

Leone Arancio RMBS S.R.L.



Monthly Investor Report

06 June 2019

Description

| | |
|---------------------|-----------------|
| Issue Date | 5 July 2018 |
| Final Maturity Date | 04 October 2078 |
| Next Payment Date | 04 July 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 | 06-Jun-19 | 5 July 201 |
| Portfolio Cut off date | 01-May-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 | 170,098,072.31 | 99,11 |
| Of which Realised Loss | 0.00 | 0.00 |
| Of which Principal in Arrears | 489,476.72 | 0.00 |
| Of which Active Outstanding Notional Amount | 7,788,542,450.97 | 7,959,129,900.89 |
| Number of Loans | 77,717 | 77,193 |
| Number of Borrowers | 77,717 | 77,193 |
| Average Principal Balance (Loanparts) | 100,216.72 | 103,106.89 |
| Average Principal Balance (Borrowers) | 100,216.72 | 103,106.89 |
| Coupon: Weighted Average | 1.79% | 1.91% |
| Minimum | 0.00% | 0.00% |
| Maximum | 7.20% | 7.20% |
| Weighted Average Original Loan to Market Value | 63.72% | 62.76% |
| Weighted Average Loan to Market Value | 52.69% | 52.64% |
| Seasoning (months): Weighted Average | 66.28 | 61.16 |
| Remaining Tenor (months): Weighted Average | 237.22 | 238.71 |
| Weighted Average Interest Rate on Fixed Interest Rate Loans | 3.31% | 3.38% |
| Weighted Average Interest Rate on Rata Costante Loans | 1.20% | 4.37% |
| Weighted Average Spread on Floating Rate Loans | 1.50% | 1.64% |
| Total Set-off Risk | 539,170,109.87 | 740,245,298.19 |
| Amount of Principal of Constant Installment loans that will be lost at their maximum maturity | 0.00 | 0,00 |

Stop Replenishment Criteria

| | Current | Initial |
|--|--------------|--------------|
| 1. The long-term rating of ING Bank does not fall below, respectively, "A" by Fitch and "BBB(high) by DBRS | A+ / A(high) | A+ / A(high) |
| 2. Balance of the principal deficiency Ledger is not equal to zero | 0.00% | 0.00% |
| 3. The Cumulative Gross Default Ratio exceed 2.25% | 0.16% | 0.00% |
| 4. The Quarterly Delinquency Ratio exceed 0.75% | 0.41% | 0.00% |
| 5. The balance of main transaction account is higher than the Amorisatation Amount Limit (10%) | 0.03% | 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 | 0.12% | 0.00% |

2. Product Type

| Product Type | Current Period | | | | | Issue Date | | | | |
|--------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Adjustable Rate | 1,823,375,375 | 23.41% | 16,524 | 21.26% | 2.67% | 1,560,772,515 | 19.61% | 13,840 | 17.93% | 2.69% |
| Rata Costante | 171,175,591 | 2.20% | 2,015 | 2.59% | 1.20% | 206,875,696 | 2.60% | 2,235 | 2.90% | 4.37% |
| Fixed | 828,743,859 | 10.64% | 12,755 | 16.41% | 3.31% | 977,413,850 | 12.28% | 14,111 | 18.28% | 3.38% |
| Floating (BCE) | 240,927,394 | 3.09% | 2,560 | 3.29% | 2.38% | 283,382,757 | 3.56% | 2,836 | 3.67% | 1.36% |
| Floating (EURIBOR) | 4,724,320,233 | 60.66% | 43,863 | 56.44% | 1.17% | 4,930,685,084 | 61.95% | 44,171 | 57.22% | 1.30% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

3. Loan Coupon

| Coupon Loan Part (%) | Current Period | | | | | Issue Date | | | | |
|----------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| 0.00% - 0.00% | 6,056,575 | 0.08% | 33 | 0.04% | 0.00% | 3,774,643 | 0.05% | 18 | 0.02% | 0.00% |
| 0.01% - 0.50% | 841,929,890 | 10.81% | 8,783 | 11.30% | 0.30% | 837,540,314 | 10.52% | 8,157 | 10.57% | 0.31% |
| 0.51% - 1.00% | 1,437,526,743 | 18.46% | 14,467 | 18.61% | 0.73% | 1,383,633,003 | 17.38% | 13,675 | 17.72% | 0.71% |
| 1.00% - 1.50% | 949,880,381 | 12.20% | 8,307 | 10.69% | 1.24% | 743,162,320 | 9.34% | 6,890 | 8.93% | 1.29% |
| 1.51% - 2.00% | 1,340,246,131 | 17.21% | 11,076 | 14.25% | 1.69% | 1,496,127,268 | 18.80% | 11,878 | 15.39% | 1.76% |
| 2.01% - 2.50% | 1,081,423,170 | 13.88% | 10,512 | 13.53% | 2.31% | 1,255,677,165 | 15.78% | 11,133 | 14.42% | 2.29% |
| 2.51% - 3.00% | 1,290,061,026 | 16.56% | 13,160 | 16.93% | 2.77% | 1,200,068,194 | 15.08% | 11,745 | 15.22% | 2.79% |
| 3.01% - 3.25% | 357,711,999 | 4.59% | 3,842 | 4.94% | 3.11% | 308,995,801 | 3.88% | 3,385 | 4.39% | 3.13% |
| 3.26% - 3.50% | 127,282,729 | 1.63% | 1,621 | 2.09% | 3.37% | 142,231,156 | 1.79% | 1,630 | 2.11% | 3.37% |
| 3.51% - 3.75% | 104,765,980 | 1.35% | 1,316 | 1.69% | 3.61% | 104,895,923 | 1.32% | 1,234 | 1.60% | 3.60% |
| 3.76% - 4.00% | 52,880,797 | 0.68% | 822 | 1.06% | 3.88% | 50,472,236 | 0.63% | 754 | 0.98% | 3.87% |
| 4.01% - 4.25% | 36,745,515 | 0.47% | 560 | 0.72% | 4.12% | 37,263,332 | 0.47% | 496 | 0.64% | 4.14% |
| 4.26% - 4.50% | 22,770,249 | 0.29% | 379 | 0.49% | 4.40% | 58,775,697 | 0.74% | 748 | 0.97% | 4.38% |
| 4.51% - 4.75% | 24,060,676 | 0.31% | 439 | 0.56% | 4.63% | 50,583,727 | 0.64% | 804 | 1.04% | 4.63% |
| 4.76% - 5.00% | 32,187,504 | 0.41% | 640 | 0.82% | 4.87% | 76,001,823 | 0.95% | 1,131 | 1.47% | 4.88% |
| 5.01% - 5.25% | 18,283,325 | 0.23% | 429 | 0.55% | 5.13% | 76,086,185 | 0.96% | 1,131 | 1.47% | 5.15% |
| 5.26% - 5.50% | 21,853,566 | 0.28% | 435 | 0.56% | 5.38% | 53,965,719 | 0.68% | 941 | 1.22% | 5.37% |
| 5.51% - 5.75% | 26,776,925 | 0.34% | 545 | 0.70% | 5.61% | 54,859,808 | 0.69% | 915 | 1.19% | 5.61% |
| 5.76% - 6.00% | 12,491,568 | 0.16% | 266 | 0.34% | 5.85% | 20,053,701 | 0.25% | 428 | 0.55% | 5.85% |
| 6.01% - 6.25% | 2,033,760 | 0.03% | 51 | 0.07% | 6.05% | 2,677,380 | 0.03% | 60 | 0.08% | 6.05% |
| 6.26% - 6.50% | 993,777 | 0.01% | 23 | 0.03% | 6.40% | 1,575,427 | 0.02% | 28 | 0.04% | 6.38% |
| 6.51% - 6.75% | 217,059 | 0.00% | 5 | 0.01% | 6.56% | 259,525 | 0.00% | 5 | 0.01% | 6.57% |
| 6.76% - 7.00% | 172,260 | 0.00% | 3 | 0.00% | 6.84% | 241,133 | 0.00% | 4 | 0.01% | 6.85% |
| 7.01% - 7.25% | 190,847 | 0.00% | 3 | 0.00% | 7.16% | 208,422 | 0.00% | 3 | 0.00% | 7.16% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

4. Origination Year

| Origination Year | Current Period | | | | | Issue Date | | | | |
|------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| 2004 | 23,508,823 | 0.30% | 567 | 0.73% | 0.45% | 29,610,965 | 0.37% | 621 | 0.80% | 0.46% |
| 2005 | 104,392,429 | 1.34% | 2,029 | 2.61% | 0.54% | 128,337,522 | 1.61% | 2,235 | 2.90% | 0.55% |
| 2006 | 239,115,703 | 3.07% | 3,432 | 4.42% | 0.84% | 280,545,959 | 3.52% | 3,729 | 4.83% | 0.93% |
| 2007 | 396,847,850 | 5.10% | 4,667 | 6.01% | 1.19% | 464,861,475 | 5.84% | 5,087 | 6.59% | 1.32% |
| 2008 | 424,596,237 | 5.45% | 4,980 | 6.41% | 1.27% | 506,634,642 | 6.37% | 5,998 | 7.77% | 2.42% |
| 2009 | 363,724,910 | 4.67% | 4,247 | 5.46% | 2.04% | 436,110,107 | 5.48% | 4,875 | 6.32% | 1.92% |
| 2010 | 409,283,958 | 5.25% | 4,312 | 5.55% | 1.12% | 476,949,417 | 5.99% | 4,681 | 6.06% | 1.06% |
| 2011 | 960,869,708 | 12.34% | 9,143 | 11.76% | 1.10% | 1,103,112,069 | 13.86% | 9,934 | 12.87% | 1.12% |
| 2012 | 428,547,013 | 5.50% | 4,068 | 5.23% | 2.12% | 499,947,482 | 6.28% | 4,504 | 5.83% | 2.20% |
| 2013 | 354,630,368 | 4.55% | 3,347 | 4.31% | 2.15% | 418,679,090 | 5.26% | 3,738 | 4.84% | 2.35% |
| 2014 | 356,948,406 | 4.58% | 3,531 | 4.54% | 2.06% | 421,447,394 | 5.30% | 3,943 | 5.11% | 2.42% |
| 2015 | 518,615,516 | 6.66% | 5,121 | 6.59% | 2.03% | 622,027,684 | 7.82% | 5,778 | 7.49% | 2.30% |
| 2016 | 1,094,994,265 | 14.06% | 10,252 | 13.19% | 2.03% | 1,293,251,078 | 16.25% | 11,378 | 14.74% | 2.17% |
| 2017 | 1,025,392,170 | 13.17% | 9,106 | 11.72% | 2.29% | 1,198,808,474 | 15.06% | 10,052 | 13.02% | 2.43% |
| 2018 | 976,175,455 | 12.53% | 8,021 | 10.32% | 2.18% | 78,806,542 | 0.99% | 640 | 0.83% | 2.38% |
| 2019 | 110,899,641 | 1.42% | 894 | 1.15% | 1.99% | | | | | |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

5. Maturity Year

| Maturity Year | Current Period | | | | | Issue Date | | | | |
|---------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| 2018 | | | | | | 3,025,065 | 0.04% | 650 | 0.84% | 3.23% |
| 2019 | 1,400,397 | 0.02% | 495 | 0.64% | 2.05% | 10,625,272 | 0.13% | 867 | 1.12% | 2.18% |
| 2020 | 9,951,857 | 0.13% | 878 | 1.13% | 1.10% | 20,973,886 | 0.26% | 956 | 1.24% | 1.06% |
| 2021 | 28,398,016 | 0.36% | 1,462 | 1.88% | 1.72% | 46,234,780 | 0.58% | 1,563 | 2.02% | 1.73% |
| 2022 | 38,297,239 | 0.49% | 1,409 | 1.81% | 1.95% | 54,790,129 | 0.69% | 1,496 | 1.94% | 2.14% |
| 2023 | 57,730,044 | 0.74% | 1,627 | 2.09% | 1.68% | 77,439,897 | 0.97% | 1,748 | 2.26% | 2.10% |
| 2024 | 53,153,658 | 0.68% | 1,262 | 1.62% | 1.60% | 68,956,761 | 0.87% | 1,342 | 1.74% | 1.49% |
| 2025 | 90,346,554 | 1.16% | 1,788 | 2.30% | 1.16% | 114,210,990 | 1.43% | 1,928 | 2.50% | 1.20% |
| 2026 | 189,327,501 | 2.43% | 3,397 | 4.37% | 1.43% | 234,572,259 | 2.95% | 3,669 | 4.75% | 1.89% |
| 2027 | 168,870,738 | 2.17% | 2,760 | 3.55% | 1.90% | 206,796,466 | 2.60% | 3,002 | 3.89% | 2.17% |
| 2028 | 177,714,933 | 2.28% | 2,517 | 3.24% | 1.74% | 187,030,402 | 2.35% | 2,396 | 3.10% | 2.00% |
| 2029 | 150,181,262 | 1.93% | 1,971 | 2.54% | 1.59% | 172,063,795 | 2.16% | 2,062 | 2.67% | 2.06% |
| 2030 | 191,639,870 | 2.46% | 2,345 | 3.02% | 1.37% | 226,130,906 | 2.84% | 2,530 | 3.28% | 1.76% |
| 2031 | 348,116,496 | 4.47% | 4,040 | 5.20% | 1.38% | 411,945,269 | 5.18% | 4,407 | 5.71% | 1.86% |
| 2032 | 261,430,215 | 3.36% | 2,979 | 3.83% | 1.88% | 306,100,704 | 3.85% | 3,243 | 4.20% | 2.14% |
| 2033 | 251,330,894 | 3.23% | 2,665 | 3.43% | 2.07% | 232,305,294 | 2.92% | 2,244 | 2.91% | 2.22% |
| 2034 | 188,222,842 | 2.42% | 1,855 | 2.39% | 1.76% | 197,680,999 | 2.48% | 1,824 | 2.36% | 1.68% |
| 2035 | 222,918,530 | 2.86% | 2,118 | 2.73% | 1.37% | 249,157,783 | 3.13% | 2,245 | 2.91% | 1.48% |
| 2036 | 508,160,702 | 6.52% | 4,752 | 6.11% | 1.53% | 586,458,550 | 7.37% | 5,188 | 6.72% | 1.62% |
| 2037 | 430,415,439 | 5.53% | 3,955 | 5.09% | 1.85% | 495,024,013 | 6.22% | 4,340 | 5.62% | 1.99% |
| 2038 | 348,684,032 | 4.48% | 3,176 | 4.09% | 2.09% | 282,344,288 | 3.55% | 2,323 | 3.01% | 2.07% |
| 2039 | 239,838,047 | 3.08% | 2,008 | 2.58% | 1.99% | 237,585,284 | 2.99% | 1,880 | 2.44% | 1.88% |
| 2040 | 266,185,958 | 3.42% | 2,151 | 2.77% | 1.47% | 302,448,276 | 3.80% | 2,356 | 3.05% | 1.57% |
| 2041 | 503,009,298 | 6.46% | 3,721 | 4.79% | 1.44% | 562,657,856 | 7.07% | 4,011 | 5.20% | 1.52% |
| 2042 | 401,871,461 | 5.16% | 3,139 | 4.04% | 2.04% | 455,709,018 | 5.73% | 3,436 | 4.45% | 2.16% |
| 2043 | 390,472,967 | 5.01% | 2,991 | 3.85% | 2.07% | 294,265,351 | 3.70% | 2,137 | 2.77% | 2.16% |
| 2044 | 240,519,842 | 3.09% | 1,863 | 2.40% | 1.90% | 228,623,238 | 2.87% | 1,722 | 2.23% | 2.21% |
| 2045 | 253,938,339 | 3.26% | 1,903 | 2.45% | 1.86% | 287,025,761 | 3.61% | 2,089 | 2.71% | 2.13% |
| 2046 | 479,696,208 | 6.16% | 3,433 | 4.42% | 1.79% | 542,474,617 | 6.82% | 3,751 | 4.86% | 1.95% |
| 2047 | 535,201,687 | 6.87% | 3,829 | 4.93% | 2.19% | 607,723,013 | 7.64% | 4,190 | 5.43% | 2.33% |
| 2048 | 492,219,185 | 6.32% | 3,480 | 4.48% | 2.15% | 105,104,887 | 1.32% | 703 | 0.91% | 2.18% |
| 2049 | 148,885,636 | 1.91% | 1,028 | 1.32% | 1.90% | 19,766,453 | 0.25% | 120 | 0.16% | 1.10% |
| 2050 | 28,660,420 | 0.37% | 168 | 0.22% | 1.03% | 31,467,790 | 0.40% | 181 | 0.23% | 0.98% |
| 2051 | 57,878,783 | 0.74% | 329 | 0.42% | 0.81% | 62,084,080 | 0.78% | 345 | 0.45% | 0.75% |
| 2052 | 27,736,031 | 0.36% | 186 | 0.24% | 1.89% | 31,294,473 | 0.39% | 207 | 0.27% | 1.97% |
| 2053 | 6,137,371 | 0.08% | 37 | 0.05% | 2.18% | 7,032,298 | 0.09% | 42 | 0.05% | 2.22% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

6. Seasoning

| Seasoning (years) | Current Period | | | | | Issue Date | | | | |
|-------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| < 0.5 | 321,756,314 | 4.13% | 2,561 | 3.30% | 2.07% | 487,957,330 | 6.13% | 3,999 | 5.18% | 2.40% |
| 0.5 - 1 | 609,178,134 | 7.82% | 5,036 | 6.48% | 2.19% | 595,544,982 | 7.48% | 4,995 | 6.47% | 2.43% |
| 1 - 2 | 854,945,996 | 10.98% | 7,439 | 9.57% | 2.26% | 1,371,237,811 | 17.23% | 12,022 | 15.57% | 2.23% |
| 2 - 3 | 1,168,727,998 | 15.01% | 10,838 | 13.95% | 2.15% | 647,287,090 | 8.13% | 6,002 | 7.78% | 2.26% |
| 3 - 4 | 612,096,177 | 7.86% | 5,946 | 7.65% | 1.97% | 465,928,799 | 5.85% | 4,319 | 5.60% | 2.39% |
| 4 - 5 | 424,163,814 | 5.45% | 4,164 | 5.36% | 2.03% | 386,470,186 | 4.86% | 3,518 | 4.56% | 2.39% |
| 5 - 6 | 302,400,235 | 3.88% | 2,964 | 3.81% | 2.14% | 493,520,302 | 6.20% | 4,445 | 5.76% | 2.27% |
| 6 - 7 | 441,976,586 | 5.67% | 4,179 | 5.38% | 2.18% | 1,083,141,223 | 13.61% | 9,593 | 12.43% | 1.18% |
| 7 - 8 | 874,961,752 | 11.23% | 8,069 | 10.38% | 1.22% | 528,062,358 | 6.63% | 5,240 | 6.79% | 1.06% |
| 8 - 9 | 535,709,522 | 6.88% | 5,672 | 7.30% | 1.10% | 368,301,365 | 4.63% | 4,005 | 5.19% | 1.79% |
| 9 - 10 | 276,280,949 | 3.55% | 3,138 | 4.04% | 2.06% | 547,762,505 | 6.88% | 6,507 | 8.43% | 2.34% |
| 10 - more | 1,366,344,973 | 17.54% | 17,711 | 22.79% | 1.15% | 983,915,951 | 12.36% | 12,548 | 16.26% | 1.16% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

7. Remaining Tenor

| Remaining Tenor (years) | Current Period | | | | | Issue Date | | | | |
|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| < 1 | 3,053,467 | 0.04% | 713 | 0.92% | 1.58% | 4,881,367 | 0.06% | 853 | 1.11% | 2.99% |
| 1 - 2 | 15,224,226 | 0.20% | 1,084 | 1.39% | 1.37% | 11,673,724 | 0.15% | 812 | 1.05% | 1.86% |
| 2 - 3 | 33,536,145 | 0.43% | 1,526 | 1.96% | 1.83% | 23,190,819 | 0.29% | 1,010 | 1.31% | 1.17% |
| 3 - 4 | 42,463,808 | 0.55% | 1,438 | 1.85% | 1.90% | 51,303,680 | 0.64% | 1,658 | 2.15% | 1.83% |
| 4 - 5 | 65,721,707 | 0.84% | 1,703 | 2.19% | 1.57% | 61,319,896 | 0.77% | 1,622 | 2.10% | 2.27% |
| 5 - 6 | 47,110,334 | 0.60% | 1,045 | 1.34% | 1.53% | 77,872,870 | 0.98% | 1,666 | 2.16% | 1.87% |
| 6 - 7 | 118,480,207 | 1.52% | 2,291 | 2.95% | 1.18% | 62,733,210 | 0.79% | 1,191 | 1.54% | 1.44% |
| 7 - 8 | 198,055,663 | 2.54% | 3,492 | 4.49% | 1.60% | 130,377,240 | 1.64% | 2,183 | 2.83% | 1.21% |
| 8 - 9 | 163,775,365 | 2.10% | 2,524 | 3.25% | 1.89% | 258,731,959 | 3.25% | 4,018 | 5.21% | 1.99% |
| 9 - 10 | 193,497,949 | 2.48% | 2,664 | 3.43% | 1.62% | 192,081,726 | 2.41% | 2,687 | 3.48% | 2.18% |
| 10 - 11 | 126,744,377 | 1.63% | 1,634 | 2.10% | 1.58% | 188,048,997 | 2.36% | 2,370 | 3.07% | 2.07% |
| 11 - 12 | 241,021,714 | 3.09% | 2,861 | 3.68% | 1.33% | 158,097,096 | 1.99% | 1,887 | 2.44% | 1.88% |
| 12 - 13 | 346,393,063 | 4.45% | 4,028 | 5.18% | 1.52% | 281,851,914 | 3.54% | 3,103 | 4.02% | 1.94% |
| 13 - 14 | 258,100,281 | 3.31% | 2,841 | 3.66% | 2.00% | 396,399,447 | 4.98% | 4,241 | 5.49% | 1.78% |
| 14 - 15 | 238,175,838 | 3.06% | 2,494 | 3.21% | 1.96% | 298,934,689 | 3.76% | 3,127 | 4.05% | 2.22% |
| 15 - 16 | 176,307,831 | 2.26% | 1,708 | 2.20% | 1.62% | 208,039,355 | 2.61% | 1,975 | 2.56% | 2.13% |
| 16 - 17 | 268,940,884 | 3.45% | 2,523 | 3.25% | 1.32% | 214,303,861 | 2.69% | 1,972 | 2.55% | 1.63% |
| 17 - 18 | 549,834,533 | 7.06% | 5,164 | 6.64% | 1.65% | 254,424,291 | 3.20% | 2,276 | 2.95% | 1.42% |
| 18 - 19 | 388,223,953 | 4.98% | 3,512 | 4.52% | 1.92% | 634,689,777 | 7.97% | 5,635 | 7.30% | 1.69% |
| 19 - 20 | 344,539,935 | 4.42% | 3,105 | 4.00% | 2.09% | 473,695,456 | 5.95% | 4,115 | 5.33% | 2.04% |
| 20 - 21 | 210,222,925 | 2.70% | 1,719 | 2.21% | 1.80% | 265,464,873 | 3.34% | 2,146 | 2.78% | 2.03% |
| 21 - 22 | 305,237,041 | 3.92% | 2,437 | 3.14% | 1.49% | 213,897,413 | 2.69% | 1,683 | 2.18% | 1.76% |
| 22 - 23 | 529,207,600 | 6.79% | 3,866 | 4.97% | 1.53% | 317,992,357 | 4.00% | 2,458 | 3.18% | 1.57% |
| 23 - 24 | 378,296,535 | 4.86% | 2,996 | 3.86% | 2.07% | 599,796,963 | 7.54% | 4,246 | 5.50% | 1.56% |
| 24 - 25 | 372,449,392 | 4.78% | 2,848 | 3.66% | 2.05% | 464,716,130 | 5.84% | 3,545 | 4.59% | 2.22% |
| 25 - 26 | 224,312,649 | 2.88% | 1,725 | 2.22% | 1.90% | 221,106,574 | 2.78% | 1,591 | 2.06% | 2.16% |
| 26 - 27 | 277,543,536 | 3.56% | 2,061 | 2.65% | 1.79% | 243,845,653 | 3.06% | 1,824 | 2.36% | 2.21% |
| 27 - 28 | 548,958,701 | 7.05% | 3,906 | 5.03% | 1.92% | 299,538,873 | 3.76% | 2,158 | 2.80% | 2.08% |
| 28 - 29 | 451,668,606 | 5.80% | 3,208 | 4.13% | 2.18% | 636,929,621 | 8.00% | 4,394 | 5.69% | 2.04% |
| 29 - 30 | 537,354,797 | 6.90% | 3,794 | 4.88% | 2.10% | 551,612,125 | 6.93% | 3,793 | 4.91% | 2.32% |
| 30 - more | 134,089,386 | 1.72% | 807 | 1.04% | 1.22% | 161,577,945 | 2.03% | 954 | 1.24% | 1.17% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

8. Interest Type

| Interest Type | Current Period | | | | | Issue Date | | | | |
|--------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Fixed Rate | 2,688,573,921 | 34.52% | 29,701 | 38.22% | 2.90% | 2,735,607,085 | 34.37% | 30,095 | 38.99% | 3.07% |
| Floating Rate BCE | 240,927,394 | 3.09% | 2,560 | 3.29% | 2.38% | 283,382,757 | 3.56% | 2,836 | 3.67% | 1.36% |
| Floating Rate EURIBOR 1M | 2,305,241,459 | 29.60% | 24,037 | 30.93% | 0.63% | 2,478,511,409 | 31.14% | 24,203 | 31.35% | 0.66% |
| Floating Rate EURIBOR 3M | 2,553,799,677 | 32.79% | 21,419 | 27.56% | 1.61% | 2,461,628,649 | 30.93% | 20,059 | 25.99% | 1.95% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 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 | 2,652,119,234 | 34.05% | 29,279 | 37.67% | 2.87% | 2,625,202,113 | 32.98% | 28,752 | 37.25% | 2.92% |
| Floating | 4,965,247,626 | 63.75% | 46,423 | 59.73% | 1.23% | 5,131,405,213 | 64.47% | 46,259 | 59.93% | 1.30% |
| 2017 | 19,239,840 | 0.25% | 252 | 0.32% | 0.22% | 23,027,007 | 0.29% | 268 | 0.35% | 0.30% |
| 2018 | 86,279,243 | 1.11% | 1,027 | 1.32% | 0.24% | 104,022,751 | 1.31% | 1,120 | 1.45% | 5.17% |
| 2019 | 59,372,044 | 0.76% | 664 | 0.85% | 2.53% | 68,577,294 | 0.86% | 719 | 0.93% | 4.48% |
| 2020 | 5,564,702 | 0.07% | 65 | 0.08% | 4.71% | 5,987,164 | 0.08% | 66 | 0.09% | 4.70% |
| 2021 | 719,761 | 0.01% | 7 | 0.01% | 5.16% | 908,358 | 0.01% | 9 | 0.01% | 5.14% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

10.a. Geography Region

| Region | Current Period | | | | | Issue Date | | | | |
|----------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Central Italy | 2,189,259,087 | 28.11% | 20,219 | 26.02% | 1.88% | 2,284,803,894 | 28.71% | 20,473 | 26.52% | 2.00% |
| Northern Italy | 3,882,630,393 | 49.85% | 39,095 | 50.30% | 1.51% | 4,078,583,737 | 51.24% | 39,896 | 51.68% | 1.69% |
| Not Available | 2,071,787 | 0.03% | 22 | 0.03% | 2.78% | | | | | |
| Southern Italy | 1,714,581,184 | 22.01% | 18,381 | 23.65% | 2.28% | 1,595,742,270 | 20.05% | 16,824 | 21.79% | 2.35% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

10.b. Borrower Nationality

| Region | Current Period | | | | | Issue Date | | | | |
|--------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| IT | 7,655,435,042 | 98.29% | 76,440 | 98.36% | 1.78% | 7,842,806,447 | 98.54% | 76,109 | 98.60% | 1.91% |
| others | 133,107,409 | 1.71% | 1,277 | 1.64% | 1.95% | 116,323,454 | 1.46% | 1,084 | 1.40% | 2.05% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

11a. Current Loan to Market Value

| average: 52.69% Current Loan to Market Value (%) | 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 |
| <= 30.00% | 1,050,934,264 | 13.49% | 20,277 | 26.09% | 1.66% | 1,050,497,835 | 13.20% | 19,556 | 25.33% | 1.83% |
| 30.01% - 40.00% | 913,642,034 | 11.73% | 10,239 | 13.17% | 1.55% | 948,320,114 | 11.91% | 10,330 | 13.38% | 1.71% |
| 40.01% - 50.00% | 1,182,626,442 | 15.18% | 11,082 | 14.26% | 1.57% | 1,245,737,000 | 15.65% | 11,440 | 14.82% | 1.70% |
| 50.01% - 60.00% | 1,429,446,664 | 18.35% | 11,907 | 15.32% | 1.64% | 1,456,363,603 | 18.30% | 11,857 | 15.36% | 1.74% |
| 60.01% - 70.00% | 1,597,339,178 | 20.51% | 12,439 | 16.01% | 1.90% | 1,691,040,245 | 21.25% | 12,718 | 16.48% | 1.97% |
| 70.01% - 80.00% | 1,614,553,869 | 20.73% | 11,773 | 15.15% | 2.18% | 1,567,171,103 | 19.69% | 11,292 | 14.63% | 2.35% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

11b. Original Loan to Market Value

| average: 63.72% Original Loan to Market Value (%) | 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 |
| <= 30.00% | 306,197,737 | 3.93% | 5,863 | 7.54% | 2.03% | 344,406,862 | 4.33% | 6,343 | 8.22% | 2.15% |
| 30.01% - 40.00% | 477,688,291 | 6.13% | 7,099 | 9.13% | 1.83% | 533,070,197 | 6.70% | 7,482 | 9.69% | 1.97% |
| 40.01% - 50.00% | 820,864,526 | 10.54% | 10,146 | 13.06% | 1.73% | 896,988,675 | 11.27% | 10,459 | 13.55% | 1.89% |
| 50.01% - 60.00% | 1,056,805,845 | 13.57% | 11,185 | 14.39% | 1.66% | 1,136,740,722 | 14.28% | 11,469 | 14.86% | 1.80% |
| 60.01% - 70.00% | 1,580,330,187 | 20.29% | 14,946 | 19.23% | 1.72% | 1,691,546,322 | 21.25% | 15,251 | 19.76% | 1.87% |
| 70.01% - 80.00% | 3,546,655,866 | 45.54% | 28,478 | 36.64% | 1.84% | 3,356,377,122 | 42.17% | 26,189 | 33.93% | 1.95% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

12. Original Notional Amount

| Aggregate Outstanding Notional | Current Period | | | | | Issue Date | | | | |
|--------------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| 50,000 - 75,000 | 507,340,673 | 6.51% | 11,912 | 15.33% | 2.53% | 494,745,050 | 6.22% | 11,521 | 14.92% | 2.65% |
| 75,001 - 100,000 | 1,053,150,203 | 13.52% | 16,224 | 20.88% | 2.17% | 1,087,119,929 | 13.66% | 16,297 | 21.11% | 2.31% |
| 100,001 - 125,000 | 1,271,540,262 | 16.33% | 14,764 | 19.00% | 2.00% | 1,297,589,908 | 16.30% | 14,739 | 19.09% | 2.14% |
| 125,001 - 150,000 | 1,383,909,250 | 17.77% | 12,932 | 16.64% | 1.88% | 1,397,791,153 | 17.56% | 12,786 | 16.56% | 2.02% |
| 150,001 - 175,000 | 898,078,665 | 11.53% | 6,902 | 8.88% | 1.76% | 898,608,927 | 11.29% | 6,760 | 8.76% | 1.90% |
| 175,001 - 200,000 | 896,242,729 | 11.51% | 6,249 | 8.04% | 1.53% | 916,781,389 | 11.52% | 6,237 | 8.08% | 1.66% |
| 200,001 - 225,000 | 424,360,236 | 5.45% | 2,589 | 3.33% | 1.44% | 433,204,321 | 5.44% | 2,592 | 3.36% | 1.60% |
| 225,001 - 250,000 | 424,957,617 | 5.46% | 2,393 | 3.08% | 1.35% | 439,979,253 | 5.53% | 2,407 | 3.12% | 1.47% |
| 250,001 - 275,000 | 182,955,592 | 2.35% | 910 | 1.17% | 1.40% | 189,555,104 | 2.38% | 916 | 1.19% | 1.48% |
| 275,001 - 300,000 | 228,424,002 | 2.93% | 1,089 | 1.40% | 1.21% | 244,670,877 | 3.07% | 1,126 | 1.46% | 1.29% |
| 300,001 - 325,000 | 91,534,048 | 1.18% | 385 | 0.50% | 1.22% | 97,193,845 | 1.22% | 396 | 0.51% | 1.30% |
| 325,001 - 350,000 | 96,429,677 | 1.24% | 393 | 0.51% | 1.18% | 104,170,218 | 1.31% | 409 | 0.53% | 1.24% |
| 350,001 - 375,000 | 44,599,768 | 0.57% | 165 | 0.21% | 1.17% | 49,417,607 | 0.62% | 177 | 0.23% | 1.29% |
| 375,001 - 400,000 | 70,243,887 | 0.90% | 253 | 0.33% | 1.10% | 72,835,913 | 0.92% | 253 | 0.33% | 1.24% |
| 400,001 - 425,000 | 23,203,567 | 0.30% | 75 | 0.10% | 1.18% | 23,239,461 | 0.29% | 72 | 0.09% | 1.18% |
| 425,001 - 450,000 | 30,406,261 | 0.39% | 103 | 0.13% | 0.96% | 34,100,343 | 0.43% | 109 | 0.14% | 1.14% |
| 450,001 - 475,000 | 13,369,245 | 0.17% | 40 | 0.05% | 0.83% | 15,040,926 | 0.19% | 43 | 0.06% | 0.96% |
| 475,001 - 500,000 | 36,657,657 | 0.47% | 106 | 0.14% | 0.91% | 40,450,997 | 0.51% | 110 | 0.14% | 1.09% |
| 500,001 - 1,000,000 | 94,458,161 | 1.21% | 215 | 0.28% | 0.74% | 103,623,611 | 1.30% | 224 | 0.29% | 0.91% |
| more | 16,680,953 | 0.21% | 18 | 0.02% | 0.65% | 19,011,069 | 0.24% | 19 | 0.02% | 0.62% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

13. Outstanding Notional Amount

| Aggregate Outstanding Notional | Current Period | | | | Weighted Average Coupon | Issue Date | | | | |
|--------------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| < 1,000 | 53,250 | 0.00% | 99 | 0.13% | 2.56% | | | | | |
| 1,000 - 8,000 | 4,142,027 | 0.05% | 912 | 1.17% | 1.96% | 4,186,265 | 0.05% | 938 | 1.22% | 3.12% |
| 8,001 - 20,000 | 34,801,885 | 0.45% | 2,409 | 3.10% | 2.20% | 29,949,044 | 0.38% | 2,076 | 2.69% | 2.33% |
| 20,001 - 50,000 | 424,680,452 | 5.45% | 11,229 | 14.45% | 2.12% | 392,248,986 | 4.93% | 10,381 | 13.45% | 2.30% |
| 50,001 - 75,000 | 895,588,519 | 11.50% | 14,189 | 18.26% | 2.01% | 861,582,046 | 10.83% | 13,630 | 17.66% | 2.13% |
| 75,001 - 100,000 | 1,330,720,605 | 17.09% | 15,227 | 19.59% | 1.93% | 1,352,002,306 | 16.99% | 15,460 | 20.03% | 2.09% |
| 100,001 - 125,000 | 1,383,174,279 | 17.76% | 12,342 | 15.88% | 1.89% | 1,400,300,525 | 17.59% | 12,495 | 16.19% | 2.03% |
| 125,001 - 150,000 | 1,205,716,064 | 15.48% | 8,828 | 11.36% | 1.78% | 1,220,045,445 | 15.33% | 8,919 | 11.55% | 1.91% |
| 150,001 - 175,000 | 861,219,510 | 11.06% | 5,339 | 6.87% | 1.66% | 891,243,334 | 11.20% | 5,522 | 7.15% | 1.80% |
| 175,001 - 200,000 | 556,596,238 | 7.15% | 2,990 | 3.85% | 1.61% | 602,203,303 | 7.57% | 3,230 | 4.18% | 1.70% |
| 200,001 - 225,000 | 330,718,764 | 4.25% | 1,563 | 2.01% | 1.47% | 347,845,317 | 4.37% | 1,645 | 2.13% | 1.54% |
| 225,001 - 250,000 | 230,658,799 | 2.96% | 977 | 1.26% | 1.50% | 255,718,620 | 3.21% | 1,081 | 1.40% | 1.62% |
| 250,001 - 275,000 | 132,348,887 | 1.70% | 506 | 0.65% | 1.39% | 152,538,933 | 1.92% | 583 | 0.76% | 1.53% |
| 275,001 - 300,000 | 104,298,764 | 1.34% | 364 | 0.47% | 1.31% | 104,763,812 | 1.32% | 365 | 0.47% | 1.39% |
| 300,001 - 325,000 | 66,580,065 | 0.85% | 213 | 0.27% | 1.29% | 76,505,327 | 0.96% | 246 | 0.32% | 1.41% |
| 325,001 - 350,000 | 48,448,226 | 0.62% | 144 | 0.19% | 1.31% | 57,771,877 | 0.73% | 172 | 0.22% | 1.45% |
| 350,001 - 375,000 | 30,337,504 | 0.39% | 84 | 0.11% | 1.25% | 41,164,432 | 0.52% | 114 | 0.15% | 1.31% |
| 375,001 - 400,000 | 30,643,925 | 0.39% | 79 | 0.10% | 1.17% | 24,741,726 | 0.31% | 64 | 0.08% | 1.44% |
| 400,001 - 425,000 | 20,172,987 | 0.26% | 49 | 0.06% | 0.96% | 28,384,965 | 0.36% | 69 | 0.09% | 1.17% |
| 425,001 - 450,000 | 19,649,409 | 0.25% | 45 | 0.06% | 1.06% | 20,196,111 | 0.25% | 46 | 0.06% | 1.17% |
| 450,001 - 475,000 | 11,081,751 | 0.14% | 24 | 0.03% | 0.76% | 13,380,330 | 0.17% | 29 | 0.04% | 1.08% |
| 475,001 - 500,000 | 12,117,955 | 0.16% | 25 | 0.03% | 0.90% | 14,105,300 | 0.18% | 29 | 0.04% | 1.41% |
| 500,001 - 1,000,000 | 44,795,014 | 0.58% | 71 | 0.09% | 0.73% | 54,556,856 | 0.69% | 87 | 0.11% | 0.91% |
| more | 9,997,571 | 0.13% | 9 | 0.01% | 0.82% | 13,695,041 | 0.17% | 12 | 0.02% | 0.77% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

14. Loan Purpose

| Loan Purpose | Current Period | | | | | Issue Date | | | | |
|--------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Liquidity | 728,122,194 | 9.35% | 8,413 | 10.83% | 2.27% | 667,570,685 | 8.39% | 7,421 | 9.61% | 2.32% |
| Purchase | 4,752,918,702 | 61.02% | 46,751 | 60.16% | 1.68% | 4,880,763,715 | 61.32% | 46,731 | 60.54% | 1.80% |
| Refinance | 932,099,639 | 11.97% | 8,078 | 10.39% | 2.08% | 853,032,762 | 10.72% | 7,387 | 9.57% | 2.16% |
| Renovation | 69,071,373 | 0.89% | 978 | 1.26% | 2.42% | 62,376,455 | 0.78% | 832 | 1.08% | 2.54% |
| Subrogation | 1,056,365,938 | 13.56% | 10,675 | 13.74% | 1.67% | 1,212,421,500 | 15.23% | 11,744 | 15.21% | 1.93% |
| Substitution | 249,964,605 | 3.21% | 2,822 | 3.63% | 1.64% | 282,964,784 | 3.56% | 3,078 | 3.99% | 1.97% |
| Unknown | | | | | | | | | | |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

15. Occupancy Status

| Occupancy Status | Current Period | | | | | Issue Date | | | | |
|------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Prima Casa | 7,591,881,377 | 97.47% | 75,102 | 96.64% | 1.79% | 7,737,923,860 | 97.22% | 74,443 | 96.44% | 1.92% |
| Seconda Casa | 196,661,074 | 2.53% | 2,615 | 3.36% | 1.52% | 221,206,041 | 2.78% | 2,750 | 3.56% | 1.65% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

16. Interest Payment Frequency

| Interest Payment Frequency | Current Period | | | | | Issue Date | | | | |
|----------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Monthly | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

17. ING Staff at Date of Origination

| ING Staff at Date of Origination | Current Period | | | | | Issue Date | | | | |
|----------------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Non ING | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

18. Number of Loans Per Borrower

| Number of Loans Per Borrower | Current Period | | | | | Issue Date | | | | |
|------------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| 1 | 7,784,963,469 | 99.95% | 77,682 | 99.95% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| More than 1 | 3,578,982 | 0.05% | 35 | 0.05% | 0.00% | | | | | |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

19. Payment Holidays

| Payment Holidays | Current Period | | | | | Issue Date | | | | |
|---|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| No Payment Holidays | 7,782,884,761 | 99.93% | 77,661 | 99.93% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| Payment Holidays pursuant Law Decree n. 39 | | | | | | | | | | |
| Payment Holidays Moratoria ABI | 5,657,690 | 0.07% | 56 | 0.07% | 0.00% | | | | | |
| Payment Holidays pursuant Law Decree n. 132 | | | | | | | | | | |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

20. Employment Type

| Employment Type | Current Period | | | | | Issue Date | | | | |
|-----------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Employed | 6,340,133,931 | 81.40% | 64,000 | 82.35% | 1.83% | 6,430,362,845 | 80.79% | 63,343 | 82.35% | 1.96% |
| Other | 19,786,472 | 0.25% | 194 | 0.25% | 1.18% | 23,006,938 | 0.29% | 209 | 0.25% | 1.16% |
| Pensioner | 137,710,909 | 1.77% | 2,032 | 2.61% | 2.26% | 129,783,371 | 1.63% | 1,852 | 2.61% | 2.36% |
| Self-employed | 1,246,859,677 | 16.01% | 10,888 | 14.01% | 1.50% | 1,331,046,431 | 16.72% | 11,202 | 14.01% | 1.64% |
| Temporary | 29,873,482 | 0.38% | 384 | 0.49% | 1.76% | 31,649,115 | 0.40% | 386 | 0.49% | 1.81% |
| Unemployed | 14,177,980 | 0.18% | 219 | 0.28% | 2.09% | 13,281,201 | 0.17% | 201 | 0.28% | 2.19% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

21. Underwriting Source

| Underwriting Source | Current Period | | | | | Issue Date | | | | |
|---------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| Broker | 4,426,385,988 | 56.83% | 40,888 | 52.61% | 2.03% | 4,177,491,051 | 52.49% | 37,662 | 52.61% | 2.17% |
| ING | 2,446,849,932 | 31.42% | 27,485 | 35.37% | 1.50% | 2,729,690,143 | 34.30% | 29,346 | 35.37% | 1.67% |
| MOL | 915,306,531 | 11.75% | 9,344 | 12.02% | 1.37% | 1,051,948,706 | 13.22% | 10,185 | 12.02% | 1.53% |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |

22. Renegotiations

| Kind of Renegotiation | Nr of Loans | Aggregate Outstanding Not. Amount | % Nr of Loans | % of Aggregate Outstanding Not. Amt | Overall renegotiation limit |
|-----------------------|--------------|-----------------------------------|---------------|-------------------------------------|-----------------------------|
| Floating to Floating | 1 | 270,009.06 | 0.00% | 0.00% | |
| Floating to Fixed | 1,305 | 129,432,478.76 | 1.68% | 1.66% | |
| Fixed to Fixed | 262 | 22,716,419.85 | 0.34% | 0.29% | |
| | 1,568 | 152,418,907.67 | 2.02% | 1.96% | 30% |

23. Discounted Instalments

| Discounted Instalments | Current Period | | | | | Issue Date | | | | |
|----------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon |
| No Discounted Installments | 7,784,531,190 | 99.95% | 77,681 | 99.95% | 1.79% | 7,959,129,901 | 100.00% | 77,193 | 100.00% | 1.91% |
| Discounted Installments | 4,011,261 | 0.05% | 36 | 0.05% | 4.42% | | | | | |
| | 7,788,542,451 | 100.00% | 77,717 | 100.00% | 1.79% | 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 | 77,251 | 0 | 251 | 251 | 7,737,919,645 | 99.40% | 99.35% |
| 0 - 1 Month | 251 | 96,067 | 49,142 | 145,209 | 27,640,683 | 0.32% | 0.35% |
| 1 - 2 Months | 43 | 36,615 | 17,253 | 53,868 | 4,835,375 | 0.06% | 0.06% |
| 2 - 3 Months | 33 | 39,055 | 21,453 | 60,508 | 3,497,194 | 0.04% | 0.04% |
| 3 - 4 Months | 12 | 17,163 | 9,598 | 26,761 | 1,173,641 | 0.02% | 0.02% |
| 4 - 5 Months | 21 | 67,886 | 14,125 | 82,010 | 2,664,433 | 0.03% | 0.03% |
| 5 - 6 Months | 13 | 28,683 | 12,047 | 40,730 | 1,358,785 | 0.02% | 0.02% |
| 6 - 7 Months | 9 | 25,196 | 12,872 | 38,068 | 822,815 | 0.01% | 0.01% |
| 7 - 8 Months | 4 | 10,052 | 2,277 | 12,328 | 260,132 | 0.01% | 0.00% |
| 8 - 9 Months | 4 | 19,155 | 8,412 | 27,566 | 430,414 | 0.01% | 0.01% |
| 9 - 10 Months | 4 | 11,490 | 4,674 | 16,164 | 311,858 | 0.01% | 0.00% |
| 10 - 11 Months | 7 | 35,798 | 12,661 | 48,460 | 826,329 | 0.01% | 0.01% |
| 11 - 12 Months | 4 | 20,576 | 6,166 | 26,743 | 301,849 | 0.01% | 0.00% |
| > 12 Months | 5 | 47,205 | 24,191 | 71,395 | 841,608 | 0.01% | 0.01% |
| Payment Holiday | 56 | 34,537 | 9,455 | 43,992 | 5,657,690 | 0.07% | 0.07% |
| | 77,717 | 489,477 | 204,576 | 694,053 | 7,788,542,451 | 100.00% | 100.00% |

25. Performance

| Status | Nr of Loans | Principal in arrears | Interest in arrears | Total amount in arrears | Aggregate Outst. Not. Amt | | % Nr of Loans | % of Aggregate Outstanding Not. Amt |
|-----------------------|-------------|----------------------|---------------------|-------------------------|---------------------------|----------------------|---------------|-------------------------------------|
| | | | | | Current | at Event | | |
| Reperforming | 6 | 222.03 | 195.50 | 417.53 | 534,248.36 | 534,620.44 | 0.01% | 0.01% |
| Default | 138 | 318,823.84 | 117,369.99 | 436,193.83 | 14,727,523.12 | 14,791,982.80 | 0.18% | 0.19% |
| Incaglio | 0 | | | | | | 0.00% | |
| >12 Months in Arrears | 5 | 47,204.81 | 24,190.66 | 71,395.47 | 841,607.82 | 842,060.94 | 0.01% | 0.01% |
| Sofferenza | 0 | | | | | | 0.00% | |
| | 149 | 366,250.68 | 141,756.15 | 508,006.83 | 16,103,379.30 | 16,168,664.18 | 0.19% | 0.21% |

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 (%) |
|----------|------------------------|---|--|----------------------|--------------------------------|---------------------|--|---|
| | | | | | | | | |
| | | | 0.00 | | 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 (%) |
|---------------|-----------------------|---|--|----------------------|--------------------------------|---------------------|--|---|
| | | | | | | | | |
| | | | 0.00 | | 0.00 | | | |
| | | | | | 0.00 | | | |
| Total: | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% | 0.00% |

26c. Realised Losses: Changed

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

27. Transaction Parties

ISSUER

Leone Arancio RMBS S.r.l.
 Foro Buonaparte 70
 20121 Milano
 Italia

SOLE ARRANGER

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

**REPRESENTATIVE OF THE
 NOTEHOLDERS**

TMF Trustee Limited
 6 St Andrew Street
 London, EC4A 3AE
 United Kingdom

**CASH MANAGER, CALCULATION
 AGENT**

ING Bank N.V.
 Avenue Marnix 24
 1000 Brussels
 Belgium

**DUTCH ACCOUNT BANK,
 PRINCIPAL PAYING AGENT**

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

CORPORATE SERVICES PROVIDER

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

**ORIGINATOR, SERVICER, LIQUIDITY
 FACILITY PROVIDER**

ING Bank N.V., Milan branch
 Viale Fulvio Testi, 250
 20125 Milano
 Italy

RATING AGENCY

DBRS Ratings Limited
 20 Fenchurch Street,
 31st Floor
 London, EC3M 3BY
 United Kingdom

RATING AGENCY

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

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

as to Dutch law

Clifford Chance LLP
 Droogbak 1A
 1013 GE Amsterdam
 The Netherlands

as to English law

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

*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