# Leone Arancio RMBS S.R.L. 

## ING

Monthly Investor Report<br>Before Portfolio Checks

07 June 2022

## Description

| Issue Date |  | 5 July 2018 |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Final Maturity Date |  | 04 October 2078 |  |  |  |  |
| Next Payment Date |  | 06 July 2022 |  |  |  |  |
| Notes | ISIN | Ratings |  | Current Principal Balance | Initial Principal Balance | Rate of Interest |
|  |  | Fitch | DBRS |  |  |  |
| Class A1 Notes | IT0005337909 | AA-st/stable | AAA(sf) | 2,593,819,000.00€ | 4,164,615,000.00 € | 3-M EURIBOR + 0.87\% |
| Class A2 Notes | IT0005337917 | AA-st/stable | AAA(sf) | 1,396,671,000.00€ | 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 |
|  |  |  |  | € 5,542,520,000.00 | €7,959,130,000.00 |  |

## 1. Summary

| All amounts in EURO | Current | At Issue |
| :---: | :---: | :---: |
| Reporting Date | 07-Jun-22 | 05-Jul-18 |
| Portfolio Cut off date | 01-May-22 | 01-Mar-18 |
| Initial Principal Balance | 5,542,520,000.00 | 7,959,130,000.00 |
| Of wich Cash Available for Redemption of the Notes | 123,669,940.16 | 99,11 |
| Of which Realised Loss | 0.00 | 0.00 |
| Of which Principal in Arrears | 1,489,900.14 | 0.00 |
| Of which Active Outstanding Notional Amount | 5,417,360,159.70 | 7,959,129,900.89 |
| Number of Loans | 61,340 | 77,193 |
| Number of Borrowers | 61,340 | 77,193 |
| Average Principal Balance (Loanparts) | 88,316.92 | 103,106.89 |
| Average Principal Balance (Borrowers) | 88,316.92 | 103,106.89 |
| Coupon: Weighted Average | 1.55\% | 1.91\% |
| Minimum | 0.00\% | 0.00\% |
| Maximum | 7.20\% | 7.20\% |
| Weighted Average Original Loan to Market Value | 64.90\% | 62.76\% |
| Weighted Average Loan to Market Value | 48.45\% | 52.64\% |
| Seasoning (months): Weighted Average | 97.37 | 61.16 |
| Remaining Tenor (months): Weighted Average | 214.55 | 238.71 |
| Weighted Average Interest Rate on Fixed Interest Rate Loans | 3.21\% | 3.38\% |
| Weighted Average Interest Rate on Rata Costante Loans | 0.36\% | 4.37\% |
| Weighted Average Spread on Floating Rate Loans | 1.47\% | 1.64\% |
| Total Set-off Risk | 328,883,446.61 | 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 | 0.07\% | 0.00\% |

## 2. Product Type

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Product Type | 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 <br> Total | Weighted Average Coupon |
| Adjustable Rate | 1,207,192,846 | 22.28\% | 12,517 | 20.41\% | 2.53\% | 1,560,772,515 | 19.61\% | 13,840 | 17.93\% | 2.69\% |
| Rata Costante | 97,393,820 | 1.80\% | 1,617 | 2.64\% | 0.36\% | 206,875,696 | 2.60\% | 2,235 | 2.90\% | 4.37\% |
| Fixed | 462,936,468 | 8.55\% | 8,941 | 14.58\% | 3.21\% | 977,413,850 | 12.28\% | 14,111 | 18.28\% | 3.38\% |
| Floating (BCE) | 152,179,810 | 2.81\% | 1,853 | 3.02\% | 2.38\% | 283,382,757 | 3.56\% | 2,836 | 3.67\% | 1.36\% |
| Floating (EURIBOR) | 3,497,657,217 | 64.56\% | 36,412 | 59.36\% | 0.99\% | 4,930,685,084 | 61.95\% | 44,171 | 57.22\% | 1.30\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 3. Loan Coupon

| average: 1.55\% <br> Coupon Loan Part (\%) | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | 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 | Aggregate Outstanding Not. Amount | $\begin{aligned} & \% \text { of } \\ & \text { Total } \end{aligned}$ | Nr of Loans | \% of Total | Weighted Average Coupon |
| 0.00\% - 0.00\% | 191,358,564 | 3.53\% | 1,373 | 2.24\% | 0.00\% | 3,774,643 | 0.05\% | 18 | 0.02\% | 0.00\% |
| 0.01\% - 0.50\% | 791,955,044 | 14.62\% | 9,856 | 16.07\% | 0.27\% | 837,540,314 | 10.52\% | 8,157 | 10.57\% | 0.31\% |
| 0.51\%-1.00\% | 913,791,911 | 16.87\% | 10,319 | 16.82\% | 0.73\% | 1,383,633,003 | 17.38\% | 13,675 | 17.72\% | 0.71\% |
| 1.00\% - 1.50\% | 1,030,486,632 | 19.02\% | 9,531 | 15.54\% | 1.26\% | 743,162,320 | 9.34\% | 6,890 | 8.93\% | 1.29\% |
| 1.51\% - $2.00 \%$ | 636,658,117 | 11.75\% | 6,183 | 10.08\% | 1.71\% | 1,496,127,268 | 18.80\% | 11,878 | 15.39\% | 1.76\% |
| 2.01\% - $2.50 \%$ | 673,558,480 | 12.43\% | 7,916 | 12.91\% | 2.30\% | 1,255,677,165 | 15.78\% | 11,133 | 14.42\% | 2.29\% |
| 2.51\% - 3.00\% | 767,945,425 | 14.18\% | 9,381 | 15.29\% | 2.75\% | 1,200,068,194 | 15.08\% | 11,745 | 15.22\% | 2.79\% |
| 3.01\% - 3.25\% | 188,849,045 | 3.49\% | 2,465 | 4.02\% | 3.11\% | 308,995,801 | 3.88\% | 3,385 | 4.39\% | 3.13\% |
| 3.26\% - $3.50 \%$ | 64,037,314 | 1.18\% | 1,059 | 1.73\% | 3.37\% | 142,231,156 | 1.79\% | 1,630 | 2.11\% | 3.37\% |
| 3.51\% - 3.75\% | 52,030,573 | 0.96\% | 793 | 1.29\% | 3.61\% | 104,895,923 | 1.32\% | 1,234 | 1.60\% | 3.60\% |
| 3.76\% - 4.00\% | 28,698,954 | 0.53\% | 522 | 0.85\% | 3.88\% | 50,472,236 | 0.63\% | 754 | 0.98\% | 3.87\% |
| 4.01\% - 4.25\% | 21,908,180 | 0.40\% | 390 | 0.64\% | 4.12\% | 37,263,332 | 0.47\% | 496 | 0.64\% | 4.14\% |
| 4.26\% - 4.50\% | 5,467,307 | 0.10\% | 116 | 0.19\% | 4.38\% | 58,775,697 | 0.74\% | 748 | 0.97\% | 4.38\% |
| 4.51\% - 4.75\% | 5,192,890 | 0.10\% | 104 | 0.17\% | 4.65\% | 50,583,727 | 0.64\% | 804 | 1.04\% | 4.63\% |
| 4.76\% - 5.00\% | 11,436,001 | 0.21\% | 262 | 0.43\% | 4.87\% | 76,001,823 | 0.95\% | 1,131 | 1.47\% | 4.88\% |
| 5.01\% - 5.25\% | 6,988,915 | 0.13\% | 178 | 0.29\% | 5.12\% | 76,086,185 | 0.96\% | 1,131 | 1.47\% | 5.15\% |
| 5.26\% - 5.50\% | 8,826,005 | 0.16\% | 292 | 0.48\% | 5.38\% | 53,965,719 | 0.68\% | 941 | 1.22\% | 5.37\% |
| 5.51\%-5.75\% | 11,417,917 | 0.21\% | 358 | 0.58\% | 5.61\% | 54,859,808 | 0.69\% | 915 | 1.19\% | 5.61\% |
| 5.76\% - 6.00\% | 5,701,206 | 0.11\% | 193 | 0.31\% | 5.85\% | 20,053,701 | 0.25\% | 428 | 0.55\% | 5.85\% |
| 6.01\% - $6.25 \%$ | 570,578 | 0.01\% | 32 | 0.05\% | 6.07\% | 2,677,380 | 0.03\% | 60 | 0.08\% | 6.05\% |
| 6.26\% - $6.50 \%$ | 353,030 | 0.01\% | 12 | 0.02\% | 6.41\% | 1,575,427 | 0.02\% | 28 | 0.04\% | 6.38\% |
| 6.51\% - $6.75 \%$ | 36,913 | 0.00\% | 2 | 0.00\% | 6.60\% | 259,525 | 0.00\% | 5 | 0.01\% | 6.57\% |
| 6.76\% - 7.00\% | 68,927 | 0.00\% | 2 | 0.00\% | 6.90\% | 241,133 | 0.00\% | 4 | 0.01\% | 6.85\% |
| 7.01\% - 7.25\% | 22,233 | 0.00\% | 1 | 0.00\% | 7.20\% | 208,422 | 0.00\% | 3 | 0.00\% | 7.16\% |
| 7.26\% - 7.50\% |  |  |  |  |  |  |  |  |  |  |
| 7.51\% - > |  |  |  |  |  |  |  |  |  |  |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 | 11,820,867 | 0.22\% | 346 | 0.56\% | 0.25\% | 29,610,965 | 0.37\% | 621 | 0.80\% | 0.46\% |
| 2005 | 60,169,740 | 1.11\% | 1,405 | 2.29\% | 0.35\% | 128,337,522 | 1.61\% | 2,235 | 2.90\% | 0.55\% |
| 2006 | 150,811,239 | 2.78\% | 2,354 | 3.84\% | 0.53\% | 280,545,959 | 3.52\% | 3,729 | 4.83\% | 0.93\% |
| 2007 | 256,873,619 | 4.74\% | 3,551 | 5.79\% | 0.83\% | 464,861,475 | 5.84\% | 5,087 | 6.59\% | 1.32\% |
| 2008 | 263,457,893 | 4.86\% | 3,855 | 6.28\% | 0.95\% | 506,634,642 | 6.37\% | 5,998 | 7.77\% | 2.42\% |
| 2009 | 221,210,320 | 4.08\% | 3,042 | 4.96\% | 1.64\% | 436,110,107 | 5.48\% | 4,875 | 6.32\% | 1.92\% |
| 2010 | 278,195,845 | 5.14\% | 3,302 | 5.38\% | 0.88\% | 476,949,417 | 5.99\% | 4,681 | 6.06\% | 1.06\% |
| 2011 | 665,611,255 | 12.29\% | 6,929 | 11.30\% | 0.83\% | 1,103,112,069 | 13.86\% | 9,934 | 12.87\% | 1.12\% |
| 2012 | 280,587,452 | 5.18\% | 3,041 | 4.96\% | 1.96\% | 499,947,482 | 6.28\% | 4,504 | 5.83\% | 2.20\% |
| 2013 | 231,239,873 | 4.27\% | 2,557 | 4.17\% | 1.96\% | 418,679,090 | 5.26\% | 3,738 | 4.84\% | 2.35\% |
| 2014 | 233,524,355 | 4.31\% | 2,679 | 4.37\% | 1.80\% | 421,447,394 | 5.30\% | 3,943 | 5.11\% | 2.42\% |
| 2015 | 330,612,264 | 6.10\% | 3,855 | 6.28\% | 1.70\% | 622,027,684 | 7.82\% | 5,778 | 7.49\% | 2.30\% |
| 2016 | 641,139,901 | 11.83\% | 7,150 | 11.66\% | 1.79\% | 1,293,251,078 | 16.25\% | 11,378 | 14.74\% | 2.17\% |
| 2017 | 631,540,264 | 11.66\% | 6,580 | 10.73\% | 2.11\% | 1,198,808,474 | 15.06\% | 10,052 | 13.02\% | 2.43\% |
| 2018 | 726,650,193 | 13.41\% | 6,915 | 11.27\% | 2.03\% | 78,806,542 | 0.99\% | 640 | 0.83\% | 2.38\% |
| 2019 | 426,649,014 | 7.88\% | 3,735 | 6.09\% | 1.74\% |  |  |  |  |  |
| 2020 | 7,266,066 | 0.13\% | 44 | 0.07\% | 0.92\% |  |  |  |  |  |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> 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 | 141,146 | 0.00\% | 4 | 0.01\% | 0.46\% | 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 | 1,898,427 | 0.04\% | 644 | 1.05\% | 1.72\% | 54,790,129 | 0.69\% | 1,496 | 1.94\% | 2.14\% |
| 2023 | 12,851,313 | 0.24\% | 1,221 | 1.99\% | 1.47\% | 77,439,897 | 0.97\% | 1,748 | 2.26\% | 2.10\% |
| 2024 | 18,262,104 | 0.34\% | 1,035 | 1.69\% | 1.32\% | 68,956,761 | 0.87\% | 1,342 | 1.74\% | 1.49\% |
| 2025 | 41,568,711 | 0.77\% | 1,526 | 2.49\% | 0.92\% | 114,210,990 | 1.43\% | 1,928 | 2.50\% | 1.20\% |
| 2026 | 92,302,435 | 1.70\% | 2,748 | 4.48\% | 1.26\% | 234,572,259 | 2.95\% | 3,669 | 4.75\% | 1.89\% |
| 2027 | 90,210,285 | 1.67\% | 2,223 | 3.62\% | 1.60\% | 206,796,466 | 2.60\% | 3,002 | 3.89\% | 2.17\% |
| 2028 | 105,888,965 | 1.95\% | 2,140 | 3.49\% | 1.45\% | 187,030,402 | 2.35\% | 2,396 | 3.10\% | 2.00\% |
| 2029 | 93,559,990 | 1.73\% | 1,725 | 2.81\% | 1.46\% | 172,063,795 | 2.16\% | 2,062 | 2.67\% | 2.06\% |
| 2030 | 122,632,759 | 2.26\% | 1,986 | 3.24\% | 1.04\% | 226,130,906 | 2.84\% | 2,530 | 3.28\% | 1.76\% |
| 2031 | 214,569,309 | 3.96\% | 3,181 | 5.19\% | 1.13\% | 411,945,269 | 5.18\% | 4,407 | 5.71\% | 1.86\% |
| 2032 | 168,174,082 | 3.10\% | 2,409 | 3.93\% | 1.64\% | 306,100,704 | 3.85\% | 3,243 | 4.20\% | 2.14\% |
| 2033 | 165,426,304 | 3.05\% | 2,169 | 3.54\% | 1.69\% | 232,305,294 | 2.92\% | 2,244 | 2.91\% | 2.22\% |
| 2034 | 145,288,291 | 2.68\% | 1,765 | 2.88\% | 1.55\% | 197,680,999 | 2.48\% | 1,824 | 2.36\% | 1.68\% |
| 2035 | 150,783,592 | 2.78\% | 1,706 | 2.78\% | 1.11\% | 249,157,783 | 3.13\% | 2,245 | 2.91\% | 1.48\% |
| 2036 | 327,265,200 | 6.04\% | 3,593 | 5.86\% | 1.23\% | 586,458,550 | 7.37\% | 5,188 | 6.72\% | 1.62\% |
| 2037 | 292,824,236 | 5.41\% | 3,064 | 5.00\% | 1.55\% | 495,024,013 | 6.22\% | 4,340 | 5.62\% | 1.99\% |
| 2038 | 244,584,692 | 4.51\% | 2,565 | 4.18\% | 1.84\% | 282,344,288 | 3.55\% | 2,323 | 3.01\% | 2.07\% |
| 2039 | 205,033,124 | 3.78\% | 2,005 | 3.27\% | 1.82\% | 237,585,284 | 2.99\% | 1,880 | 2.44\% | 1.88\% |
| 2040 | 189,270,186 | 3.49\% | 1,721 | 2.81\% | 1.22\% | 302,448,276 | 3.80\% | 2,356 | 3.05\% | 1.57\% |
| 2041 | 342,223,155 | 6.32\% | 2,792 | 4.55\% | 1.13\% | 562,657,856 | 7.07\% | 4,011 | 5.20\% | 1.52\% |
| 2042 | 267,705,969 | 4.94\% | 2,328 | 3.80\% | 1.79\% | 455,709,018 | 5.73\% | 3,436 | 4.45\% | 2.16\% |
| 2043 | 291,616,218 | 5.38\% | 2,467 | 4.02\% | 1.87\% | 294,265,351 | 3.70\% | 2,137 | 2.77\% | 2.16\% |
| 2044 | 226,285,659 | 4.18\% | 1,916 | 3.12\% | 1.75\% | 228,623,238 | 2.87\% | 1,722 | 2.23\% | 2.21\% |
| 2045 | 175,421,193 | 3.24\% | 1,439 | 2.35\% | 1.54\% | 287,025,761 | 3.61\% | 2,089 | 2.71\% | 2.13\% |
| 2046 | 296,647,977 | 5.48\% | 2,319 | 3.78\% | 1.46\% | 542,474,617 | 6.82\% | 3,751 | 4.86\% | 1.95\% |
| 2047 | 336,866,745 | 6.22\% | 2,668 | 4.35\% | 1.90\% | 607,723,013 | 7.64\% | 4,190 | 5.43\% | 2.33\% |
| 2048 | 366,566,599 | 6.77\% | 2,873 | 4.68\% | 1.96\% | 105,104,887 | 1.32\% | 703 | 0.91\% | 2.18\% |
| 2049 | 317,218,085 | 5.86\% | 2,381 | 3.88\% | 1.77\% | 19,766,453 | 0.25\% | 120 | 0.16\% | 1.10\% |
| 2050 | 37,581,823 | 0.69\% | 242 | 0.39\% | 1.15\% | 31,467,790 | 0.40\% | 181 | 0.23\% | 0.98\% |
| 2051 | 48,661,111 | 0.90\% | 290 | 0.47\% | 0.64\% | 62,084,080 | 0.78\% | 345 | 0.45\% | 0.75\% |
| 2052 | 22,484,700 | 0.42\% | 158 | 0.26\% | 1.61\% | 31,294,473 | 0.39\% | 207 | 0.27\% | 1.97\% |
| 2053 | 5,346,981 | 0.10\% | 34 | 0.06\% | 1.79\% | 7,032,298 | 0.09\% | 42 | 0.05\% | 2.22\% |
| 2054 | 151,251 | 0.00\% | 1 | 0.00\% | 1.55\% |  |  |  |  |  |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 6. Seasoning

| average: 8.11 <br> Seasoning (years) | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | 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 | Aggregate Outstanding Not. Amount | $\%$ of Total | Nr of Loans | $\begin{aligned} & \% \text { of } \\ & \text { Total } \end{aligned}$ | 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 | 2,609,362 | 0.05\% | 15 | 0.02\% | 0.75\% | 1,371,237,811 | 17.23\% | 12,022 | 15.57\% | 2.23\% |
| 2-3 | 143,083,369 | 2.64\% | 1,162 | 1.89\% | 1.53\% | 647,287,090 | 8.13\% | 6,002 | 7.78\% | 2.26\% |
| 3-4 | 846,069,576 | 15.62\% | 7,850 | 12.80\% | 1.94\% | 465,928,799 | 5.85\% | 4,319 | 5.60\% | 2.39\% |
| 4-5 | 603,671,914 | 11.14\% | 6,118 | 9.97\% | 2.10\% | 386,470,186 | 4.86\% | 3,518 | 4.56\% | 2.39\% |
| 5-6 | 683,065,878 | 12.61\% | 7,556 | 12.32\% | 1.93\% | 493,520,302 | 6.20\% | 4,445 | 5.76\% | 2.27\% |
| 6-7 | 384,281,168 | 7.09\% | 4,407 | 7.18\% | 1.65\% | 1,083,141,223 | 13.61\% | 9,593 | 12.43\% | 1.18\% |
| 7-8 | 275,627,871 | 5.09\% | 3,144 | 5.13\% | 1.75\% | 528,062,358 | 6.63\% | 5,240 | 6.79\% | 1.06\% |
| 8-9 | 198,353,303 | 3.66\% | 2,265 | 3.69\% | 1.93\% | 368,301,365 | 4.63\% | 4,005 | 5.19\% | 1.79\% |
| 9-10 | 288,200,700 | 5.32\% | 3,168 | 5.16\% | 2.03\% | 547,762,505 | 6.88\% | 6,507 | 8.43\% | 2.34\% |
| 10 - more | 1,992,397,018 | 36.78\% | 25,655 | 41.82\% | 0.94\% | 983,915,951 | 12.36\% | 12,548 | 16.26\% | 1.16\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 7. Remaining Tenor

| average: 17.88 <br> Remaining Tenor (years) | 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 |
| $<1$ | 5,473,336 | 0.10\% | 1,124 | 1.83\% | 1.68\% | 4,881,367 | 0.06\% | 853 | 1.11\% | 2.99\% |
| 1-2 | 16,955,327 | 0.31\% | 1,218 | 1.99\% | 1.30\% | 11,673,724 | 0.15\% | 812 | 1.05\% | 1.86\% |
| 2-3 | 18,795,716 | 0.35\% | 889 | 1.45\% | 1.24\% | 23,190,819 | 0.29\% | 1,010 | 1.31\% | 1.17\% |
| 3-4 | 56,418,181 | 1.04\% | 1,959 | 3.19\% | 0.96\% | 51,303,680 | 0.64\% | 1,658 | 2.15\% | 1.83\% |
| 4-5 | 104,922,510 | 1.94\% | 2,939 | 4.79\% | 1.44\% | 61,319,896 | 0.77\% | 1,622 | 2.10\% | 2.27\% |
| 5-6 | 85,350,615 | 1.58\% | 1,927 | 3.14\% | 1.56\% | 77,872,870 | 0.98\% | 1,666 | 2.16\% | 1.87\% |
| 6-7 | 115,376,220 | 2.13\% | 2,262 | 3.69\% | 1.39\% | 62,733,210 | 0.79\% | 1,191 | 1.54\% | 1.44\% |
| 7-8 | 80,247,017 | 1.48\% | 1,416 | 2.31\% | 1.39\% | 130,377,240 | 1.64\% | 2,183 | 2.83\% | 1.21\% |
| 8-9 | 167,148,193 | 3.09\% | 2,579 | 4.20\% | 0.99\% | 258,731,959 | 3.25\% | 4,018 | 5.21\% | 1.99\% |
| 9-10 | 200,303,153 | 3.70\% | 2,966 | 4.84\% | 1.29\% | 192,081,726 | 2.41\% | 2,687 | 3.48\% | 2.18\% |
| 10-11 | 167,022,046 | 3.08\% | 2,311 | 3.77\% | 1.67\% | 188,048,997 | 2.36\% | 2,370 | 3.07\% | 2.07\% |
| 11-12 | 166,499,353 | 3.07\% | 2,144 | 3.50\% | 1.70\% | 158,097,096 | 1.99\% | 1,887 | 2.44\% | 1.88\% |
| 12-13 | 137,364,685 | 2.54\% | 1,621 | 2.64\% | 1.38\% | 281,851,914 | 3.54\% | 3,103 | 4.02\% | 1.94\% |
| 13-14 | 172,522,890 | 3.18\% | 1,909 | 3.11\% | 1.06\% | 396,399,447 | 4.98\% | 4,241 | 5.49\% | 1.78\% |
| 14-15 | 359,391,369 | 6.63\% | 3,931 | 6.41\% | 1.36\% | 298,934,689 | 3.76\% | 3,127 | 4.05\% | 2.22\% |
| 15-16 | 268,554,604 | 4.96\% | 2,778 | 4.53\% | 1.63\% | 208,039,355 | 2.61\% | 1,975 | 2.56\% | 2.13\% |
| 16-17 | 269,065,035 | 4.97\% | 2,768 | 4.51\% | 1.86\% | 214,303,861 | 2.69\% | 1,972 | 2.55\% | 1.63\% |
| 17-18 | 154,193,263 | 2.85\% | 1,462 | 2.38\% | 1.63\% | 254,424,291 | 3.20\% | 2,276 | 2.95\% | 1.42\% |
| 18-19 | 215,446,564 | 3.98\% | 1,918 | 3.13\% | 1.22\% | 634,689,777 | 7.97\% | 5,635 | 7.30\% | 1.69\% |
| 19-20 | 352,684,929 | 6.51\% | 2,854 | 4.65\% | 1.21\% | 473,695,456 | 5.95\% | 4,115 | 5.33\% | 2.04\% |
| 20-21 | 295,499,434 | 5.45\% | 2,578 | 4.20\% | 1.88\% | 265,464,873 | 3.34\% | 2,146 | 2.78\% | 2.03\% |
| 21-22 | 264,160,388 | 4.88\% | 2,234 | 3.64\% | 1.87\% | 213,897,413 | 2.69\% | 1,683 | 2.18\% | 1.76\% |
| 22-23 | 193,667,377 | 3.57\% | 1,624 | 2.65\% | 1.66\% | 317,992,357 | 4.00\% | 2,458 | 3.18\% | 1.57\% |
| 23-24 | 190,735,114 | 3.52\% | 1,534 | 2.50\% | 1.47\% | 599,796,963 | 7.54\% | 4,246 | 5.50\% | 1.56\% |
| 24-25 | 359,491,511 | 6.64\% | 2,818 | 4.59\% | 1.61\% | 464,716,130 | 5.84\% | 3,545 | 4.59\% | 2.22\% |
| 25-26 | 295,960,295 | 5.46\% | 2,335 | 3.81\% | 1.97\% | 221,106,574 | 2.78\% | 1,591 | 2.06\% | 2.16\% |
| 26-27 | 452,490,421 | 8.35\% | 3,523 | 5.74\% | 1.90\% | 243,845,653 | 3.06\% | 1,824 | 2.36\% | 2.21\% |
| 27-28 | 151,630,636 | 2.80\% | 1,088 | 1.77\% | 1.67\% | 299,538,873 | 3.76\% | 2,158 | 2.80\% | 2.08\% |
| 28-29 | 34,804,570 | 0.64\% | 226 | 0.37\% | 0.91\% | 636,929,621 | 8.00\% | 4,394 | 5.69\% | 2.04\% |
| 29-30 | 46,489,064 | 0.86\% | 272 | 0.44\% | 0.77\% | 551,612,125 | 6.93\% | 3,793 | 4.91\% | 2.32\% |
| 30 - more | 18,696,345 | 0.35\% | 133 | 0.22\% | 1.76\% | 161,577,945 | 2.03\% | 954 | 1.24\% | 1.17\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 <br> Total | Weighted Average Coupon |
| Fixed Rate | 1,677,810,634 | 30.97\% | 21,531 | 35.10\% | 2.85\% | 2,735,607,085 | 34.37\% | 30,095 | 38.99\% | 3.07\% |
| Floating Rate BCE | 151,636,081 | 2.80\% | 1,849 | 3.01\% | 2.38\% | 283,382,757 | 3.56\% | 2,836 | 3.67\% | 1.36\% |
| Floating Rate EURIBOR 1M | 1,605,591,775 | 29.64\% | 19,168 | 31.25\% | 0.46\% | 2,478,511,409 | 31.14\% | 24,203 | 31.35\% | 0.66\% |
| Floating Rate EURIBOR 3M | 1,982,321,669 | 36.59\% | 18,792 | 30.64\% | 1.75\% | 2,461,628,649 | 30.93\% | 20,059 | 25.99\% | 1.95\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 9. Interest Reset Dates

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Interest Reset Dates | 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 | 1,677,913,341 | 30.97\% | 21,532 | 35.10\% | 2.85\% | 2,634,976,109 | 33.11\% | 28,834 | 37.35\% | 2.91\% |
| Floating Rate BCE | 151,636,081 | 2.80\% | 1,849 | 3.01\% | 2.38\% | 277,733,655 | 3.49\% | 2,782 | 3.60\% | 1.36\% |
| Floating Rate EURIBOR | 1,605,489,069 | 29.64\% | 19,167 | 31.25\% | 0.46\% | 2,481,613,253 | 31.18\% | 24,263 | 31.43\% | 0.67\% |
| Floating Rate EURIBOR | 1,982,321,669 | 36.59\% | 18,792 | 30.64\% | 1.75\% | 2,396,559,985 | 30.11\% | 19,514 | 25.28\% | 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\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Central Italy | 1,478,298,246 | 27.29\% | 15,553 | 25.36\% | 1.62\% | 2,284,803,894 | 28.71\% | 20,473 | 26.52\% | 2.00\% |
| Northern Italy | 2,710,451,674 | 50.03\% | 30,699 | 50.05\% | 1.28\% | 4,078,583,737 | 51.24\% | 39,896 | 51.68\% | 1.69\% |
| Not Available | 2,831,188 | 0.05\% | 30 | 0.05\% | 2.45\% |  |  |  |  |  |
| Southern Italy | 1,225,779,052 | 22.63\% | 15,058 | 24.55\% | 2.08\% | 1,595,742,270 | 20.05\% | 16,824 | 21.79\% | 2.35\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| IT | 5,303,785,520 | 97.90\% | 60,128 | 98.02\% | 1.55\% | 7,842,806,447 | 98.54\% | 76,109 | 98.60\% | 1.91\% |
| others | 113,574,640 | 2.10\% | 1,212 | 1.98\% | 1.78\% | 116,323,454 | 1.46\% | 1,084 | 1.40\% | 2.05\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

11a. Current Loan to Market Value

| average: 48.45\% <br> Current Loan to Market <br> Value (\%) | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | 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 <br> Total | Weighted Average Coupon |
| <= 30.00\% | 951,957,614 | 17.57\% | 20,310 | 33.11\% | 1.37\% | 1,050,497,835 | 13.20\% | 19,556 | 25.33\% | 1.83\% |
| 30.01\%-40.00\% | 736,908,807 | 13.60\% | 8,608 | 14.03\% | 1.30\% | 948,320,114 | 11.91\% | 10,330 | 13.38\% | 1.71\% |
| 40.01\% - 50.00\% | 909,972,360 | 16.80\% | 8,934 | 14.56\% | 1.33\% | 1,245,737,000 | 15.65\% | 11,440 | 14.82\% | 1.70\% |
| 50.01\% - 60.00\% | 1,061,448,869 | 19.59\% | 9,333 | 15.22\% | 1.55\% | 1,456,363,603 | 18.30\% | 11,857 | 15.36\% | 1.74\% |
| 60.01\% - 70.00\% | 1,253,812,836 | 23.14\% | 10,375 | 16.91\% | 1.81\% | 1,691,040,245 | 21.25\% | 12,718 | 16.48\% | 1.97\% |
| 70.01\% - 80.00\% | 503,259,673 | 9.29\% | 3,780 | 6.16\% | 2.03\% | 1,567,171,103 | 19.69\% | 11,292 | 14.63\% | 2.35\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

11b. Original Loan to Market Value

| average: 64.90\% <br> Original Loan to Market Value (\%) | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | 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 |
| <=30.00\% | 180,555,211 | 3.33\% | 4,174 | 6.80\% | 1.82\% | 344,406,862 | 4.33\% | 6,343 | 8.22\% | 2.15\% |
| 30.01\% - 40.00\% | 295,596,031 | 5.46\% | 5,328 | 8.69\% | 1.62\% | 533,070,197 | 6.70\% | 7,482 | 9.69\% | 1.97\% |
| 40.01\% - 50.00\% | 520,429,383 | 9.61\% | 7,643 | 12.46\% | 1.48\% | 896,988,675 | 11.27\% | 10,459 | 13.55\% | 1.89\% |
| 50.01\% - 60.00\% | 690,979,996 | 12.75\% | 8,552 | 13.94\% | 1.42\% | 1,136,740,722 | 14.28\% | 11,469 | 14.86\% | 1.80\% |
| 60.01\% - 70.00\% | 1,078,651,181 | 19.91\% | 11,764 | 19.18\% | 1.47\% | 1,691,546,322 | 21.25\% | 15,251 | 19.76\% | 1.87\% |
| 70.01\% - 80.00\% | 2,651,148,358 | 48.94\% | 23,879 | 38.93\% | 1.61\% | 3,356,377,122 | 42.17\% | 26,189 | 33.93\% | 1.95\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| 50,000-75,000 | 342,041,027 | 6.31\% | 9,357 | 15.25\% | 2.38\% | 494,745,050 | 6.22\% | 11,521 | 14.92\% | 2.65\% |
| 75,001-100,000 | 712,525,247 | 13.15\% | 12,626 | 20.58\% | 2.00\% | 1,087,119,929 | 13.66\% | 16,297 | 21.11\% | 2.31\% |
| 100,001-125,000 | 876,638,836 | 16.18\% | 11,624 | 18.95\% | 1.79\% | 1,297,589,908 | 16.30\% | 14,739 | 19.09\% | 2.14\% |
| 125,001-150,000 | 964,689,855 | 17.81\% | 10,227 | 16.67\% | 1.65\% | 1,397,791,153 | 17.56\% | 12,786 | 16.56\% | 2.02\% |
| 150,001-175,000 | 639,956,734 | 11.81\% | 5,543 | 9.04\% | 1.52\% | 898,608,927 | 11.29\% | 6,760 | 8.76\% | 1.90\% |
| 175,001-200,000 | 622,898,800 | 11.50\% | 4,918 | 8.02\% | 1.27\% | 916,781,389 | 11.52\% | 6,237 | 8.08\% | 1.66\% |
| 200,001-225,000 | 305,953,658 | 5.65\% | 2,115 | 3.45\% | 1.17\% | 433,204,321 | 5.44\% | 2,592 | 3.36\% | 1.60\% |
| 225,001-250,000 | 298,437,122 | 5.51\% | 1,927 | 3.14\% | 1.08\% | 439,979,253 | 5.53\% | 2,407 | 3.12\% | 1.47\% |
| 250,001-275,000 | 132,247,667 | 2.44\% | 741 | 1.21\% | 1.09\% | 189,555,104 | 2.38\% | 916 | 1.19\% | 1.48\% |
| 275,001-300,000 | 154,727,687 | 2.86\% | 854 | 1.39\% | 0.93\% | 244,670,877 | 3.07\% | 1,126 | 1.46\% | 1.29\% |
| 300,001-325,000 | 64,065,031 | 1.18\% | 307 | 0.50\% | 0.98\% | 97,193,845 | 1.22\% | 396 | 0.51\% | 1.30\% |
| 325,001-350,000 | 67,455,081 | 1.25\% | 321 | 0.52\% | 0.88\% | 104,170,218 | 1.31\% | 409 | 0.53\% | 1.24\% |
| 350,001-375,000 | 31,394,188 | 0.58\% | 130 | 0.21\% | 0.93\% | 49,417,607 | 0.62\% | 177 | 0.23\% | 1.29\% |
| 375,001-400,000 | 48,762,064 | 0.90\% | 199 | 0.32\% | 0.82\% | 72,835,913 | 0.92\% | 253 | 0.33\% | 1.24\% |
| 400,001-425,000 | 16,487,850 | 0.30\% | 60 | 0.10\% | 0.83\% | 23,239,461 | 0.29\% | 72 | 0.09\% | 1.18\% |
| 425,001-450,000 | 18,739,570 | 0.35\% | 74 | 0.12\% | 0.73\% | 34,100,343 | 0.43\% | 109 | 0.14\% | 1.14\% |
| 450,001-475,000 | 10,029,965 | 0.19\% | 35 | 0.06\% | 0.57\% | 15,040,926 | 0.19\% | 43 | 0.06\% | 0.96\% |
| 475,001-500,000 | 27,092,393 | 0.50\% | 87 | 0.14\% | 0.73\% | 40,450,997 | 0.51\% | 110 | 0.14\% | 1.09\% |
| 500,001-1,000,000 | 71,349,844 | 1.32\% | 179 | 0.29\% | 0.55\% | 103,623,611 | 1.30\% | 224 | 0.29\% | 0.91\% |
| more | 11,867,542 | 0.22\% | 16 | 0.03\% | 0.26\% | 19,011,069 | 0.24\% | 19 | 0.02\% | 0.62\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 <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 |
| < 1,000 | 79,440 | 0.00\% | 155 | 0.25\% | 2.76\% |  |  |  |  |  |
| 1,000-8,000 | 5,258,332 | 0.10\% | 1,147 | 1.87\% | 2.12\% | 4,186,265 | 0.05\% | 938 | 1.22\% | 3.12\% |
| 8,001-20,000 | 37,451,741 | 0.69\% | 2,593 | 4.23\% | 1.75\% | 29,949,044 | 0.38\% | 2,076 | 2.69\% | 2.33\% |
| 20,001-50,000 | 435,929,561 | 8.05\% | 11,990 | 19.55\% | 1.86\% | 392,248,986 | 4.93\% | 10,381 | 13.45\% | 2.30\% |
| 50,001-75,000 | 772,380,322 | 14.26\% | 12,333 | 20.11\% | 1.75\% | 861,582,046 | 10.83\% | 13,630 | 17.66\% | 2.13\% |
| 75,001-100,000 | 999,020,715 | 18.44\% | 11,473 | 18.70\% | 1.68\% | 1,352,002,306 | 16.99\% | 15,460 | 20.03\% | 2.09\% |
| 100,001-125,000 | 1,004,384,754 | 18.54\% | 8,984 | 14.65\% | 1.63\% | 1,400,300,525 | 17.59\% | 12,495 | 16.19\% | 2.03\% |
| 125,001-150,000 | 784,476,999 | 14.48\% | 5,749 | 9.37\% | 1.50\% | 1,220,045,445 | 15.33\% | 8,919 | 11.55\% | 1.91\% |
| 150,001-175,000 | 498,608,476 | 9.20\% | 3,091 | 5.04\% | 1.38\% | 891,243,334 | 11.20\% | 5,522 | 7.15\% | 1.80\% |
| 175,001-200,000 | 300,390,682 | 5.54\% | 1,614 | 2.63\% | 1.26\% | 602,203,303 | 7.57\% | 3,230 | 4.18\% | 1.70\% |
| 200,001-225,000 | 189,185,977 | 3.49\% | 895 | 1.46\% | 1.26\% | 347,845,317 | 4.37\% | 1,645 | 2.13\% | 1.54\% |
| 225,001-250,000 | 110,002,279 | 2.03\% | 466 | 0.76\% | 1.12\% | 255,718,620 | 3.21\% | 1,081 | 1.40\% | 1.62\% |
| 250,001-275,000 | 77,251,930 | 1.43\% | 296 | 0.48\% | 1.13\% | 152,538,933 | 1.92\% | 583 | 0.76\% | 1.53\% |
| 275,001-300,000 | 48,160,282 | 0.89\% | 168 | 0.27\% | 1.03\% | 104,763,812 | 1.32\% | 365 | 0.47\% | 1.39\% |
| 300,001-325,000 | 32,830,963 | 0.61\% | 105 | 0.17\% | 0.91\% | 76,505,327 | 0.96\% | 246 | 0.32\% | 1.41\% |
| 325,001-350,000 | 21,904,242 | 0.40\% | 65 | 0.11\% | 0.99\% | 57,771,877 | 0.73\% | 172 | 0.22\% | 1.45\% |
| 350,001-375,000 | 22,085,362 | 0.41\% | 61 | 0.10\% | 0.82\% | 41,164,432 | 0.52\% | 114 | 0.15\% | 1.31\% |
| 375,001-400,000 | 12,801,940 | 0.24\% | 33 | 0.05\% | 0.71\% | 24,741,726 | 0.31\% | 64 | 0.08\% | 1.44\% |
| 400,001-425,000 | 11,093,632 | 0.20\% | 27 | 0.04\% | 0.71\% | 28,384,965 | 0.36\% | 69 | 0.09\% | 1.17\% |
| 425,001-450,000 | 9,163,421 | 0.17\% | 21 | 0.03\% | 0.67\% | 20,196,111 | 0.25\% | 46 | 0.06\% | 1.17\% |
| 450,001-475,000 | 6,941,409 | 0.13\% | 15 | 0.02\% | 0.78\% | 13,380,330 | 0.17\% | 29 | 0.04\% | 1.08\% |
| 475,001-500,000 | 5,395,057 | 0.10\% | 11 | 0.02\% | 0.66\% | 14,105,300 | 0.18\% | 29 | 0.04\% | 1.41\% |
| 500,001-1,000,000 | 29,253,051 | 0.54\% | 45 | 0.07\% | 0.53\% | 54,556,856 | 0.69\% | 87 | 0.11\% | 0.91\% |
| more | 3,309,593 | 0.06\% | 3 | 0.00\% | 0.24\% | 13,695,041 | 0.17\% | 12 | 0.02\% | 0.77\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| Liquidity | 530,027,881 | 9.78\% | 7,335 | 11.96\% | 2.12\% | 667,570,685 | 8.39\% | 7,421 | 9.61\% | 2.32\% |
| Purchase | 3,354,043,495 | 61.91\% | 36,579 | 59.63\% | 1.43\% | 4,880,763,715 | 61.32\% | 46,731 | 60.54\% | 1.80\% |
| Refinance | 685,344,183 | 12.65\% | 6,707 | 10.93\% | 1.87\% | 853,032,762 | 10.72\% | 7,387 | 9.57\% | 2.16\% |
| Renovation | 46,526,032 | 0.86\% | 840 | 1.37\% | 2.23\% | 62,376,455 | 0.78\% | 832 | 1.08\% | 2.54\% |
| Subrogation | 645,627,401 | 11.92\% | 7,746 | 12.63\% | 1.37\% | 1,212,421,500 | 15.23\% | 11,744 | 15.21\% | 1.93\% |
| Substitution | 155,450,108 | 2.87\% | 2,129 | 3.47\% | 1.32\% | 282,964,784 | 3.56\% | 3,078 | 3.99\% | 1.97\% |
| Unknown | 341,061 | 0.01\% | 4 | 0.01\% | 0.00\% |  |  |  |  |  |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 <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 |
| Prima Casa | 5,292,477,474 | 97.69\% | 59,494 | 96.99\% | 1.56\% | 7,737,923,860 | 97.22\% | 74,443 | 96.44\% | 1.92\% |
| Seconda Casa | 124,882,686 | 2.31\% | 1,846 | 3.01\% | 1.26\% | 221,206,041 | 2.78\% | 2,750 | 3.56\% | 1.65\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 16. Interest Payment Frequency

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Interest Payment Frequency | 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 | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 | $\begin{aligned} & \% \text { of } \\ & \text { Total } \end{aligned}$ | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | $\begin{aligned} & \% \text { of } \\ & \text { Total } \end{aligned}$ | Weighted Average Coupon |
| Non ING | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 | $\begin{aligned} & \% \text { of } \\ & \text { Total } \end{aligned}$ | Nr of Loans | \% of Total | 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 |
| 1 | 5,414,930,884 | 99.96\% | 61,319 | 99.97\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
| More than 1 | 2,429,276 | 0.04\% | 21 | 0.03\% | 0.00\% |  |  |  |  |  |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| No Payment Holidays | 5,380,661,975 | 99.32\% | 61,021 | 99.48\% | 1.54\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
| Payment Holidays | 36,698,185 | 0.68\% | 319 | 0.52\% | 0.01\% |  |  |  |  |  |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Employed | 4,421,170,547 | 81.61\% | 50,510 | 82.34\% | 1.60\% | 6,430,362,845 | 80.79\% | 63,343 | 82.34\% | 1.96\% |
| Other | 15,448,363 | 0.29\% | 158 | 0.26\% | 0.93\% | 23,006,938 | 0.29\% | 209 | 0.26\% | 1.16\% |
| Pensioner | 92,451,797 | 1.71\% | 1,730 | 2.82\% | 2.12\% | 129,783,371 | 1.63\% | 1,852 | 2.82\% | 2.36\% |
| Self-employed | 861,021,951 | 15.89\% | 8,480 | 13.82\% | 1.25\% | 1,331,046,431 | 16.72\% | 11,202 | 13.82\% | 1.64\% |
| Temporary | 18,064,425 | 0.33\% | 285 | 0.46\% | 1.53\% | 31,649,115 | 0.40\% | 386 | 0.46\% | 1.81\% |
| Unemployed | 9,203,076 | 0.17\% | 177 | 0.29\% | 1.89\% | 13,281,201 | 0.17\% | 201 | 0.29\% | 2.19\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Broker | 3,222,762,125 | 59.49\% | 33,830 | 55.15\% | 1.80\% | 4,177,491,051 | 52.49\% | 37,662 | 55.15\% | 2.17\% |
| ING | 1,585,554,316 | 29.27\% | 20,457 | 33.35\% | 1.22\% | 2,729,690,143 | 34.30\% | 29,346 | 33.35\% | 1.67\% |
| MOL | 609,043,719 | 11.24\% | 7,053 | 11.50\% | 1.11\% | 1,051,948,706 | 13.22\% | 10,185 | 11.50\% | 1.53\% |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 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 | 4 | $709,993.60$ | $0.01 \%$ | $0.01 \%$ |
| Floating to Fixed | 6,225 | $599,370,764.76$ | $10.15 \%$ | $11.06 \%$ |
| Fixed to Fixed | 738 | $49,057,818.16$ | $1.20 \%$ | $0.91 \%$ |
|  | $\mathbf{6 , 9 6 7}$ | $\mathbf{6 4 9 , 1 3 8 , 5 7 6 . 5 2}$ | $\mathbf{1 1 . 3 6 \%}$ | $\mathbf{1 1 . 9 8 \%}$ |

23. Discounted Instalments

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Discounted Instalments | 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 |
| No Discounted Installments | 5,417,319,106 | 00.00\% | 61,339 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
| Discounted Installments | 41,053 | 0.00\% | 1 | 0.00\% | 4.91\% |  |  |  |  |  |
|  | 5,417,360,160 | 100.00\% | 61,340 | 100.00\% | 1.55\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 24. Arrears

| Nr monthly payments in | Nr of <br> Loans <br> arrears | Principal in <br> arrears | Interest in <br> arrears | Total <br> amount in <br> arrears | Aggregate <br> Outstanding <br> Not. Amount | \% Nr of <br> Loans |
| :--- | ---: | :---: | :---: | ---: | :---: | :---: |
| No Arrears |  |  | \% of Aggregate <br> Outstanding Not. <br> Amt |  |  |  |
| 0-1 Month | 60,405 | 0 | 1,320 | 1,320 | $5,321,256,323$ | $98.48 \%$ |
| $1-2$ Months | 199 | 76,072 | 29,963 | 106,035 | $19,869,826$ | $0.32 \%$ |

## 25. Performance

|  | Nr of <br> Loans | Principal in <br> arrears | Interest in <br> arrears | Total <br> amount in <br> arrears | Aggregate Outst. Not. <br> Current | Amt at Event | \% Nr of <br> Loans | \% of Aggregate <br> Outstanding <br> Not. Amt |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| Status |  |  |  |  |  |  |  |  |
|  | 387 | $35,754.07$ | $7,817.77$ | $43,571.84$ | $34,715,268.67$ | $36,637,191.60$ | $0.63 \%$ | $0.64 \%$ |
| Reperforming | 775 | $634,401.94$ | $278,365.98$ | $912,767.92$ | $80,625,618.08$ | $82,307,822.15$ | $1.26 \%$ | $1.49 \%$ |
| Default | 0 |  |  |  |  |  | $0.00 \%$ |  |
| Incaglio | 77 | $672,581.38$ | $240,967.68$ | $913,549.06$ | $7,149,692.99$ | $6,058,236.39$ | $0.13 \%$ | $0.13 \%$ |
| $>12$ Months in Arrears | 128 | 0.00 | 0.00 | 0.00 | $12,646,121.58$ | $12,646,121.58$ | $0.21 \%$ | $0.23 \%$ |
| Sofferenza | $\mathbf{1 , 3 6 7}$ | $\mathbf{1 , 3 4 2 , 7 3 7 . 3 9}$ | $\mathbf{5 2 7 , 1 5 1 . 4 3}$ | $\mathbf{1 , 8 6 9 , 8 8 8 . 8 2}$ | $\mathbf{1 3 5 , 1 3 6 , 7 0 1 . 3 2}$ | $\mathbf{1 3 7 , 6 4 9 , 3 7 1 . 7 2}$ | $\mathbf{2 . 2 3 \%}$ | $\mathbf{2 . 4 9 \%}$ |

26a. Realised Losses: Cumulative

| Nr Loans | Out of <br> Court <br> Solutions | 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. <br> Notional Balance <br> $(\%)$ |
| :---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| 0 | 0 | 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 <br> 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 <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 | $0.00 \%$ |  |  |
| Total |  | 0.00 | 0.00 | $0.00 \%$ |  |  |  |  |
| (\%) |  |  |  |  |  |  |  |  |

## 27. Transaction Parties

## ISSUER

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