Leone Arancio RMBS S.R.L.



Monthly Investor Report

Before Portfolio Checks

07 November 2022

ING

maximum maturity

Leone Arancio RMBS S.R.L.

0.00

Description

| Issue Date | | | 5 J | luly 2018 | | |
|--------------------|--------------|--------------|---------|---------------------------|---------------------------|---------------------|
| Final Maturity Dat | e | | 04 Octo | ber 2078 | | |
| Next Payment Da | ate | | 05 Janu | ary 2023 | | |
| Notes | ISIN | Rating | gs | Current Principal Balance | Initial Principal Balance | Rate of Interest |
| | | Fitch | DBRS | | | |
| Class A1 Notes | IT0005337909 | AA-sf/stable | AAA(sf) | 2,357,619,000.00€ | 4,164,615,000.00€ | 3-M EURIBOR + 0.87% |
| Class A2 Notes | IT0005337917 | AA-sf/stable | AAA(sf) | 1,269,486,000.00 € | 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 |

5,179,135,000.00 €7,959,130,000.00 1. Summary All amounts in EURO Current At Issue 07-Nov-22 05-Jul-18 Reporting Date Portfolio Cut off date 01-Oct-22 01-Mar-18 5,179,135,000.00 7,959,130,000.00 Initial Principal Balance Of wich Cash Available for Redemption of the Notes 56,487,580.24 99.11 Of which Realised Loss 0.00 0.00 Of which Principal in Arrears 1,549,007.63 0.00 Of which Active Outstanding Notional Amount 5,121,098,412.13 7,959,129,900.89 Number of Loans 59,182 77,193 Number of Borrowers 59,182 77,193 Average Principal Balance (Loanparts) 86,531.35 103,106.89 Average Principal Balance (Borrowers) 86,531.35 103,106.89 Coupon: Weighted Average 2.51% 1.91% Minimum 0.00% 0.00% Maximum 7.20% 7.20% Weighted Average Original Loan to Market Value 62.76% 65.02% 47.88% 52.64% Weighted Average Loan to Market Value 102.01 61.16 Seasoning (months): Weighted Average Remaining Tenor (months): Weighted Average 208.69 238.71 3.20% 3.38% Weighted Average Interest Rate on Fixed Interest Rate Loans Weighted Average Interest Rate on Rata Costante Loans 0.98% 4.37% Weighted Average Spread on Floating Rate Loans 1.47% 1.64% Total Set-off Risk 299,956,583.30 740,245,298.19 Amount of Principal of Constant Installment loans that will be lost at their 0,00

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| 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 | 0.28% | 0.00% |

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2. Product Type

| | | Curre | nt Period | | | Issue Date | | | | | |
|--------------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|--|
| Product Type | 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 | 1,157,633,708 | 22.61% | 12,205 | 20.62% | 2.56% | 1,560,772,515 | 19.61% | 13,840 | 17.93% | 2.69% | |
| Rata Costante | 88,504,851 | 1.73% | 1,545 | 2.61% | 0.98% | 206,875,696 | 2.60% | 2,235 | 2.90% | 4.37% | |
| Fixed | 432,081,562 | 8.44% | 8,555 | 14.46% | 3.20% | 977,413,850 | 12.28% | 14,111 | 18.28% | 3.38% | |
| Floating (BCE) | 140,839,324 | 2.75% | 1,757 | 2.97% | 2.38% | 283,382,757 | 3.56% | 2,836 | 3.67% | 1.36% | |
| Floating (EURIBOR) | 3,302,038,967 | 64.48% | 35,120 | 59.34% | 2.45% | 4,930,685,084 | 61.95% | 44,171 | 57.22% | 1.30% | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | |

3. Loan Coupon

| | | Curre | nt Period | | | Issue Date | | | | | |
|--|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|--|
| average: 2.51% Coupon Loan Part (%) | 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% | 16,181,109 | 0.32% | 167 | 0.28% | 0.00% | 3,774,643 | 0.05% | 18 | 0.02% | 0.00% | |
| 0.01% - 0.50% | 643,573 | 0.01% | 5 | 0.01% | 0.33% | 837,540,314 | 10.52% | 8,157 | 10.57% | 0.31% | |
| 0.51% - 1.00% | 53,759,250 | 1.05% | 844 | 1.43% | 0.82% | 1,383,633,003 | 17.38% | 13,675 | 17.72% | 0.71% | |
| 1.00% - 1.50% | 491,878,602 | 9.60% | 5,947 | 10.05% | 1.34% | 743,162,320 | 9.34% | 6,890 | 8.93% | 1.29% | |
| 1.51% - 2.00% | 952,431,956 | 18.60% | 11,045 | 18.66% | 1.76% | 1,496,127,268 | 18.80% | 11,878 | 15.39% | 1.76% | |
| 2.01% - 2.50% | 935,925,862 | 18.28% | 10,624 | 17.95% | 2.31% | 1,255,677,165 | 15.78% | 11,133 | 14.42% | 2.29% | |
| 2.51% - 3.00% | 1,317,222,042 | 25.72% | 14,518 | 24.53% | 2.75% | 1,200,068,194 | 15.08% | 11,745 | 15.22% | 2.79% | |
| 3.01% - 3.25% | 727,287,863 | 14.20% | 7,389 | 12.49% | 3.10% | 308,995,801 | 3.88% | 3,385 | 4.39% | 3.13% | |
| 3.26% - 3.50% | 255,359,743 | 4.99% | 2,963 | 5.01% | 3.40% | 142,231,156 | 1.79% | 1,630 | 2.11% | 3.37% | |
| 3.51% - 3.75% | 101,457,136 | 1.98% | 1,337 | 2.26% | 3.62% | 104,895,923 | 1.32% | 1,234 | 1.60% | 3.60% | |
| 3.76% - 4.00% | 75,361,751 | 1.47% | 979 | 1.65% | 3.89% | 50,472,236 | 0.63% | 754 | 0.98% | 3.87% | |
| 4.01% - 4.25% | 54,473,082 | 1.06% | 765 | 1.29% | 4.14% | 37,263,332 | 0.47% | 496 | 0.64% | 4.14% | |
| 4.26% - 4.50% | 56,678,149 | 1.11% | 746 | 1.26% | 4.39% | 58,775,697 | 0.74% | 748 | 0.97% | 4.38% | |
| 4.51% - 4.75% | 28,850,504 | 0.56% | 453 | 0.77% | 4.64% | 50,583,727 | 0.64% | 804 | 1.04% | 4.63% | |
| 4.76% - 5.00% | 18,578,174 | 0.36% | 377 | 0.64% | 4.87% | 76,001,823 | 0.95% | 1,131 | 1.47% | 4.88% | |
| 5.01% - 5.25% | 10,672,484 | 0.21% | 254 | 0.43% | 5.11% | 76,086,185 | 0.96% | 1,131 | 1.47% | 5.15% | |
| 5.26% - 5.50% | 8,114,540 | 0.16% | 239 | 0.40% | 5.38% | 53,965,719 | 0.68% | 941 | 1.22% | 5.37% | |
| 5.51% - 5.75% | 10,147,003 | 0.20% | 314 | 0.53% | 5.61% | 54,859,808 | 0.69% | 915 | 1.19% | 5.61% | |
| 5.76% - 6.00% | 5,226,929 | 0.10% | 173 | 0.29% | 5.85% | 20,053,701 | 0.25% | 428 | 0.55% | 5.85% | |
| 6.01% - 6.25% | 505,156 | 0.01% | 30 | 0.05% | 6.07% | 2,677,380 | 0.03% | 60 | 0.08% | 6.05% | |
| 6.26% - 6.50% | 226,509 | 0.00% | 8 | 0.01% | 6.41% | 1,575,427 | 0.02% | 28 | 0.04% | 6.38% | |
| 6.51% - 6.75% | 31,466 | 0.00% | 2 | 0.00% | 6.60% | 259,525 | 0.00% | 5 | 0.01% | 6.57% | |
| 6.76% - 7.00% | 64,924 | 0.00% | 2 | 0.00% | 6.90% | 241,133 | 0.00% | 4 | 0.01% | 6.85% | |
| 7.01% - 7.25% | 20,605 | 0.00% | 1 | 0.00% | 7.20% | 208,422 | 0.00% | 3 | 0.00% | 7.16% | |
| 7.26% - 7.50% | | | | | | | | | | | |
| 7.51% - > | | | | | | | | | | | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | |

4. Origination Year

| | | Curr | ent Period | | | | lss | sue Date | | |
|------------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| Origination 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 |
| 2004 | 10,466,403 | 0.20% | 327 | 0.55% | 1.48% | 29,610,965 | 0.37% | 621 | 0.80% | 0.46% |
| 2005 | 54,666,241 | 1.07% | 1,350 | 2.28% | 1.56% | 128,337,522 | 1.61% | 2,235 | 2.90% | 0.55% |
| 2006 | 141,860,674 | 2.77% | 2,294 | 3.88% | 1.65% | 280,545,959 | 3.52% | 3,729 | 4.83% | 0.93% |
| 2007 | 241,597,036 | 4.72% | 3,243 | 5.48% | 1.75% | 464,861,475 | 5.84% | 5,087 | 6.59% | 1.32% |
| 2008 | 245,623,445 | 4.80% | 3,737 | 6.31% | 1.78% | 506,634,642 | 6.37% | 5,998 | 7.77% | 2.42% |
| 2009 | 204,215,858 | 3.99% | 2,908 | 4.91% | 2.03% | 436,110,107 | 5.48% | 4,875 | 6.32% | 1.92% |
| 2010 | 260,433,429 | 5.09% | 3,168 | 5.35% | 2.00% | 476,949,417 | 5.99% | 4,681 | 6.06% | 1.06% |
| 2011 | 629,685,324 | 12.30% | 6,736 | 11.38% | 1.94% | 1,103,112,069 | 13.86% | 9,934 | 12.87% | 1.12% |
| 2012 | 266,151,201 | 5.20% | 2,896 | 4.89% | 3.26% | 499,947,482 | 6.28% | 4,504 | 5.83% | 2.20% |
| 2013 | 217,310,469 | 4.24% | 2,462 | 4.16% | 3.31% | 418,679,090 | 5.26% | 3,738 | 4.84% | 2.35% |
| 2014 | 221,476,334 | 4.32% | 2,597 | 4.39% | 3.20% | 421,447,394 | 5.30% | 3,943 | 5.11% | 2.42% |
| 2015 | 311,338,771 | 6.08% | 3,722 | 6.29% | 2.88% | 622,027,684 | 7.82% | 5,778 | 7.49% | 2.30% |
| 2016 | 605,157,457 | 11.82% | 6,916 | 11.69% | 2.62% | 1,293,251,078 | 16.25% | 11,378 | 14.74% | 2.17% |
| 2017 | 600,330,841 | 11.72% | 6,399 | 10.81% | 2.82% | 1,198,808,474 | 15.06% | 10,052 | 13.02% | 2.43% |
| 2018 | 694,814,793 | 13.57% | 6,740 | 11.39% | 2.79% | 78,806,542 | 0.99% | 640 | 0.83% | 2.38% |
| 2019 | 409,242,989 | 7.99% | 3,645 | 6.16% | 2.61% | | | | | |
| 2020 | 6,727,147 | 0.13% | 42 | 0.07% | 2.24% | | | | | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

Leone Arancio RMBS S.R.L.

Monthly Investor Report as of 07-Nov-22

5. Maturity Year

| | | Curr | ent 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 | 255,519 | 0.00% | 230 | 0.39% | 2.38% | 54,790,129 | 0.69% | 1,496 | 1.94% | 2.14% | |
| 2023 | 8,086,348 | 0.16% | 1,193 | 2.02% | 2.36% | 77,439,897 | 0.97% | 1,748 | 2.26% | 2.10% | |
| 2024 | 13,870,612 | 0.27% | 986 | 1.67% | 2.19% | 68,956,761 | 0.87% | 1,342 | 1.74% | 1.49% | |
| 2025 | 34,731,897 | 0.68% | 1,452 | 2.45% | 1.99% | 114,210,990 | 1.43% | 1,928 | 2.50% | 1.20% | |
| 2026 | 80,913,197 | 1.58% | 2,669 | 4.51% | 2.11% | 234,572,259 | 2.95% | 3,669 | 4.75% | 1.89% | |
| 2027 | 81,055,944 | 1.58% | 2,159 | 3.65% | 2.38% | 206,796,466 | 2.60% | 3,002 | 3.89% | 2.17% | |
| 2028 | 94,727,875 | 1.85% | 2,055 | 3.47% | 2.34% | 187,030,402 | 2.35% | 2,396 | 3.10% | 2.00% | |
| 2029 | 86,858,695 | 1.70% | 1,685 | 2.85% | 2.26% | 172,063,795 | 2.16% | 2,062 | 2.67% | 2.06% | |
| 2030 | 110,527,897 | 2.16% | 1,897 | 3.21% | 2.09% | 226,130,906 | 2.84% | 2,530 | 3.28% | 1.76% | |
| 2031 | 201,494,451 | 3.93% | 3,110 | 5.25% | 2.05% | 411,945,269 | 5.18% | 4,407 | 5.71% | 1.86% | |
| 2032 | 154,493,805 | 3.02% | 2,299 | 3.88% | 2.48% | 306,100,704 | 3.85% | 3,243 | 4.20% | 2.14% | |
| 2033 | 156,760,483 | 3.06% | 2,130 | 3.60% | 2.51% | 232,305,294 | 2.92% | 2,244 | 2.91% | 2.22% | |
| 2034 | 136,452,007 | 2.66% | 1,710 | 2.89% | 2.47% | 197,680,999 | 2.48% | 1,824 | 2.36% | 1.68% | |
| 2035 | 140,581,994 | 2.75% | 1,632 | 2.76% | 2.26% | 249,157,783 | 3.13% | 2,245 | 2.91% | 1.48% | |
| 2036 | 310,269,683 | 6.06% | 3,496 | 5.91% | 2.16% | 586,458,550 | 7.37% | 5,188 | 6.72% | 1.62% | |
| 2037 | 281,079,991 | 5.49% | 3,018 | 5.10% | 2.44% | 495,024,013 | 6.22% | 4,340 | 5.62% | 1.99% | |
| 2038 | 233,840,156 | 4.57% | 2,497 | 4.22% | 2.66% | 282,344,288 | 3.55% | 2,323 | 3.01% | 2.07% | |
| 2039 | 194,946,438 | 3.81% | 1,951 | 3.30% | 2.67% | 237,585,284 | 2.99% | 1,880 | 2.44% | 1.88% | |
| 2040 | 180,163,824 | 3.52% | 1,676 | 2.83% | 2.40% | 302,448,276 | 3.80% | 2,356 | 3.05% | 1.57% | |
| 2041 | 326,966,135 | 6.38% | 2,721 | 4.60% | 2.20% | 562,657,856 | 7.07% | 4,011 | 5.20% | 1.52% | |
| 2042 | 256,225,285 | 5.00% | 2,279 | 3.85% | 2.87% | 455,709,018 | 5.73% | 3,436 | 4.45% | 2.16% | |
| 2043 | 277,599,095 | 5.42% | 2,396 | 4.05% | 2.94% | 294,265,351 | 3.70% | 2,137 | 2.77% | 2.16% | |
| 2044 | 216,443,806 | 4.23% | 1,860 | 3.14% | 2.90% | 228,623,238 | 2.87% | 1,722 | 2.23% | 2.21% | |
| 2045 | 167,449,926 | 3.27% | 1,388 | 2.35% | 2.82% | 287,025,761 | 3.61% | 2,089 | 2.71% | 2.13% | |
| 2046 | 284,581,629 | 5.56% | 2,258 | 3.82% | 2.47% | 542,474,617 | 6.82% | 3,751 | 4.86% | 1.95% | |
| 2047 | 321,243,769 | 6.27% | 2,588 | 4.37% | 2.71% | 607,723,013 | 7.64% | 4,190 | 5.43% | 2.33% | |
| 2048 | 353,470,050 | 6.90% | 2,816 | 4.76% | 2.71% | 105,104,887 | 1.32% | 703 | 0.91% | 2.18% | |
| 2049 | 305,175,932 | 5.96% | 2,320 | 3.92% | 2.56% | 19,766,453 | 0.25% | 120 | 0.16% | 1.10% | |
| 2050 | 36,086,877 | 0.70% | 234 | 0.40% | 2.29% | 31,467,790 | 0.40% | 181 | 0.23% | 0.98% | |
| 2051 | 47,398,640 | 0.93% | 285 | 0.48% | 1.83% | 62,084,080 | 0.78% | 345 | 0.45% | 0.75% | |
| 2052 | 21,880,290 | 0.43% | 154 | 0.26% | 3.02% | 31,294,473 | 0.39% | 207 | 0.27% | 1.97% | |
| 2053 | 5,142,534 | 0.10% | 33 | 0.06% | 3.30% | 7,032,298 | 0.09% | 42 | 0.05% | 2.22% | |
| 2054 | 150,380 | 0.00% | 1 | 0.00% | 2.79% | | | | | | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | |

6. Seasoning

| | | Curr | ent Period | | | Issue Date | | | | | |
|------------------------------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|--|
| average: 8.50 Seasoning (years) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | |
| < 0.5 | | | | | | 487,957,330 | 6.13% | 3,999 | 5.18% | 2.40% | |
| 0.5 - 1 | | | | | | 595,544,982 | 7.48% | 4,995 | 6.47% | 2.43% | |
| 1 - 2 | | | | | | 1,371,237,811 | 17.23% | 12,022 | 15.57% | 2.23% | |
| 2 - 3 | 16,668,002 | 0.33% | 106 | 0.18% | 2.42% | 647,287,090 | 8.13% | 6,002 | 7.78% | 2.26% | |
| 3 - 4 | 603,857,224 | 11.79% | 5,493 | 9.28% | 2.66% | 465,928,799 | 5.85% | 4,319 | 5.60% | 2.39% | |
| 4 - 5 | 648,662,550 | 12.67% | 6,480 | 10.95% | 2.80% | 386,470,186 | 4.86% | 3,518 | 4.56% | 2.39% | |
| 5 - 6 | 631,670,459 | 12.33% | 6,958 | 11.76% | 2.76% | 493,520,302 | 6.20% | 4,445 | 5.76% | 2.27% | |
| 6 - 7 | 510,107,545 | 9.96% | 5,843 | 9.87% | 2.66% | 1,083,141,223 | 13.61% | 9,593 | 12.43% | 1.18% | |
| 7 - 8 | 285,316,849 | 5.57% | 3,385 | 5.72% | 2.96% | 528,062,358 | 6.63% | 5,240 | 6.79% | 1.06% | |
| 8 - 9 | 198,601,897 | 3.88% | 2,325 | 3.93% | 3.26% | 368,301,365 | 4.63% | 4,005 | 5.19% | 1.79% | |
| 9 - 10 | 246,384,918 | 4.81% | 2,778 | 4.69% | 3.33% | 547,762,505 | 6.88% | 6,507 | 8.43% | 2.34% | |
| 10 - more | 1,979,828,968 | 38.66% | 25,814 | 43.62% | 2.00% | 983,915,951 | 12.36% | 12,548 | 16.26% | 1.16% | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | |

7. Remaining Tenor

| average: 17.39 | | Cur | rent Period | | | Issue Date | | | | | |
|--|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|--|
| average: 17.39 Remaining Tenor (years) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | |
| < 1 | 5,754,932 | 0.11% | 1,170 | 1.98% | 2.34% | 4,881,367 | 0.06% | 853 | 1.11% | 2.99% | |
| 1 - 2 | 13,346,131 | 0.26% | 1,053 | 1.78% | 2.18% | 11,673,724 | 0.15% | 812 | 1.05% | 1.86% | |
| 2 - 3 | 25,128,059 | 0.49% | 1,133 | 1.91% | 2.06% | 23,190,819 | 0.29% | 1,010 | 1.31% | 1.17% | |
| 3 - 4 | 65,402,163 | 1.28% | 2,319 | 3.92% | 2.03% | 51,303,680 | 0.64% | 1,658 | 2.15% | 1.83% | |
| 4 - 5 | 92,943,707 | 1.81% | 2,644 | 4.47% | 2.32% | 61,319,896 | 0.77% | 1,622 | 2.10% | 2.27% | |
| 5 - 6 | 82,900,277 | 1.62% | 1,850 | 3.13% | 2.36% | 77,872,870 | 0.98% | 1,666 | 2.16% | 1.87% | |
| 6 - 7 | 100,006,177 | 1.95% | 1,975 | 3.34% | 2.25% | 62,733,210 | 0.79% | 1,191 | 1.54% | 1.44% | |
| 7 - 8 | 84,422,711 | 1.65% | 1,516 | 2.56% | 2.22% | 130,377,240 | 1.64% | 2,183 | 2.83% | 1.21% | |
| 8 - 9 | 198,348,000 | 3.87% | 3,119 | 5.27% | 2.00% | 258,731,959 | 3.25% | 4,018 | 5.21% | 1.99% | |
| 9 - 10 | 156,992,691 | 3.07% | 2,364 | 3.99% | 2.38% | 192,081,726 | 2.41% | 2,687 | 3.48% | 2.18% | |
| 10 - 11 | 155,688,852 | 3.04% | 2,173 | 3.67% | 2.52% | 188,048,997 | 2.36% | 2,370 | 3.07% | 2.07% | |
| 11 - 12 | 147,052,008 | 2.87% | 1,887 | 3.19% | 2.50% | 158,097,096 | 1.99% | 1,887 | 2.44% | 1.88% | |
| 12 - 13 | 141,534,674 | 2.76% | 1,659 | 2.80% | 2.30% | 281,851,914 | 3.54% | 3,103 | 4.02% | 1.94% | |
| 13 - 14 | 228,954,597 | 4.47% | 2,584 | 4.37% | 2.17% | 396,399,447 | 4.98% | 4,241 | 5.49% | 1.78% | |
| 14 - 15 | 319,448,629 | 6.24% | 3,521 | 5.95% | 2.32% | 298,934,689 | 3.76% | 3,127 | 4.05% | 2.22% | |
| 15 - 16 | 246,672,205 | 4.82% | 2,599 | 4.39% | 2.60% | 208,039,355 | 2.61% | 1,975 | 2.56% | 2.13% | |
| 16 - 17 | 229,477,212 | 4.48% | 2,348 | 3.97% | 2.69% | 214,303,861 | 2.69% | 1,972 | 2.55% | 1.63% | |
| 17 - 18 | 149,358,170 | 2.92% | 1,398 | 2.36% | 2.48% | 254,424,291 | 3.20% | 2,276 | 2.95% | 1.42% | |
| 18 - 19 | 268,342,029 | 5.24% | 2,331 | 3.94% | 2.26% | 634,689,777 | 7.97% | 5,635 | 7.30% | 1.69% | |
| 19 - 20 | 306,791,161 | 5.99% | 2,614 | 4.42% | 2.57% | 473,695,456 | 5.95% | 4,115 | 5.33% | 2.04% | |
| 20 - 21 | 300,057,124 | 5.86% | 2,609 | 4.41% | 2.94% | 265,464,873 | 3.34% | 2,146 | 2.78% | 2.03% | |
| 21 - 22 | 215,054,065 | 4.20% | 1,855 | 3.13% | 2.90% | 213,897,413 | 2.69% | 1,683 | 2.18% | 1.76% | |
| 22 - 23 | 167,779,386 | 3.28% | 1,407 | 2.38% | 2.89% | 317,992,357 | 4.00% | 2,458 | 3.18% | 1.57% | |
| 23 - 24 | 236,317,026 | 4.61% | 1,878 | 3.17% | 2.54% | 599,796,963 | 7.54% | 4,246 | 5.50% | 1.56% | |
| 24 - 25 | 356,058,069 | 6.95% | 2,868 | 4.85% | 2.64% | 464,716,130 | 5.84% | 3,545 | 4.59% | 2.22% | |
| 25 - 26 | 304,707,822 | 5.95% | 2,429 | 4.10% | 2.70% | 221,106,574 | 2.78% | 1,591 | 2.06% | 2.16% | |
| 26 - 27 | 388,436,824 | 7.59% | 3,014 | 5.09% | 2.61% | 243,845,653 | 3.06% | 1,824 | 2.36% | 2.21% | |
| 27 - 28 | 53,775,435 | 1.05% | 355 | 0.60% | 2.39% | 299,538,873 | 3.76% | 2,158 | 2.80% | 2.08% | |
| 28 - 29 | 37,701,218 | 0.74% | 238 | 0.40% | 1.90% | 636,929,621 | 8.00% | 4,394 | 5.69% | 2.04% | |
| 29 - 30 | 33,350,246 | 0.65% | 207 | 0.35% | 2.36% | 551,612,125 | 6.93% | 3,793 | 4.91% | 2.32% | |
| 30 - more | 9,296,811 | 0.18% | 65 | 0.11% | 3.41% | 161,577,945 | 2.03% | 954 | 1.24% | 1.17% | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | |

Leone Arancio RMBS S.R.L.

8. Interest Type

| | | Curre | nt Period | | | Issue Date | | | | | |
|--------------------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|--|
| Interest Type | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | |
| Fixed Rate | 1,599,432,283 | 31.23% | 20,853 | 35.24% | 2.85% | 2,735,607,085 | 34.37% | 30,095 | 38.99% | 3.07% | |
| Floating Rate BCE | 140,021,143 | 2.73% | 1,750 | 2.96% | 2.39% | 283,382,757 | 3.56% | 2,836 | 3.67% | 1.36% | |
| Floating Rate EURIBOR 1M | 1,508,990,107 | 29.47% | 18,472 | 31.21% | 1.66% | 2,478,511,409 | 31.14% | 24,203 | 31.35% | 0.66% | |
| Floating Rate EURIBOR 3M | 1,872,654,879 | 36.57% | 18,107 | 30.60% | 3.37% | 2,461,628,649 | 30.93% | 20,059 | 25.99% | 1.95% | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | |

9. Interest Reset Dates

| | | Cur | rent Period | | | | ls | sue Date | | |
|-----------------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| Interest Reset Dates | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Fixed Rate | 1,599,534,990 | 31.23% | 20,854 | 35.24% | 2.85% | 2,636,966,087 | 33.13% | 28,849 | 37.37% | 2.91% |
| Floating Rate BCE | 140,021,143 | 2.73% | 1,750 | 2.96% | 2.39% | 277,420,072 | 3.49% | 2,779 | 3.60% | 1.36% |
| Floating Rate EURIBOR | 1,508,887,400 | 29.46% | 18,471 | 31.21% | 1.66% | 2,480,926,420 | 31.17% | 24,260 | 31.43% | 0.67% |
| Floating Rate EURIBOR | 1,872,654,879 | 36.57% | 18,107 | 30.60% | 3.37% | 2,395,570,423 | 30.10% | 19,505 | 25.27% | 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% |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

10.a. Geography Region

| | | Curr | ent Period | | | Issue Date | | | | | |
|----------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|--|
| Region | 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 | 1,400,361,866 | 27.34% | 14,992 | 25.33% | 2.51% | 2,284,803,894 | 28.71% | 20,473 | 26.52% | 2.00% | |
| Northern Italy | 2,546,816,503 | 49.73% | 29,482 | 49.82% | 2.42% | 4,078,583,737 | 51.24% | 39,896 | 51.68% | 1.69% | |
| Southern Italy | 1,173,920,043 | 22.92% | 14,708 | 24.85% | 2.71% | 1,595,742,270 | 20.05% | 16,824 | 21.79% | 2.35% | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | |

10.b. Borrower Nationality

| | | Curi | ent Period | | | | ls | sue Date | | |
|--------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| Region | 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 | 5,011,845,795 | 97.87% | 57,997 | 98.00% | 2.50% | 7,842,806,447 | 98.54% | 76,109 | 98.60% | 1.91% |
| others | 109,252,617 | 2.13% | 1,185 | 2.00% | 2.66% | 116,323,454 | 1.46% | 1,084 | 1.40% | 2.05% |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

11a. Current Loan to Market Value

ING

| 47.000/ | | Cur | rent Period | | | | ls | sue Date | | |
|--|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| average: 47.88% Current Loan to Market Value (%) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| <= 30.00% | 927,593,421 | 18.11% | 20,173 | 34.09% | 2.25% | 1,050,497,835 | 13.20% | 19,556 | 25.33% | 1.83% |
| 30.01% - 40.00% | 714,725,229 | 13.96% | 8,389 | 14.18% | 2.28% | 948,320,114 | 11.91% | 10,330 | 13.38% | 1.71% |
| 40.01% - 50.00% | 857,412,589 | 16.74% | 8,492 | 14.35% | 2.37% | 1,245,737,000 | 15.65% | 11,440 | 14.82% | 1.70% |
| 50.01% - 60.00% | 1,008,128,148 | 19.69% | 8,990 | 15.19% | 2.60% | 1,456,363,603 | 18.30% | 11,857 | 15.36% | 1.74% |
| 60.01% - 70.00% | 1,253,286,318 | 24.47% | 10,402 | 17.58% | 2.80% | 1,691,040,245 | 21.25% | 12,718 | 16.48% | 1.97% |
| 70.01% - 80.00% | 359,358,855 | 7.02% | 2,733 | 4.62% | 2.70% | 1,567,171,103 | 19.69% | 11,292 | 14.63% | 2.35% |
| 81.01% - 82.00% | 169,276 | 0.00% | 1 | 0.00% | 1.59% | | | | | |
| 130.00% >= | 201,379 | 0.00% | 1 | 0.00% | 1.59% | | | | | |
| | 5,120,875,214 | 100.00% | 59,181 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

11b. Original Loan to Market Value

| 0.000/ | | Cur | rent Period | | | | ls | sue Date | | |
|---|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| average: 65.02% Original Loan to Market Value (%) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| <= 30.00% | 166,358,430 | 3.25% | 3,958 | 6.69% | 2.63% | 344,406,862 | 4.33% | 6,343 | 8.22% | 2.15% |
| 30.01% - 40.00% | 275,598,823 | 5.38% | 5,111 | 8.64% | 2.48% | 533,070,197 | 6.70% | 7,482 | 9.69% | 1.97% |
| 40.01% - 50.00% | 486,338,317 | 9.50% | 7,338 | 12.40% | 2.44% | 896,988,675 | 11.27% | 10,459 | 13.55% | 1.89% |
| 50.01% - 60.00% | 652,446,968 | 12.74% | 8,249 | 13.94% | 2.39% | 1,136,740,722 | 14.28% | 11,469 | 14.86% | 1.80% |
| 60.01% - 70.00% | 1,017,062,243 | 19.86% | 11,351 | 19.18% | 2.46% | 1,691,546,322 | 21.25% | 15,251 | 19.76% | 1.87% |
| 70.01% - 80.00% | 2,523,293,631 | 49.27% | 23,175 | 39.16% | 2.56% | 3,356,377,122 | 42.17% | 26,189 | 33.93% | 1.95% |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

12. Original Notional Amount

ING

| | | Cur | rent Perio | ł | | | ls | sue Date | | |
|-----------------------------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| Aggregate Outstanding Notional | 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 | 319,523,977 | 6.24% | 8,939 | 15.10% | 2.94% | 494,745,050 | 6.22% | 11,521 | 14.92% | 2.65% |
| 75,001 - 100,000 | 669,293,688 | 13.07% | 12,145 | 20.52% | 2.75% | 1,087,119,929 | 13.66% | 16,297 | 21.11% | 2.31% |
| 100,001 - 125,000 | 828,976,640 | 16.19% | 11,232 | 18.98% | 2.63% | 1,297,589,908 | 16.30% | 14,739 | 19.09% | 2.14% |
| 125,001 - 150,000 | 914,692,549 | 17.86% | 9,906 | 16.74% | 2.56% | 1,397,791,153 | 17.56% | 12,786 | 16.56% | 2.02% |
| 150,001 - 175,000 | 606,363,196 | 11.84% | 5,364 | 9.06% | 2.52% | 898,608,927 | 11.29% | 6,760 | 8.76% | 1.90% |
| 175,001 - 200,000 | 591,974,643 | 11.56% | 4,781 | 8.08% | 2.39% | 916,781,389 | 11.52% | 6,237 | 8.08% | 1.66% |
| 200,001 - 225,000 | 288,746,964 | 5.64% | 2,046 | 3.46% | 2.32% | 433,204,321 | 5.44% | 2,592 | 3.36% | 1.60% |
| 225,001 - 250,000 | 282,776,404 | 5.52% | 1,867 | 3.15% | 2.27% | 439,979,253 | 5.53% | 2,407 | 3.12% | 1.47% |
| 250,001 - 275,000 | 125,051,755 | 2.44% | 717 | 1.21% | 2.27% | 189,555,104 | 2.38% | 916 | 1.19% | 1.48% |
| 275,001 - 300,000 | 146,377,020 | 2.86% | 826 | 1.40% | 2.09% | 244,670,877 | 3.07% | 1,126 | 1.46% | 1.29% |
| 300,001 - 325,000 | 60,791,166 | 1.19% | 299 | 0.51% | 2.22% | 97,193,845 | 1.22% | 396 | 0.51% | 1.30% |
| 325,001 - 350,000 | 63,465,665 | 1.24% | 305 | 0.52% | 2.09% | 104,170,218 | 1.31% | 409 | 0.53% | 1.24% |
| 350,001 - 375,000 | 30,597,325 | 0.60% | 128 | 0.22% | 2.11% | 49,417,607 | 0.62% | 177 | 0.23% | 1.29% |
| 375,001 - 400,000 | 46,142,331 | 0.90% | 191 | 0.32% | 2.03% | 72,835,913 | 0.92% | 253 | 0.33% | 1.24% |
| 400,001 - 425,000 | 15,352,516 | 0.30% | 57 | 0.10% | 2.04% | 23,239,461 | 0.29% | 72 | 0.09% | 1.18% |
| 425,001 - 450,000 | 17,320,131 | 0.34% | 71 | 0.12% | 2.01% | 34,100,343 | 0.43% | 109 | 0.14% | 1.14% |
| 450,001 - 475,000 | 9,607,474 | 0.19% | 34 | 0.06% | 1.84% | 15,040,926 | 0.19% | 43 | 0.06% | 0.96% |
| 475,001 - 500,000 | 25,323,332 | 0.49% | 85 | 0.14% | 1.92% | 40,450,997 | 0.51% | 110 | 0.14% | 1.09% |
| 500,001 - 1,000,000 | 67,179,850 | 1.31% | 173 | 0.29% | 1.79% | 103,623,611 | 1.30% | 224 | 0.29% | 0.91% |
| more | 11,541,786 | 0.23% | 16 | 0.03% | 1.47% | 19,011,069 | 0.24% | 19 | 0.02% | 0.62% |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

13. Outstanding Notional Amount

ING

| | | Cu | rrent Perio | d | | | ls | sue Date | | |
|-----------------------------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| Aggregate Outstanding Notional | 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 | 85,565 | 0.00% | 179 | 0.30% | 2.96% | | | | | |
| 1,000 - 8,000 | 5,401,764 | 0.11% | 1,184 | 2.00% | 2.70% | 4,186,265 | 0.05% | 938 | 1.22% | 3.12% |
| 8,001 - 20,000 | 39,513,414 | 0.77% | 2,721 | 4.60% | 2.49% | 29,949,044 | 0.38% | 2,076 | 2.69% | 2.33% |
| 20,001 - 50,000 | 433,259,369 | 8.46% | 11,966 | 20.22% | 2.58% | 392,248,986 | 4.93% | 10,381 | 13.45% | 2.30% |
| 50,001 - 75,000 | 743,453,939 | 14.52% | 11,878 | 20.07% | 2.56% | 861,582,046 | 10.83% | 13,630 | 17.66% | 2.13% |
| 75,001 - 100,000 | 956,837,621 | 18.68% | 11,005 | 18.60% | 2.56% | 1,352,002,306 | 16.99% | 15,460 | 20.03% | 2.09% |
| 100,001 - 125,000 | 960,242,487 | 18.75% | 8,597 | 14.53% | 2.55% | 1,400,300,525 | 17.59% | 12,495 | 16.19% | 2.03% |
| 125,001 - 150,000 | 729,596,922 | 14.25% | 5,350 | 9.04% | 2.51% | 1,220,045,445 | 15.33% | 8,919 | 11.55% | 1.91% |
| 150,001 - 175,000 | 460,524,176 | 8.99% | 2,855 | 4.82% | 2.47% | 891,243,334 | 11.20% | 5,522 | 7.15% | 1.80% |
| 175,001 - 200,000 | 271,912,392 | 5.31% | 1,460 | 2.47% | 2.44% | 602,203,303 | 7.57% | 3,230 | 4.18% | 1.70% |
| 200,001 - 225,000 | 171,417,590 | 3.35% | 810 | 1.37% | 2.43% | 347,845,317 | 4.37% | 1,645 | 2.13% | 1.54% |
| 225,001 - 250,000 | 102,799,168 | 2.01% | 434 | 0.73% | 2.31% | 255,718,620 | 3.21% | 1,081 | 1.40% | 1.62% |
| 250,001 - 275,000 | 65,046,130 | 1.27% | 249 | 0.42% | 2.31% | 152,538,933 | 1.92% | 583 | 0.76% | 1.53% |
| 275,001 - 300,000 | 43,262,266 | 0.84% | 151 | 0.26% | 2.24% | 104,763,812 | 1.32% | 365 | 0.47% | 1.39% |
| 300,001 - 325,000 | 29,376,344 | 0.57% | 94 | 0.16% | 2.29% | 76,505,327 | 0.96% | 246 | 0.32% | 1.41% |
| 325,001 - 350,000 | 19,930,334 | 0.39% | 59 | 0.10% | 2.10% | 57,771,877 | 0.73% | 172 | 0.22% | 1.45% |
| 350,001 - 375,000 | 19,146,551 | 0.37% | 53 | 0.09% | 2.08% | 41,164,432 | 0.52% | 114 | 0.15% | 1.31% |
| 375,001 - 400,000 | 12,033,306 | 0.23% | 31 | 0.05% | 2.20% | 24,741,726 | 0.31% | 64 | 0.08% | 1.44% |
| 400,001 - 425,000 | 9,914,286 | 0.19% | 24 | 0.04% | 1.96% | 28,384,965 | 0.36% | 69 | 0.09% | 1.17% |
| 425,001 - 450,000 | 7,436,229 | 0.15% | 17 | 0.03% | 1.93% | 20,196,111 | 0.25% | 46 | 0.06% | 1.17% |
| 450,001 - 475,000 | 5,097,566 | 0.10% | 11 | 0.02% | 2.09% | 13,380,330 | 0.17% | 29 | 0.04% | 1.08% |
| 475,001 - 500,000 | 4,882,024 | 0.10% | 10 | 0.02% | 1.90% | 14,105,300 | 0.18% | 29 | 0.04% | 1.41% |
| 500,001 - 1,000,000 | 26,667,857 | 0.52% | 41 | 0.07% | 1.84% | 54,556,856 | 0.69% | 87 | 0.11% | 0.91% |
| more | 3,261,112 | 0.06% | 3 | 0.01% | 1.48% | 13,695,041 | 0.17% | 12 | 0.02% | 0.77% |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

14. Loan Purpose

| | | Curr | ent Period | | | | lss | sue Date | | |
|--------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| Loan Purpose | 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 | 305,926,386 | 5.97% | 4,728 | 7.99% | 2.95% | 667,570,685 | 8.39% | 7,421 | 9.61% | 2.32% |
| Purchase | 3,175,681,567 | 62.01% | 35,233 | 59.53% | 2.46% | 4,880,763,715 | 61.32% | 46,731 | 60.54% | 1.80% |
| Refinance | 846,558,112 | 16.53% | 8,916 | 15.07% | 2.71% | 853,032,762 | 10.72% | 7,387 | 9.57% | 2.16% |
| Renovation | 43,453,747 | 0.85% | 814 | 1.38% | 2.82% | 62,376,455 | 0.78% | 832 | 1.08% | 2.54% |
| Subrogation | 602,972,025 | 11.77% | 7,468 | 12.62% | 2.33% | 1,212,421,500 | 15.23% | 11,744 | 15.21% | 1.93% |
| Substitution | 146,165,515 | 2.85% | 2,019 | 3.41% | 2.13% | 282,964,784 | 3.56% | 3,078 | 3.99% | 1.97% |
| Unknown | 341,061 | 0.01% | 4 | 0.01% | 0.00% | | | | | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

15. Occupancy Status

| | | Cur | rent Perio | ł | | | ls | sue Date | | |
|------------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| Occupancy Status | 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 | 5,006,616,894 | 97.76% | 57,463 | 97.10% | 2.51% | 7,737,923,860 | 97.22% | 74,443 | 96.44% | 1.92% |
| Seconda Casa | 114,481,519 | 2.24% | 1,719 | 2.90% | 2.41% | 221,206,041 | 2.78% | 2,750 | 3.56% | 1.65% |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

16. Interest Payment Frequency

| | | Curre | ent 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 | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | | |

17. ING Staff at Date of Origination

| | | Curr | ent Period | | | | lssu | e 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 Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Non ING | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

18. Number of Loans Per Borrower

| | | Curr | ent 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 | 5,120,288,856 | 99.98% | 59,170 | 99.98% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | |
| More than 1 | 809,556 | 0.02% | 12 | 0.02% | 0.00% | | | | | | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% | |

19. Payment Holidays

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| | | Currei | nt Period | | | | lssu | ie 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 | 5,103,138,094 | 99.65% | 59,013 | 99.71% | 2.50% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| Payment Holidays | 17,960,318 | 0.35% | 169 | 0.29% | 0.01% | | | | | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

20. Employment Type

| | | Curre | ent Period | | | | lss | ue Date | | |
|-----------------|---|---------------|----------------|---------------|-------------------------------|---|---------------|----------------|---------------|-------------------------------|
| Employment Type | 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 | 4,184,344,769 | 81.71% | 48,775 | 82.42% | 2.53% | 6,430,362,845 | 80.79% | 63,343 | 82.42% | 1.96% |
| Other | 14,460,468 | 0.28% | 153 | 0.26% | 2.01% | 23,006,938 | 0.29% | 209 | 0.26% | 1.16% |
| Pensioner | 86,130,261 | 1.68% | 1,672 | 2.83% | 2.96% | 129,783,371 | 1.63% | 1,852 | 2.83% | 2.36% |
| Self-employed | 810,629,653 | 15.83% | 8,143 | 13.76% | 2.33% | 1,331,046,431 | 16.72% | 11,202 | 13.76% | 1.64% |
| Temporary | 16,992,820 | 0.33% | 271 | 0.46% | 2.42% | 31,649,115 | 0.40% | 386 | 0.46% | 1.81% |
| Unemployed | 8,540,440 | 0.17% | 168 | 0.28% | 2.86% | 13,281,201 | 0.17% | 201 | 0.28% | 2.19% |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

21. Underwriting Source

| | | Curre | ent Period | | | | lss | sue 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 | 3,049,633,054 | 59.55% | 32,748 | 55.33% | 2.68% | 4,177,491,051 | 52.49% | 37,662 | 55.33% | 2.17% |
| ING | 1,502,581,261 | 29.34% | 19,703 | 33.29% | 2.26% | 2,729,690,143 | 34.30% | 29,346 | 33.29% | 1.67% |
| MOL | 568,884,098 | 11.11% | 6,731 | 11.37% | 2.24% | 1,051,948,706 | 13.22% | 10,185 | 11.37% | 1.53% |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

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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 | 152 | 20,090,891.09 | 0.26% | 0.39% | |
| Floating to Fixed | 6,348 | 605,550,248.48 | 10.73% | 11.82% | |
| Fixed to Fixed | 749 | 47,560,788.45 | 1.27% | 0.93% | |
| | 7,249 | 673,201,928.02 | 12.25% | 13.15% | 30% |

23. Discounted Instalments

| | | Curi | rent Period | | | | lss | ue 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 | 5,109,559,620 | 99.77% | 59,001 | 99.69% | 2.51% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| Discounted Installments | 11,538,792 | 0.23% | 181 | 0.31% | 2.30% | | | | | |
| | 5,121,098,412 | 100.00% | 59,182 | 100.00% | 2.51% | 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 | 58,368 | 0 | 1,524 | 1,524 | 5,040,434,155 | 98.62% | 98.42% |
| 0 - 1 Month | 78 | 26,744 | 18,241 | 44,985 | 8,191,509 | 0.13% | 0.16% |
| 1 - 2 Months | 178 | 107,451 | 64,080 | 171,531 | 17,762,177 | 0.30% | 0.35% |
| 2 - 3 Months | 72 | 72,428 | 43,987 | 116,415 | 7,445,215 | 0.12% | 0.15% |
| 3 - 4 Months | 51 | 81,117 | 34,372 | 115,489 | 4,757,256 | 0.09% | 0.09% |
| 4 - 5 Months | 47 | 90,436 | 41,681 | 132,118 | 3,898,453 | 0.08% | 0.08% |
| 5 - 6 Months | 30 | 67,896 | 33,712 | 101,608 | 2,952,881 | 0.05% | 0.06% |
| 6 - 7 Months | 19 | 62,515 | 21,724 | 84,239 | 2,173,596 | 0.03% | 0.04% |
| 7 - 8 Months | 21 | 72,099 | 26,494 | 98,593 | 1,640,237 | 0.04% | 0.03% |
| 8 - 9 Months | 20 | 75,236 | 33,320 | 108,556 | 1,855,926 | 0.03% | 0.04% |
| 9 - 10 Months | 19 | 68,211 | 36,177 | 104,388 | 1,824,928 | 0.03% | 0.04% |
| 10 - 11 Months | 14 | 58,305 | 24,475 | 82,780 | 1,189,356 | 0.02% | 0.02% |
| 11 - 12 Months | 14 | 67,265 | 31,639 | 98,904 | 1,516,503 | 0.02% | 0.03% |
| > 12 Months | 82 | 634,717 | 267,957 | 902,674 | 7,495,901 | 0.14% | 0.15% |
| Payment Holiday | 169 | 64,588 | 24,575 | 89,163 | 17,960,318 | 0.29% | 0.35% |
| | 59,182 | 1,549,008 | 703,957 | 2,252,965 | 5,121,098,412 | 100.00% | 100.00% |

25. Performance

| Status | Nr of Loans | Principal in arrears | Interest in arrears | Total amount ir arrears | | <u>e Outst. Not.</u> A <u>mt</u> at Event | % Nr of Loans | % of Aggregate Outstanding Not. Amt |
|-----------------------|----------------|-------------------------|------------------------|-------------------------------|----------------|--|------------------|---|
| Reperforming | 459 | 24,444.55 | 18,019.24 | 42,463.79 | 40,898,098.73 | 43,579,982.33 | 0.78% | 0.80% |
| ≥ 6 Months in Arrears | 1 | 1,134.40 | 443.46 | 1,577.86 | 87,519.20 | | 0.00% | 0.00% |
| Default | 750 | 778,613.05 | 341,616.77 | 1,120,229.82 | 76,549,077.77 | 78,678,006.73 | 1.27% | 1.49% |
| Incaglio | 0 | | | | | | 0.00% | |
| >12 Months in Arrears | 79 | 606,267.49 | 259,087.99 | 865,355.48 | 7,197,873.53 | 6,185,411.29 | 0.13% | 0.14% |
| Sofferenza | 163 | 0.00 | 0.00 | 0.00 | 15,840,048.09 | 15,840,048.09 | 0.28% | 0.31% |
| | 1,452 | 1,410,459.49 | 619,167.46 | 2,029,626.95 | 140,572,617.32 | 144,283,448.44 | 2.45% | 2.74% |

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 | | 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 / 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

ISSUER

Belgium

Leone Arancio RMBS S.r.I. Corso Vercelli 40 20145 Milano (MI) Italia

CASH MANAGER, CALCULATION AGENT ING Bank N.V. Avenue Marnix 24 1000 Brussels

ORIGINATOR, SERVICER, LIQUIDITY FACILITY PROVIDER ING Bank N.V., Milan branch

Viale Fulvio Testi, 250 20125 Milano Italy

LEGAL ADVISERS

To the Sole Arranger and the Sole Lead Manager as to Italian law and Italian taxation law

Studio Legale Associato in associazione con Clifford Chance Piazzetta M. Bossi, 3 20121 Milan Italy

To the Representative of the Noteholders as to Italian law Studio Legale Associato Allen & Overy Via Manzoni, 41-43 20121 Milan Italy

LISTING AGENT

The Bank of New York Mellon (Luxembourg) S.A.,

Vertigo Building - Polaris 2-4 rue Eugène Ruppert 2453 Luxembourg

SOLE ARRANGER

ING Bank N.V Bijlmerplein 888 1102 MG Amsterdam The Netherlands

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

Bijlmerplein 888 1102 MG Amsterdam The Netherlands

RATING AGENCY DBRS Ratings Limited 20 Fenchurch Street,

31st Floor London, EC3M 3BY United Kingdom

as to Dutch law Clifford Chance LLP Droogbak 1A 1013 GE Amsterdam The Netherlands

REPRESENTATIVE OF THE NOTEHOLDERS TMF Trustee Limited

6 St Andrew Street London, EC4A 3AE United Kingdom

CORPORATE SERVICES PROVIDER

TMF Management Italy S.r.I. Foro Buonaparte 70 20121 Milan Italy

RATING AGENCY

Fitch Ratings 30 North Colonnade Canary Wharf London E14 5GN, United Kingdom

as to English law

Clifford Chance LLP 10 Upper Bank Street London, E14 5JJ United Kingdom