PROVIDER
ING Bank N.V., Milan branch
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20125 Milano
Italy

## SOLE ARRANGER <br> ING Bank N.V <br> Bijlmerplein 888 <br> 1102 MG Amsterdam <br> The Netherlands

DUTCH ACCOUNT BANK,
PRINCIPAL PAYING AGENT
ING Bank N.V.
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CORPORATE SERVICES PROVIDER
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