# Leone Arancio RMBS S.R.L. 

## ING

Monthly Investor Report

05 September 2019

## Description

## Issue Date

Final Maturity Date
Next Payment Date

5 July 2018
04 October 2078
04 October 2019

| Notes | ISIN | Ratings |  | Current Principal Balance | Initial Principal Balance | Rate of Interest |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | Fitch | DBRS |  |  |  |
| Class A1 Notes | IT0005337909 | AA(high)(sf) | AAsf | 4,164,615,000.00€ | 4,164,615,000.00 € | 3-M EURIBOR + 0.87\% |
| Class A2 Notes | IT0005337917 | AA(high)(sf) | AAsf | 2,242,485,000.00€ | 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 |
|  |  |  |  | $€ 7,959,130,000.00$ | €7,959,130,000.00 |  |

## 1. Summary

| All amounts in EURO | Current | At Issue |
| :---: | :---: | :---: |
| Reporting Date | 05-Sep-19 | 05-Jul-18 |
| Portfolio Cut off date | 01-Aug-19 | 01-Mar-18 |
| Initial Principal Balance | 7,959,130,000.00 | 7,959,130,000.00 |
| Of wich Cash Available for Replenishment of the Notes | 171,797,522.32 | 99,11 |
| Of which Realised Loss | 0.00 | 0.00 |
| Of which Principal in Arrears | 569,676.82 | 0.00 |
| Of which Active Outstanding Notional Amount | 7,786,762,800.86 | 7,959,129,900.89 |
| Number of Loans | 78,122 | 77,193 |
| Number of Borrowers | 78,122 | 77,193 |
| Average Principal Balance (Loanparts) | 99,674.39 | 103,106.89 |
| Average Principal Balance (Borrowers) | 99,674.39 | 103,106.89 |
| Coupon: Weighted Average | 2.08\% | 1.91\% |
| Minimum | 0.00\% | 0.00\% |
| Maximum | 7.20\% | 7.20\% |
| Weighted Average Original Loan to Market Value | 63.93\% | 62.76\% |
| Weighted Average Loan to Market Value | 52.69\% | 52.64\% |
| Seasoning (months): Weighted Average | 67.39 | 61.16 |
| Remaining Tenor (months): Weighted Average | 236.93 | 238.71 |
| Weighted Average Interest Rate on Fixed Interest Rate Loans | 3.30\% | 3.38\% |
| Weighted Average Interest Rate on Rata Costante Loans | 0.93\% | 4.37\% |
| Weighted Average Spread on Floating Rate Loans | 1.50\% | 1.64\% |
| Total Set-off Risk | 523,813,650.52 | 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 |
| :--- |
| 1. The long-term rating of ING Bank does not fall below, respectively, "A" by <br> Fitch and "BBB(high) by DBRS <br> 2. Balance of the principal deficiency Ledger is not equal to zero <br> 3. The Cumulative Gross Default Ratio exceed $2.25 \%$ <br> 4. The Quarterly Delinquency Ratio exceed $0.75 \%$ <br> 5. The balance of main transaction account is higher than the Amoritsation Amount Limit (10\%) |
| AA- / AA (low) / AA (low) |

## 2. Product Type

| Product Type | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Adjustable Rate | 1,894,558,118 | 24.33\% | 17,231 | 22.06\% | 2.67\% | 1,560,772,515 | 19.61\% | 13,840 | 17.93\% | 2.69\% |
| Rata Costante | 164,183,808 | 2.11\% | 1,971 | 2.52\% | 0.93\% | 206,875,696 | 2.60\% | 2,235 | 2.90\% | 4.37\% |
| Fixed | 806,934,464 | 10.36\% | 12,584 | 16.11\% | 3.30\% | 977,413,850 | 12.28\% | 14,111 | 18.28\% | 3.38\% |
| Floating (BCE) | 233,330,494 | 3.00\% | 2,447 | 3.13\% | 2.38\% | 283,382,757 | 3.56\% | 2,836 | 3.67\% | 1.36\% |
| Floating (EURIBOR) | 4,687,755,916 | 60.20\% | 43,889 | 56.18\% | 1.66\% | 4,930,685,084 | 61.95\% | 44,171 | 57.22\% | 1.30\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 3. Loan Coupon

| average: 2.08\% <br> Coupon Loan Part (\%) | 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 |
| 0.00\% - 0.00\% | 3,136,325 | 0.04\% | 21 | 0.03\% | 0.00\% | 3,774,643 | 0.05\% | 18 | 0.02\% | 0.00\% |
| 0.01\% - 0.50\% | 1,222,114,619 | 15.69\% | 11,400 | 14.59\% | 0.35\% | 837,540,314 | 10.52\% | 8,157 | 10.57\% | 0.31\% |
| 0.51\%-1.00\% | 872,267,899 | 11.20\% | 10,848 | 13.89\% | 0.79\% | 1,383,633,003 | 17.38\% | 13,675 | 17.72\% | 0.71\% |
| 1.00\% - 1.50\% | 115,738,092 | 1.49\% | 1,068 | 1.37\% | 1.30\% | 743,162,320 | 9.34\% | 6,890 | 8.93\% | 1.29\% |
| 1.51\%-2.00\% | 423,334,748 | 5.44\% | 3,613 | 4.62\% | 1.83\% | 1,496,127,268 | 18.80\% | 11,878 | 15.39\% | 1.76\% |
| 2.01\% - 2.50\% | 2,147,388,977 | 27.58\% | 19,263 | 24.66\% | 2.31\% | 1,255,677,165 | 15.78\% | 11,133 | 14.42\% | 2.29\% |
| 2.51\%-3.00\% | 1,910,858,677 | 24.54\% | 18,176 | 23.27\% | 2.74\% | 1,200,068,194 | 15.08\% | 11,745 | 15.22\% | 2.79\% |
| 3.01\%-3.25\% | 411,712,382 | 5.29\% | 4,295 | 5.50\% | 3.12\% | 308,995,801 | 3.88\% | 3,385 | 4.39\% | 3.13\% |
| 3.26\% - 3.50\% | 172,532,099 | 2.22\% | 1,896 | 2.43\% | 3.38\% | 142,231,156 | 1.79\% | 1,630 | 2.11\% | 3.37\% |
| 3.51\%-3.75\% | 189,589,976 | 2.43\% | 2,104 | 2.69\% | 3.62\% | 104,895,923 | 1.32\% | 1,234 | 1.60\% | 3.60\% |
| 3.76\%-4.00\% | 103,424,532 | 1.33\% | 1,484 | 1.90\% | 3.88\% | 50,472,236 | 0.63\% | 754 | 0.98\% | 3.87\% |
| 4.01\% - 4.25\% | 63,780,974 | 0.82\% | 911 | 1.17\% | 4.12\% | 37,263,332 | 0.47\% | 496 | 0.64\% | 4.14\% |
| 4.26\% - 4.50\% | 20,886,710 | 0.27\% | 365 | 0.47\% | 4.38\% | 58,775,697 | 0.74\% | 748 | 0.97\% | 4.38\% |
| 4.51\% - 4.75\% | 21,811,754 | 0.28\% | 417 | 0.53\% | 4.64\% | 50,583,727 | 0.64\% | 804 | 1.04\% | 4.63\% |
| 4.76\% - 5.00\% | 29,553,576 | 0.38\% | 561 | 0.72\% | 4.87\% | 76,001,823 | 0.95\% | 1,131 | 1.47\% | 4.88\% |
| 5.01\% - 5.25\% | 17,300,960 | 0.22\% | 404 | 0.52\% | 5.13\% | 76,086,185 | 0.96\% | 1,131 | 1.47\% | 5.15\% |
| 5.26\% - 5.50\% | 20,574,722 | 0.26\% | 424 | 0.54\% | 5.38\% | 53,965,719 | 0.68\% | 941 | 1.22\% | 5.37\% |
| 5.51\%-5.75\% | 25,455,952 | 0.33\% | 528 | 0.68\% | 5.61\% | 54,859,808 | 0.69\% | 915 | 1.19\% | 5.61\% |
| 5.76\%-6.00\% | 11,951,017 | 0.15\% | 262 | 0.34\% | 5.85\% | 20,053,701 | 0.25\% | 428 | 0.55\% | 5.85\% |
| 6.01\%-6.25\% | 1,921,641 | 0.02\% | 50 | 0.06\% | 6.05\% | 2,677,380 | 0.03\% | 60 | 0.08\% | 6.05\% |
| 6.26\% - 6.50\% | 859,375 | 0.01\% | 21 | 0.03\% | 6.41\% | 1,575,427 | 0.02\% | 28 | 0.04\% | 6.38\% |
| 6.51\%-6.75\% | 211,149 | 0.00\% | 5 | 0.01\% | 6.56\% | 259,525 | 0.00\% | 5 | 0.01\% | 6.57\% |
| 6.76\%-7.00\% | 169,760 | 0.00\% | 3 | 0.00\% | 6.84\% | 241,133 | 0.00\% | 4 | 0.01\% | 6.85\% |
| 7.01\%-7.25\% | 186,886 | 0.00\% | 3 | 0.00\% | 7.16\% | 208,422 | 0.00\% | 3 | 0.00\% | 7.16\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 4. Origination Year

| Origination Year | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| 2004 | 22,006,853 | 0.28\% | 524 | 0.67\% | 0.42\% | 29,610,965 | 0.37\% | 621 | 0.80\% | 0.46\% |
| 2005 | 99,524,060 | 1.28\% | 1,995 | 2.55\% | 0.51\% | 128,337,522 | 1.61\% | 2,235 | 2.90\% | 0.55\% |
| 2006 | 230,641,922 | 2.96\% | 3,368 | 4.31\% | 0.81\% | 280,545,959 | 3.52\% | 3,729 | 4.83\% | 0.93\% |
| 2007 | 384,164,434 | 4.93\% | 4,591 | 5.88\% | 1.16\% | 464,861,475 | 5.84\% | 5,087 | 6.59\% | 1.32\% |
| 2008 | 409,952,994 | 5.26\% | 4,896 | 6.27\% | 1.24\% | 506,634,642 | 6.37\% | 5,998 | 7.77\% | 2.42\% |
| 2009 | 349,301,160 | 4.49\% | 3,985 | 5.10\% | 1.91\% | 436,110,107 | 5.48\% | 4,875 | 6.32\% | 1.92\% |
| 2010 | 396,168,340 | 5.09\% | 4,249 | 5.44\% | 1.09\% | 476,949,417 | 5.99\% | 4,681 | 6.06\% | 1.06\% |
| 2011 | 934,822,678 | 12.01\% | 9,003 | 11.52\% | 1.07\% | 1,103,112,069 | 13.86\% | 9,934 | 12.87\% | 1.12\% |
| 2012 | 417,047,457 | 5.36\% | 4,005 | 5.13\% | 2.58\% | 499,947,482 | 6.28\% | 4,504 | 5.83\% | 2.20\% |
| 2013 | 343,214,255 | 4.41\% | 3,274 | 4.19\% | 2.87\% | 418,679,090 | 5.26\% | 3,738 | 4.84\% | 2.35\% |
| 2014 | 346,023,716 | 4.44\% | 3,462 | 4.43\% | 2.82\% | 421,447,394 | 5.30\% | 3,943 | 5.11\% | 2.42\% |
| 2015 | 503,643,560 | 6.47\% | 5,041 | 6.45\% | 2.67\% | 622,027,684 | 7.82\% | 5,778 | 7.49\% | 2.30\% |
| 2016 | 1,061,204,210 | 13.63\% | 10,067 | 12.89\% | 2.44\% | 1,293,251,078 | 16.25\% | 11,378 | 14.74\% | 2.17\% |
| 2017 | 995,197,135 | 12.78\% | 8,939 | 11.44\% | 2.64\% | 1,198,808,474 | 15.06\% | 10,052 | 13.02\% | 2.43\% |
| 2018 | 1,059,783,757 | 13.61\% | 8,827 | 11.30\% | 2.62\% | 78,806,542 | 0.99\% | 640 | 0.83\% | 2.38\% |
| 2019 | 234,066,270 | 3.01\% | 1,896 | 2.43\% | 2.36\% |  |  |  |  |  |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 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 <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 |
| 2018 |  |  |  |  |  | 3,025,065 | 0.04\% | 650 | 0.84\% | 3.23\% |
| 2019 | 435,326 | 0.01\% | 222 | 0.28\% | 1.74\% | 10,625,272 | 0.13\% | 867 | 1.12\% | 2.18\% |
| 2020 | 7,740,419 | 0.10\% | 870 | 1.11\% | 1.09\% | 20,973,886 | 0.26\% | 956 | 1.24\% | 1.06\% |
| 2021 | 24,870,760 | 0.32\% | 1,442 | 1.85\% | 1.73\% | 46,234,780 | 0.58\% | 1,563 | 2.02\% | 1.73\% |
| 2022 | 34,669,806 | 0.45\% | 1,385 | 1.77\% | 2.01\% | 54,790,129 | 0.69\% | 1,496 | 1.94\% | 2.14\% |
| 2023 | 53,339,238 | 0.68\% | 1,593 | 2.04\% | 1.73\% | 77,439,897 | 0.97\% | 1,748 | 2.26\% | 2.10\% |
| 2024 | 49,962,776 | 0.64\% | 1,246 | 1.59\% | 1.65\% | 68,956,761 | 0.87\% | 1,342 | 1.74\% | 1.49\% |
| 2025 | 85,812,729 | 1.10\% | 1,766 | 2.26\% | 1.22\% | 114,210,990 | 1.43\% | 1,928 | 2.50\% | 1.20\% |
| 2026 | 180,712,751 | 2.32\% | 3,346 | 4.28\% | 1.49\% | 234,572,259 | 2.95\% | 3,669 | 4.75\% | 1.89\% |
| 2027 | 162,196,008 | 2.08\% | 2,720 | 3.48\% | 1.96\% | 206,796,466 | 2.60\% | 3,002 | 3.89\% | 2.17\% |
| 2028 | 173,894,010 | 2.23\% | 2,533 | 3.24\% | 1.93\% | 187,030,402 | 2.35\% | 2,396 | 3.10\% | 2.00\% |
| 2029 | 146,507,509 | 1.88\% | 1,969 | 2.52\% | 1.77\% | 172,063,795 | 2.16\% | 2,062 | 2.67\% | 2.06\% |
| 2030 | 185,326,045 | 2.38\% | 2,321 | 2.97\% | 1.49\% | 226,130,906 | 2.84\% | 2,530 | 3.28\% | 1.76\% |
| 2031 | 337,805,791 | 4.34\% | 3,986 | 5.10\% | 1.48\% | 411,945,269 | 5.18\% | 4,407 | 5.71\% | 1.86\% |
| 2032 | 252,272,286 | 3.24\% | 2,931 | 3.75\% | 2.06\% | 306,100,704 | 3.85\% | 3,243 | 4.20\% | 2.14\% |
| 2033 | 250,108,623 | 3.21\% | 2,711 | 3.47\% | 2.26\% | 232,305,294 | 2.92\% | 2,244 | 2.91\% | 2.22\% |
| 2034 | 191,676,384 | 2.46\% | 1,932 | 2.47\% | 2.08\% | 197,680,999 | 2.48\% | 1,824 | 2.36\% | 1.68\% |
| 2035 | 216,962,048 | 2.79\% | 2,090 | 2.68\% | 1.64\% | 249,157,783 | 3.13\% | 2,245 | 2.91\% | 1.48\% |
| 2036 | 495,055,300 | 6.36\% | 4,694 | 6.01\% | 1.67\% | 586,458,550 | 7.37\% | 5,188 | 6.72\% | 1.62\% |
| 2037 | 420,500,367 | 5.40\% | 3,906 | 5.00\% | 2.04\% | 495,024,013 | 6.22\% | 4,340 | 5.62\% | 1.99\% |
| 2038 | 351,539,876 | 4.51\% | 3,249 | 4.16\% | 2.40\% | 282,344,288 | 3.55\% | 2,323 | 3.01\% | 2.07\% |
| 2039 | 250,746,800 | 3.22\% | 2,129 | 2.73\% | 2.32\% | 237,585,284 | 2.99\% | 1,880 | 2.44\% | 1.88\% |
| 2040 | 260,657,489 | 3.35\% | 2,131 | 2.73\% | 1.76\% | 302,448,276 | 3.80\% | 2,356 | 3.05\% | 1.57\% |
| 2041 | 493,512,735 | 6.34\% | 3,675 | 4.70\% | 1.62\% | 562,657,856 | 7.07\% | 4,011 | 5.20\% | 1.52\% |
| 2042 | 393,494,022 | 5.05\% | 3,103 | 3.97\% | 2.43\% | 455,709,018 | 5.73\% | 3,436 | 4.45\% | 2.16\% |
| 2043 | 399,272,475 | 5.13\% | 3,086 | 3.95\% | 2.63\% | 294,265,351 | 3.70\% | 2,137 | 2.77\% | 2.16\% |
| 2044 | 254,194,265 | 3.26\% | 1,989 | 2.55\% | 2.58\% | 228,623,238 | 2.87\% | 1,722 | 2.23\% | 2.21\% |
| 2045 | 248,623,839 | 3.19\% | 1,878 | 2.40\% | 2.50\% | 287,025,761 | 3.61\% | 2,089 | 2.71\% | 2.13\% |
| 2046 | 470,123,388 | 6.04\% | 3,388 | 4.34\% | 2.21\% | 542,474,617 | 6.82\% | 3,751 | 4.86\% | 1.95\% |
| 2047 | 524,405,114 | 6.73\% | 3,777 | 4.83\% | 2.52\% | 607,723,013 | 7.64\% | 4,190 | 5.43\% | 2.33\% |
| 2048 | 536,280,596 | 6.89\% | 3,832 | 4.91\% | 2.56\% | 105,104,887 | 1.32\% | 703 | 0.91\% | 2.18\% |
| 2049 | 216,118,443 | 2.78\% | 1,512 | 1.94\% | 2.25\% | 19,766,453 | 0.25\% | 120 | 0.16\% | 1.10\% |
| 2050 | 27,463,943 | 0.35\% | 164 | 0.21\% | 1.06\% | 31,467,790 | 0.40\% | 181 | 0.23\% | 0.98\% |
| 2051 | 57,299,727 | 0.74\% | 327 | 0.42\% | 0.80\% | 62,084,080 | 0.78\% | 345 | 0.45\% | 0.75\% |
| 2052 | 27,349,037 | 0.35\% | 184 | 0.24\% | 2.30\% | 31,294,473 | 0.39\% | 207 | 0.27\% | 1.97\% |
| 2053 | 5,832,876 | 0.07\% | 35 | 0.04\% | 3.05\% | 7,032,298 | 0.09\% | 42 | 0.05\% | 2.22\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 6. Seasoning

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| average: 5.62 <br> Seasoning (years) | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| < 0.5 | 234,066,270 | 3.01\% | 1,896 | 2.43\% | 2.36\% | 487,957,330 | 6.13\% | 3,999 | 5.18\% | 2.40\% |
| 0.5-1 | 452,800,895 | 5.82\% | 3,690 | 4.72\% | 2.57\% | 595,544,982 | 7.48\% | 4,995 | 6.47\% | 2.43\% |
| 1-2 | 981,826,329 | 12.61\% | 8,453 | 10.82\% | 2.65\% | 1,371,237,811 | 17.23\% | 12,022 | 15.57\% | 2.23\% |
| 2-3 | 1,124,027,825 | 14.44\% | 10,379 | 13.29\% | 2.55\% | 647,287,090 | 8.13\% | 6,002 | 7.78\% | 2.26\% |
| 3-4 | 767,974,100 | 9.86\% | 7,422 | 9.50\% | 2.48\% | 465,928,799 | 5.85\% | 4,319 | 5.60\% | 2.39\% |
| 4-5 | 451,747,357 | 5.80\% | 4,500 | 5.76\% | 2.72\% | 386,470,186 | 4.86\% | 3,518 | 4.56\% | 2.39\% |
| 5-6 | 287,571,247 | 3.69\% | 2,889 | 3.70\% | 2.87\% | 493,520,302 | 6.20\% | 4,445 | 5.76\% | 2.27\% |
| 6-7 | 409,084,795 | 5.25\% | 3,886 | 4.97\% | 2.85\% | 1,083,141,223 | 13.61\% | 9,593 | 12.43\% | 1.18\% |
| 7-8 | 690,706,828 | 8.87\% | 6,421 | 8.22\% | 1.58\% | 528,062,358 | 6.63\% | 5,240 | 6.79\% | 1.06\% |
| 8-9 | 674,313,920 | 8.66\% | 6,920 | 8.86\% | 1.05\% | 368,301,365 | 4.63\% | 4,005 | 5.19\% | 1.79\% |
| 9-10 | 309,443,784 | 3.97\% | 3,391 | 4.34\% | 1.41\% | 547,762,505 | 6.88\% | 6,507 | 8.43\% | 2.34\% |
| 10 - more | 1,403,199,450 | 18.02\% | 18,275 | 23.39\% | 1.19\% | 983,915,951 | 12.36\% | 12,548 | 16.26\% | 1.16\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 7. Remaining Tenor

| average: 19.74 <br> Remaining Tenor (years) | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| < 1 | 3,152,875 | 0.04\% | 639 | 0.82\% | 1.11\% | 4,881,367 | 0.06\% | 853 | 1.11\% | 2.99\% |
| 1-2 | 16,912,695 | 0.22\% | 1,234 | 1.58\% | 1.50\% | 11,673,724 | 0.15\% | 812 | 1.05\% | 1.86\% |
| 2-3 | 32,281,122 | 0.41\% | 1,488 | 1.90\% | 2.01\% | 23,190,819 | 0.29\% | 1,010 | 1.31\% | 1.17\% |
| 3-4 | 41,981,853 | 0.54\% | 1,428 | 1.83\% | 1.89\% | 51,303,680 | 0.64\% | 1,658 | 2.15\% | 1.83\% |
| 4-5 | 61,425,582 | 0.79\% | 1,607 | 2.06\% | 1.58\% | 61,319,896 | 0.77\% | 1,622 | 2.10\% | 2.27\% |
| 5-6 | 52,876,080 | 0.68\% | 1,164 | 1.49\% | 1.43\% | 77,872,870 | 0.98\% | 1,666 | 2.16\% | 1.87\% |
| 6-7 | 141,573,652 | 1.82\% | 2,731 | 3.50\% | 1.32\% | 62,733,210 | 0.79\% | 1,191 | 1.54\% | 1.44\% |
| 7-8 | 182,014,419 | 2.34\% | 3,263 | 4.18\% | 1.79\% | 130,377,240 | 1.64\% | 2,183 | 2.83\% | 1.21\% |
| 8-9 | 164,819,437 | 2.12\% | 2,482 | 3.18\% | 1.96\% | 258,731,959 | 3.25\% | 4,018 | 5.21\% | 1.99\% |
| 9-10 | 177,830,147 | 2.28\% | 2,457 | 3.15\% | 1.77\% | 192,081,726 | 2.41\% | 2,687 | 3.48\% | 2.18\% |
| 10-11 | 133,819,341 | 1.72\% | 1,739 | 2.23\% | 1.69\% | 188,048,997 | 2.36\% | 2,370 | 3.07\% | 2.07\% |
| 11-12 | 276,238,900 | 3.55\% | 3,302 | 4.23\% | 1.42\% | 158,097,096 | 1.99\% | 1,887 | 2.44\% | 1.88\% |
| 12-13 | 305,191,354 | 3.92\% | 3,627 | 4.64\% | 1.78\% | 281,851,914 | 3.54\% | 3,103 | 4.02\% | 1.94\% |
| 13-14 | 255,322,505 | 3.28\% | 2,816 | 3.60\% | 2.19\% | 396,399,447 | 4.98\% | 4,241 | 5.49\% | 1.78\% |
| 14-15 | 219,798,017 | 2.82\% | 2,293 | 2.94\% | 2.19\% | 298,934,689 | 3.76\% | 3,127 | 4.05\% | 2.22\% |
| 15-16 | 182,222,549 | 2.34\% | 1,789 | 2.29\% | 1.83\% | 208,039,355 | 2.61\% | 1,975 | 2.56\% | 2.13\% |
| 16-17 | 341,950,089 | 4.39\% | 3,230 | 4.13\% | 1.59\% | 214,303,861 | 2.69\% | 1,972 | 2.55\% | 1.63\% |
| 17-18 | 510,443,384 | 6.56\% | 4,837 | 6.19\% | 1.86\% | 254,424,291 | 3.20\% | 2,276 | 2.95\% | 1.42\% |
| 18-19 | 384,171,650 | 4.93\% | 3,517 | 4.50\% | 2.25\% | 634,689,777 | 7.97\% | 5,635 | 7.30\% | 1.69\% |
| 19-20 | 305,578,681 | 3.92\% | 2,717 | 3.48\% | 2.39\% | 473,695,456 | 5.95\% | 4,115 | 5.33\% | 2.04\% |
| 20-21 | 221,040,071 | 2.84\% | 1,812 | 2.32\% | 2.00\% | 265,464,873 | 3.34\% | 2,146 | 2.78\% | 2.03\% |
| 21-22 | 360,144,272 | 4.63\% | 2,829 | 3.62\% | 1.72\% | 213,897,413 | 2.69\% | 1,683 | 2.18\% | 1.76\% |
| 22-23 | 493,180,944 | 6.33\% | 3,701 | 4.74\% | 1.90\% | 317,992,357 | 4.00\% | 2,458 | 3.18\% | 1.57\% |
| 23-24 | 398,775,789 | 5.12\% | 3,147 | 4.03\% | 2.63\% | 599,796,963 | 7.54\% | 4,246 | 5.50\% | 1.56\% |
| 24-25 | 320,367,395 | 4.11\% | 2,477 | 3.17\% | 2.57\% | 464,716,130 | 5.84\% | 3,545 | 4.59\% | 2.22\% |
| 25-26 | 233,480,419 | 3.00\% | 1,785 | 2.28\% | 2.58\% | 221,106,574 | 2.78\% | 1,591 | 2.06\% | 2.16\% |
| 26-27 | 330,497,537 | 4.24\% | 2,425 | 3.10\% | 2.31\% | 243,845,653 | 3.06\% | 1,824 | 2.36\% | 2.21\% |
| 27-28 | 556,152,656 | 7.14\% | 3,996 | 5.12\% | 2.36\% | 299,538,873 | 3.76\% | 2,158 | 2.80\% | 2.08\% |
| 28-29 | 500,288,359 | 6.42\% | 3,594 | 4.60\% | 2.56\% | 636,929,621 | 8.00\% | 4,394 | 5.69\% | 2.04\% |
| 29-30 | 455,976,295 | 5.86\% | 3,226 | 4.13\% | 2.41\% | 551,612,125 | 6.93\% | 3,793 | 4.91\% | 2.32\% |
| 30 - more | 127,254,732 | 1.63\% | 768 | 0.98\% | 1.34\% | 161,577,945 | 2.03\% | 954 | 1.24\% | 1.17\% |
| Matured * | 0 | 0.00\% | 2 | 0.00\% | 2.28\% |  |  |  |  |  |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

8. Interest Type

| Interest Type | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| Fixed Rate | 2,716,374,089 | 34.88\% | 29,996 | 38.40\% | 2.87\% | 2,735,607,085 | 34.37\% | 30,095 | 38.99\% | 3.07\% |
| Floating Rate BCE | 233,330,494 | 3.00\% | 2,447 | 3.13\% | 2.38\% | 283,382,757 | 3.56\% | 2,836 | 3.67\% | 1.36\% |
| Floating Rate EURIBOR 1M | 2,256,754,004 | 28.98\% | 23,860 | 30.54\% | 0.62\% | 2,478,511,409 | 31.14\% | 24,203 | 31.35\% | 0.66\% |
| Floating Rate EURIBOR 3M | 2,580,304,214 | 33.14\% | 21,819 | 27.93\% | 2.52\% | 2,461,628,649 | 30.93\% | 20,059 | 25.99\% | 1.95\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 9. Interest Reset Dates

| Interest Reset Dates | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Fixed | 2,701,492,583 | 34.69\% | 29,815 | 38.16\% | 2.86\% | 2,625,202,113 | 32.98\% | 28,752 | 37.25\% | 2.92\% |
| Floating | 4,921,086,410 | 63.20\% | 46,336 | 59.31\% | 1.70\% | 5,131,405,213 | 64.47\% | 46,259 | 59.93\% | 1.30\% |
| 2017 | 18,393,180 | 0.24\% | 249 | 0.32\% | 0.19\% | 23,027,007 | 0.29\% | 268 | 0.35\% | 0.30\% |
| 2018 | 82,717,454 | 1.06\% | 1,012 | 1.30\% | 0.21\% | 104,022,751 | 1.31\% | 1,120 | 1.45\% | 5.17\% |
| 2019 | 56,924,611 | 0.73\% | 638 | 0.82\% | 1.81\% | 68,577,294 | 0.86\% | 719 | 0.93\% | 4.48\% |
| 2020 | 5,459,164 | 0.07\% | 65 | 0.08\% | 4.71\% | 5,987,164 | 0.08\% | 66 | 0.09\% | 4.70\% |
| 2021 | 689,400 | 0.01\% | 7 | 0.01\% | 5.17\% | 908,358 | 0.01\% | 9 | 0.01\% | 5.14\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

10.a. Geography Region

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Region | 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 |
| Central Italy | 2,183,541,886 | 28.04\% | 20,288 | 25.97\% | 2.15\% | 2,284,803,894 | 28.71\% | 20,473 | 26.52\% | 2.00\% |
| Northern Italy | 3,855,034,928 | 49.51\% | 39,000 | 49.92\% | 1.85\% | 4,078,583,737 | 51.24\% | 39,896 | 51.68\% | 1.69\% |
| Not Available | 2,453,076 | 0.03\% | 26 | 0.03\% | 2.88\% |  |  |  |  |  |
| Southern Italy | 1,745,732,911 | 22.42\% | 18,808 | 24.08\% | 2.53\% | 1,595,742,270 | 20.05\% | 16,824 | 21.79\% | 2.35\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 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 | 7,651,066,837 | 98.26\% | 76,808 | 98.32\% | 2.08\% | 7,842,806,447 | 98.54\% | 76,109 | 98.60\% | 1.91\% |
| others | 135,695,964 | 1.74\% | 1,314 | 1.68\% | 2.30\% | 116,323,454 | 1.46\% | 1,084 | 1.40\% | 2.05\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 1 | 100.00\% | 1.91\% |

11a. Current Loan to Market Value

| average: 52.69\% <br> Current Loan to Market <br> Value (\%) | 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 |
| <= 30.00\% | 1,053,530,069 | 13.53\% | 20,447 | 26.17\% | 1.77\% | 1,050,497,835 | 13.20\% | 19,556 | 25.33\% | 1.83\% |
| 30.01\% - 40.00\% | 911,017,555 | 11.70\% | 10,243 | 13.11\% | 1.73\% | 948,320,114 | 11.91\% | 10,330 | 13.38\% | 1.71\% |
| 40.01\% - 50.00\% | 1,173,988,972 | 15.08\% | 11,073 | 14.17\% | 1.79\% | 1,245,737,000 | 15.65\% | 11,440 | 14.82\% | 1.70\% |
| 50.01\% - 60.00\% | 1,421,190,818 | 18.25\% | 11,884 | 15.21\% | 1.91\% | 1,456,363,603 | 18.30\% | 11,857 | 15.36\% | 1.74\% |
| 60.01\% - 70.00\% | 1,610,688,738 | 20.68\% | 12,631 | 16.17\% | 2.34\% | 1,691,040,245 | 21.25\% | 12,718 | 16.48\% | 1.97\% |
| 70.01\% - 80.00\% | 1,616,346,648 | 20.76\% | 11,844 | 15.16\% | 2.60\% | 1,567,171,103 | 19.69\% | 11,292 | 14.63\% | 2.35\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

11b. Original Loan to Market Value

| average: 63.93\% <br> Original Loan to Market Value (\%) | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | $\%$ of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | $\%$ of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| <= 30.00\% | 298,604,997 | 3.83\% | 5,768 | 7.38\% | 2.25\% | 344,406,862 | 4.33\% | 6,343 | 8.22\% | 2.15\% |
| 30.01\% - 40.00\% | 468,091,429 | 6.01\% | 7,052 | 9.03\% | 2.04\% | 533,070,197 | 6.70\% | 7,482 | 9.69\% | 1.97\% |
| 40.01\% - 50.00\% | 810,873,288 | 10.41\% | 10,112 | 12.94\% | 1.99\% | 896,988,675 | 11.27\% | 10,459 | 13.55\% | 1.89\% |
| 50.01\% - 60.00\% | 1,043,162,985 | 13.40\% | 11,151 | 14.27\% | 1.91\% | 1,136,740,722 | 14.28\% | 11,469 | 14.86\% | 1.80\% |
| 60.01\% - 70.00\% | 1,569,486,980 | 20.16\% | 14,970 | 19.16\% | 2.01\% | 1,691,546,322 | 21.25\% | 15,251 | 19.76\% | 1.87\% |
| 70.01\% - 80.00\% | 3,596,543,122 | 46.19\% | 29,069 | 37.21\% | 2.18\% | 3,356,377,122 | 42.17\% | 26,189 | 33.93\% | 1.95\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 12. Original Notional Amount

| Aggregate Outstanding Notional | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon |
| 50,000-75,000 | 511,751,219 | 6.57\% | 12,019 | 15.38\% | 2.75\% | 494,745,050 | 6.22\% | 11,521 | 14.92\% | 2.65\% |
| 75,001-100,000 | 1,051,365,769 | 13.50\% | 16,262 | 20.82\% | 2.45\% | 1,087,119,929 | 13.66\% | 16,297 | 21.11\% | 2.31\% |
| 100,001-125,000 | 1,275,493,887 | 16.38\% | 14,857 | 19.02\% | 2.29\% | 1,297,589,908 | 16.30\% | 14,739 | 19.09\% | 2.14\% |
| 125,001-150,000 | 1,387,076,926 | 17.81\% | 13,015 | 16.66\% | 2.19\% | 1,397,791,153 | 17.56\% | 12,786 | 16.56\% | 2.02\% |
| 150,001-175,000 | 906,631,926 | 11.64\% | 6,986 | 8.94\% | 2.10\% | 898,608,927 | 11.29\% | 6,760 | 8.76\% | 1.90\% |
| 175,001-200,000 | 893,178,858 | 11.47\% | 6,255 | 8.01\% | 1.85\% | 916,781,389 | 11.52\% | 6,237 | 8.08\% | 1.66\% |
| 200,001-225,000 | 425,044,615 | 5.46\% | 2,607 | 3.34\% | 1.77\% | 433,204,321 | 5.44\% | 2,592 | 3.36\% | 1.60\% |
| 225,001-250,000 | 420,742,095 | 5.40\% | 2,389 | 3.06\% | 1.65\% | 439,979,253 | 5.53\% | 2,407 | 3.12\% | 1.47\% |
| 250,001-275,000 | 181,778,374 | 2.33\% | 910 | 1.16\% | 1.70\% | 189,555,104 | 2.38\% | 916 | 1.19\% | 1.48\% |
| 275,001-300,000 | 223,239,462 | 2.87\% | 1,078 | 1.38\% | 1.44\% | 244,670,877 | 3.07\% | 1,126 | 1.46\% | 1.29\% |
| 300,001-325,000 | 89,870,242 | 1.15\% | 381 | 0.49\% | 1.54\% | 97,193,845 | 1.22\% | 396 | 0.51\% | 1.30\% |
| 325,001-350,000 | 96,236,753 | 1.24\% | 394 | 0.50\% | 1.44\% | 104,170,218 | 1.31\% | 409 | 0.53\% | 1.24\% |
| 350,001-375,000 | 43,358,848 | 0.56\% | 162 | 0.21\% | 1.44\% | 49,417,607 | 0.62\% | 177 | 0.23\% | 1.29\% |
| 375,001-400,000 | 70,131,579 | 0.90\% | 255 | 0.33\% | 1.39\% | 72,835,913 | 0.92\% | 253 | 0.33\% | 1.24\% |
| 400,001-425,000 | 22,949,825 | 0.29\% | 75 | 0.10\% | 1.41\% | 23,239,461 | 0.29\% | 72 | 0.09\% | 1.18\% |
| 425,001-450,000 | 29,728,831 | 0.38\% | 101 | 0.13\% | 1.22\% | 34,100,343 | 0.43\% | 109 | 0.14\% | 1.14\% |
| 450,001-475,000 | 13,201,767 | 0.17\% | 40 | 0.05\% | 1.07\% | 15,040,926 | 0.19\% | 43 | 0.06\% | 0.96\% |
| 475,001-500,000 | 37,066,696 | 0.48\% | 107 | 0.14\% | 1.15\% | 40,450,997 | 0.51\% | 110 | 0.14\% | 1.09\% |
| 500,001-1,000,000 | 91,429,876 | 1.17\% | 211 | 0.27\% | 0.90\% | 103,623,611 | 1.30\% | 224 | 0.29\% | 0.91\% |
| more | 16,485,251 | 0.21\% | 18 | 0.02\% | 0.79\% | 19,011,069 | 0.24\% | 19 | 0.02\% | 0.62\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 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 <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| < 1,000 | 39,638 | 0.00\% | 68 | 0.09\% | 1.57\% |  |  |  |  |  |
| 1,000-8,000 | 4,303,870 | 0.06\% | 902 | 1.15\% | 1.81\% | 4,186,265 | 0.05\% | 938 | 1.22\% | 3.12\% |
| 8,001-20,000 | 35,797,151 | 0.46\% | 2,506 | 3.21\% | 2.26\% | 29,949,044 | 0.38\% | 2,076 | 2.69\% | 2.33\% |
| 20,001-50,000 | 428,413,326 | 5.50\% | 11,352 | 14.53\% | 2.23\% | 392,248,986 | 4.93\% | 10,381 | 13.45\% | 2.30\% |
| 50,001-75,000 | 906,681,091 | 11.64\% | 14,385 | 18.41\% | 2.20\% | 861,582,046 | 10.83\% | 13,630 | 17.66\% | 2.13\% |
| 75,001-100,000 | 1,330,707,552 | 17.09\% | 15,239 | 19.51\% | 2.18\% | 1,352,002,306 | 16.99\% | 15,460 | 20.03\% | 2.09\% |
| 100,001-125,000 | 1,393,307,373 | 17.89\% | 12,443 | 15.93\% | 2.19\% | 1,400,300,525 | 17.59\% | 12,495 | 16.19\% | 2.03\% |
| 125,001-150,000 | 1,216,695,360 | 15.63\% | 8,909 | 11.40\% | 2.11\% | 1,220,045,445 | 15.33\% | 8,919 | 11.55\% | 1.91\% |
| 150,001-175,000 | 859,317,715 | 11.04\% | 5,325 | 6.82\% | 2.03\% | 891,243,334 | 11.20\% | 5,522 | 7.15\% | 1.80\% |
| 175,001-200,000 | 543,366,960 | 6.98\% | 2,919 | 3.74\% | 1.99\% | 602,203,303 | 7.57\% | 3,230 | 4.18\% | 1.70\% |
| 200,001-225,000 | 331,158,406 | 4.25\% | 1,566 | 2.00\% | 1.86\% | 347,845,317 | 4.37\% | 1,645 | 2.13\% | 1.54\% |
| 225,001-250,000 | 221,831,383 | 2.85\% | 940 | 1.20\% | 1.91\% | 255,718,620 | 3.21\% | 1,081 | 1.40\% | 1.62\% |
| 250,001-275,000 | 130,740,567 | 1.68\% | 500 | 0.64\% | 1.73\% | 152,538,933 | 1.92\% | 583 | 0.76\% | 1.53\% |
| 275,001-300,000 | 97,622,825 | 1.25\% | 341 | 0.44\% | 1.71\% | 104,763,812 | 1.32\% | 365 | 0.47\% | 1.39\% |
| 300,001-325,000 | 69,427,813 | 0.89\% | 222 | 0.28\% | 1.66\% | 76,505,327 | 0.96\% | 246 | 0.32\% | 1.41\% |
| 325,001-350,000 | 44,198,595 | 0.57\% | 131 | 0.17\% | 1.71\% | 57,771,877 | 0.73\% | 172 | 0.22\% | 1.45\% |
| 350,001-375,000 | 29,279,484 | 0.38\% | 81 | 0.10\% | 1.64\% | 41,164,432 | 0.52\% | 114 | 0.15\% | 1.31\% |
| 375,001-400,000 | 30,591,213 | 0.39\% | 79 | 0.10\% | 1.54\% | 24,741,726 | 0.31\% | 64 | 0.08\% | 1.44\% |
| 400,001-425,000 | 18,521,779 | 0.24\% | 45 | 0.06\% | 1.26\% | 28,384,965 | 0.36\% | 69 | 0.09\% | 1.17\% |
| 425,001-450,000 | 19,592,592 | 0.25\% | 45 | 0.06\% | 1.32\% | 20,196,111 | 0.25\% | 46 | 0.06\% | 1.17\% |
| 450,001-475,000 | 12,532,343 | 0.16\% | 27 | 0.03\% | 1.17\% | 13,380,330 | 0.17\% | 29 | 0.04\% | 1.08\% |
| 475,001-500,000 | 9,221,569 | 0.12\% | 19 | 0.02\% | 1.35\% | 14,105,300 | 0.18\% | 29 | 0.04\% | 1.41\% |
| 500,001-1,000,000 | 45,487,327 | 0.58\% | 71 | 0.09\% | 0.95\% | 54,556,856 | 0.69\% | 87 | 0.11\% | 0.91\% |
| more | 7,926,869 | 0.10\% | 7 | 0.01\% | 1.17\% | 13,695,041 | 0.17\% | 12 | 0.02\% | 0.77\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 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 <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 |
| Liquidity | 740,174,694 | 9.51\% | 8,657 | 11.08\% | 2.62\% | 667,570,685 | 8.39\% | 7,421 | 9.61\% | 2.32\% |
| Purchase | 4,753,871,078 | 61.05\% | 46,904 | 60.04\% | 1.98\% | 4,880,763,715 | 61.32\% | 46,731 | 60.54\% | 1.80\% |
| Refinance | 950,074,370 | 12.20\% | 8,265 | 10.58\% | 2.41\% | 853,032,762 | 10.72\% | 7,387 | 9.57\% | 2.16\% |
| Renovation | 69,053,956 | 0.89\% | 995 | 1.27\% | 2.76\% | 62,376,455 | 0.78\% | 832 | 1.08\% | 2.54\% |
| Subrogation | 1,030,059,115 | 13.23\% | 10,514 | 13.46\% | 1.90\% | 1,212,421,500 | 15.23\% | 11,744 | 15.21\% | 1.93\% |
| Substitution | 243,529,588 | 3.13\% | 2,787 | 3.57\% | 1.73\% | 282,964,784 | 3.56\% | 3,078 | 3.99\% | 1.97\% |
| Unknown |  |  |  |  |  |  |  |  |  |  |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 1 | 100.00\% | 1.91\% |

## 15. Occupancy Status

| Occupancy Status | 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 |
| Prima Casa | 7,594,275,313 | 97.53\% | 75,550 | 96.71\% | 2.09\% | 7,737,923,860 | 97.22\% | 74,443 | 96.44\% | 1.92\% |
| Seconda Casa | 192,487,488 | 2.47\% | 2,572 | 3.29\% | 1.83\% | 221,206,041 | 2.78\% | 2,750 | 3.56\% | 1.65\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

16. Interest Payment Frequency

| Interest Payment Frequency | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Monthly | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 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 <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Non ING | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 18. Number of Loans Per Borrower

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Number of Loans Per Borrower | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | s of Total | Weighted Average Coupon |
| 1 | 7,782,947,759 | 99.95\% | 78,085 | 99.95\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
| More than 1 | 3,815,042 | 0.05\% | 37 | 0.05\% | 0.00\% |  |  |  |  |  |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 19. Payment Holidays

| Payment Holidays | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | \% of Total | Nr of Loans | \% of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| No Payment Holidays | 7,778,873,663 | 99.90\% | 78,048 | 99.91\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
| Payment Holidays pursuant Law Decree n. 39 |  |  |  |  |  |  |  |  |  |  |
| Payment Holidays Moratoria ABI | 7,889,138 | 0.10\% | 74 | 0.09\% | 0.00\% |  |  |  |  |  |
| Payment Holidays pursuant Law Decree n. 132 |  |  |  |  |  |  |  |  |  |  |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |

## 20. Employment Type

| Employment Type | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Aggregate Outstanding Not. Amount | $\%$ of <br> Total | Nr of Loans | \% of <br> Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | \% of <br> Total | Nr of Loans | \% of Total | Weighted Average Coupon |
| Employed | 6,350,383,471 | 81.55\% | 64,405 | 82.44\% | 2.13\% | 6,430,362,845 | 80.79\% | 63,343 | 82.44\% | 1.96\% |
| Other | 19,475,441 | 0.25\% | 192 | 0.25\% | 1.21\% | 23,006,938 | 0.29\% | 209 | 0.25\% | 1.16\% |
| Pensioner | 139,299,470 | 1.79\% | 2,076 | 2.66\% | 2.67\% | 129,783,371 | 1.63\% | 1,852 | 2.66\% | 2.36\% |
| Self-employed | 1,233,456,841 | 15.84\% | 10,846 | 13.88\% | 1.78\% | 1,331,046,431 | 16.72\% | 11,202 | 13.88\% | 1.64\% |
| Temporary | 29,839,915 | 0.38\% | 383 | 0.49\% | 2.00\% | 31,649,115 | 0.40\% | 386 | 0.49\% | 1.81\% |
| Unemployed | 14,307,663 | 0.18\% | 220 | 0.28\% | 2.49\% | 13,281,201 | 0.17\% | 201 | 0.28\% | 2.19\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 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 <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 |
| Broker | 4,494,408,410 | 57.72\% | 41,746 | 53.44\% | 2.37\% | 4,177,491,051 | 52.49\% | 37,662 | 53.44\% | 2.17\% |
| ING | 2,400,738,756 | 30.83\% | 27,202 | 34.82\% | 1.73\% | 2,729,690,143 | 34.30\% | 29,346 | 34.82\% | 1.67\% |
| MOL | 891,615,635 | 11.45\% | 9,174 | 11.74\% | 1.59\% | 1,051,948,706 | 13.22\% | 10,185 | 11.74\% | 1.53\% |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 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 | 1 | $267,340.74$ | $0.00 \%$ | $0.00 \%$ |
| Floating to Fixed | 1,595 | $156,447,956.51$ | $2.04 \%$ | $2.01 \%$ |
| Fixed to Fixed | 299 | $25,736,622.13$ | $0.38 \%$ | $0.33 \%$ |

## 23. Discounted Instalments

|  | Current Period |  |  |  |  | Issue Date |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Discounted Instalments | 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 |
| No Discounted Installments | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 7,959,129,901 | 100.00\% | 77,193 | 100.00\% | 1.91\% |
| Discounted Installments |  |  |  |  |  |  |  |  |  |  |
|  | 7,786,762,801 | 100.00\% | 78,122 | 100.00\% | 2.08\% | 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 | 77,630 | 0 | 2,636 | 2,636 | 7,733,715,515 | 99.37\% | 99.32\% |
| 0-1 Month | 205 | 70,107 | 38,804 | 108,911 | 21,972,456 | 0.26\% | 0.28\% |
| 1-2 Months | 64 | 49,747 | 24,401 | 74,148 | 7,560,515 | 0.08\% | 0.10\% |
| 2-3 Months | 39 | 48,185 | 24,041 | 72,226 | 4,167,904 | 0.05\% | 0.05\% |
| 3-4 Months | 22 | 27,108 | 14,410 | 41,518 | 2,210,724 | 0.03\% | 0.03\% |
| 4-5 Months | 28 | 63,901 | 32,317 | 96,218 | 3,338,058 | 0.04\% | 0.04\% |
| 5-6 Months | 13 | 27,148 | 12,003 | 39,151 | 1,186,856 | 0.02\% | 0.02\% |
| 6-7 Months | 7 | 20,417 | 8,102 | 28,520 | 715,279 | 0.01\% | 0.01\% |
| 7-8 Months | 8 | 19,000 | 9,509 | 28,509 | 757,058 | 0.01\% | 0.01\% |
| 8-9 Months | 8 | 27,579 | 9,955 | 37,534 | 700,759 | 0.01\% | 0.01\% |
| 9-10 Months | 7 | 23,570 | 15,551 | 39,121 | 673,203 | 0.01\% | 0.01\% |
| 10-11 Months | 2 | 6,740 | 569 | 7,309 | 152,996 | 0.00\% | 0.00\% |
| 11-12 Months | 3 | 16,445 | 8,619 | 25,064 | 351,435 | 0.00\% | 0.00\% |
| > 12 Months | 12 | 84,242 | 35,235 | 119,477 | 1,370,906 | 0.02\% | 0.02\% |
| Payment Holiday | 74 | 85,487 | 13,829 | 99,316 | 7,889,138 | 0.09\% | 0.10\% |
|  | 78,122 | 569,677 | 249,981 | 819,657 | 7,786,762,801 | 100.00\% | 100.00\% |

## 25. Performance

|  | Nr of <br> Loans | Principal in <br> arrears | Interest in <br> arrears | Total <br> amount in <br> arrears | Aggregate Outst. Not. Amt <br> Current | at Event | \% Nr of <br> Loans | \% of Aggregate <br> Outstanding Not. <br> Amt |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| Status |  |  |  |  |  |  |  |  |
|  | 17 | $1,337.99$ | 943.08 | $2,281.07$ | $1,697,090.49$ | $1,710,439.21$ | $0.02 \%$ | $0.02 \%$ |
| Reperforming | 169 | $372,065.38$ | $152,474.60$ | $524,539.98$ | $18,296,280.67$ | $18,493,772.83$ | $0.22 \%$ | $0.23 \%$ |
| Default | 0 |  |  |  |  |  | $0.00 \%$ |  |
| Incaglio | 12 | $84,242.09$ | $35,234.76$ | $119,476.85$ | $1,370,906.16$ | $1,381,233.04$ | $0.02 \%$ | $0.02 \%$ |
| $>12$ Months in Arrears | 8 | 0.00 | 0.00 | 0.00 | $887,286.96$ | $887,286.96$ | $0.01 \%$ | $0.01 \%$ |
| Sofferenza | $\mathbf{2 0 6}$ | $\mathbf{4 5 7 , 6 4 5 . 4 6}$ | $\mathbf{1 8 8 , 6 5 2 . 4 4}$ | $\mathbf{6 4 6 , 2 9 7 . 9 0}$ | $\mathbf{2 2 , 2 5 1 , 5 6 4 . 2 8}$ | $\mathbf{2 2 , 4 7 2 , 7 3 2 . 0 4}$ | $\mathbf{0 . 2 6 \%}$ | $\mathbf{0 . 2 9 \%}$ |

## 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. |
| :---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| Notional Balance <br> $(\%)$ |  |  |  |  |  |  |  |  |

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 Court Solution | Outstanding Notional Balance in arrears | Property <br> 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\% |

## 27. Transaction Parties

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

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The Netherlands

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