

Leone Arancio 2023-1



Monthly Investor Report

Before Portfolio Checks

06 August 2024

Description

| | |
|---------------------|-----------|
| Issue Date | 12-Sep-23 |
| Final Maturity Date | 06-Oct-83 |
| Next Payment Date | 07-Oct-24 |

| Notes | ISIN | Ratings | | Current Principal Balance | Initial Principal Balance | Rate of Interest |
|---|--------------|---------|----------|---------------------------|---------------------------|--------------------|
| | | Fitch | DBRS | | | |
| Class A1 Notes | IT0005559478 | AAsf | AAA (sf) | 389,400,000.00 € | 389,400,000.00 € | 3-M EURIBOR + 0.8% |
| Class A2 Notes | IT0005559486 | AAsf | AAA (sf) | 5,354,200,000.00 € | 5,354,200,000.00 € | 3-M EURIBOR + 0.9% |
| Class J Notes | IT0005559494 | NR | NR | 746,400,000.00 € | 746,400,000.00 € | No Interest |
| <i>100% retained by ING Bank N.V., Milan Branch</i> | | | | 6,490,000,000.00 € | 6,490,000,000.00 € | |

1. Summary

| All amounts in EURO | Current | At Issue |
|---|------------------|------------------|
| Reporting Date | 06-Aug-24 | 12-Sep-23 |
| Portfolio Cut off date | 30-Jun-24 | 31-May-23 |
| Initial Principal Balance | 6,490,000,000.00 | 6,490,000,000.00 |
| Of which Provision to the Expense Account | 50,000.00 | 50,000.00 |
| Of which Cash Available for Replenishment | 104,458,280.49 | 1,874,493.55 |
| Of which Realised Loss | 0.00 | 0.00 |
| Of which Active Outstanding Notional Amount | 6,385,491,719.51 | 6,488,075,506.45 |
| Number of Loans | 68,170 | 68,598 |
| Number of Borrowers | 68,170 | 68,598 |
| Principal in Arrears | 321,317.82 | 0.00 |
| Average Principal Balance (Loanparts) | 93,670.11 | 94,581.12 |
| Average Principal Balance (Borrowers) | 93,670.11 | 94,581.12 |
| Coupon: Weighted Average | 4.35% | 3.97% |
| Minimum | 0.00% | 0.00% |
| Maximum | 8.75% | 7.75% |
| Weighted Average Original Loan to Market Value | 67.71% | 66.93% |
| Weighted Average Loan to Market Value | 54.35% | 53.29% |
| Seasoning (months): Weighted Average | 68.39 | 72.85 |
| Remaining Tenor (months): Weighted Average | 248.41 | 242.42 |
| Weighted Average Interest Rate on Fixed Interest Rate Loans | 3.84% | 3.13% |
| Weighted Average LGD | 52.25% | 21.95% |
| Weighted Average Spread on Floating Rate Loans | 5.31% | 4.81% |
| Total Set-off Risk | 772,225,201.47 | 878,205,420.61 |

Stop Replenishment Criteria

| | Current | Initial |
|--|---------|---------|
| 1. Balance of the Principal Deficiency Ledger is higher than the Principal Amount Outstanding of the Junior Notes | 0.00 | 0.00 |
| 2. The Cumulative Gross Default Ratio exceed 2.00% | 0.00% | 0.00% |
| 3. The Quarterly Delinquency Ratio exceed 1.25% | 0.71% | 0.00% |
| 4. On any three consecutive Calculation Dates the balance of the main transaction account is higher than 5% of the aggregate Principal Amount Outstanding of all the Notes | 0 | 0 |

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 | 2.71% | 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 | 2,364,920,644 | 37.04% | 22,395 | 32.85% | 3.68% | 1,979,644,662 | 30.51% | 18,967 | 27.65% | 2.82% |
| Fixed | 1,887,637,784 | 29.56% | 21,191 | 31.09% | 4.10% | 1,326,578,978 | 20.45% | 16,190 | 23.60% | 3.66% |
| Floating (BCE) | 67,567,613 | 1.06% | 1,007 | 1.48% | 5.87% | 107,640,790 | 1.66% | 1,418 | 2.07% | 4.88% |
| Floating (EURIBOR) | 2,065,365,678 | 32.34% | 23,577 | 34.59% | 5.30% | 3,074,211,076 | 47.38% | 32,023 | 46.68% | 4.80% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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% | 329,041 | 0.01% | 2 | 0.00% | 0.00% | 205,920 | 0.00% | 1 | 0.00% | 0.00% |
| 0.01% - 0.50% | 124,845 | 0.00% | 1 | 0.00% | 0.23% | 130,717 | 0.00% | 1 | 0.00% | 0.23% |
| 0.51% - 1.00% | 3,375,198 | 0.05% | 24 | 0.04% | 0.95% | 3,892,879 | 0.06% | 26 | 0.04% | 0.94% |
| 1.00% - 1.50% | 67,610,016 | 1.06% | 730 | 1.07% | 1.36% | 74,417,664 | 1.15% | 752 | 1.10% | 1.36% |
| 1.51% - 2.00% | 299,289,106 | 4.69% | 3,091 | 4.53% | 1.82% | 371,945,303 | 5.73% | 3,628 | 5.29% | 1.83% |
| 2.01% - 2.50% | 513,692,451 | 8.04% | 5,857 | 8.59% | 2.28% | 679,092,710 | 10.47% | 7,302 | 10.64% | 2.28% |
| 2.51% - 3.00% | 442,668,460 | 6.93% | 5,629 | 8.26% | 2.75% | 682,080,381 | 10.51% | 7,879 | 11.49% | 2.74% |
| 3.01% - 3.25% | 147,167,983 | 2.30% | 1,905 | 2.79% | 3.13% | 216,906,261 | 3.34% | 2,547 | 3.71% | 3.12% |
| 3.26% - 3.50% | 161,319,482 | 2.53% | 1,752 | 2.57% | 3.35% | 172,494,576 | 2.66% | 1,814 | 2.64% | 3.35% |
| 3.51% - 3.75% | 123,085,153 | 1.93% | 1,344 | 1.97% | 3.63% | 279,674,616 | 4.31% | 2,398 | 3.50% | 3.64% |
| 3.76% - 4.00% | 171,397,189 | 2.68% | 1,529 | 2.24% | 3.89% | 433,056,503 | 6.67% | 5,640 | 8.22% | 3.86% |
| 4.01% - 4.25% | 279,588,677 | 4.38% | 2,437 | 3.57% | 4.13% | 511,430,134 | 7.88% | 4,779 | 6.97% | 4.15% |
| 4.26% - 4.50% | 613,304,700 | 9.60% | 5,689 | 8.35% | 4.39% | 617,337,084 | 9.51% | 6,951 | 10.13% | 4.39% |
| 4.51% - 4.75% | 680,313,892 | 10.65% | 6,566 | 9.63% | 4.62% | 402,276,225 | 6.20% | 3,876 | 5.65% | 4.63% |
| 4.76% - 5.00% | 781,545,036 | 12.24% | 7,364 | 10.80% | 4.88% | 495,927,894 | 7.64% | 4,647 | 6.77% | 4.86% |
| 5.01% - 5.25% | 602,682,610 | 9.44% | 7,189 | 10.55% | 5.13% | 562,749,370 | 8.67% | 5,654 | 8.24% | 5.10% |
| 5.26% - 5.50% | 417,683,062 | 6.54% | 4,333 | 6.36% | 5.38% | 414,577,141 | 6.39% | 4,246 | 6.19% | 5.39% |
| 5.51% - 5.75% | 355,193,661 | 5.56% | 3,992 | 5.86% | 5.63% | 275,939,220 | 4.25% | 2,897 | 4.22% | 5.61% |
| 5.76% - 6.00% | 318,917,542 | 4.99% | 3,691 | 5.41% | 5.90% | 142,560,497 | 2.20% | 1,617 | 2.36% | 5.88% |
| 6.01% - 6.25% | 197,531,482 | 3.09% | 2,300 | 3.37% | 6.13% | 40,150,026 | 0.62% | 494 | 0.72% | 6.11% |
| 6.26% - 6.50% | 96,624,471 | 1.51% | 1,168 | 1.71% | 6.41% | 29,129,914 | 0.45% | 286 | 0.42% | 6.38% |
| 6.51% - 6.75% | 31,927,923 | 0.50% | 426 | 0.62% | 6.62% | 40,962,363 | 0.63% | 500 | 0.73% | 6.62% |
| 6.76% - 7.00% | 21,735,178 | 0.34% | 247 | 0.36% | 6.89% | 23,817,166 | 0.37% | 381 | 0.56% | 6.86% |
| 7.01% - 7.25% | 28,562,014 | 0.45% | 372 | 0.55% | 7.14% | 12,942,219 | 0.20% | 207 | 0.30% | 7.11% |
| 7.26% - 7.50% | 17,873,905 | 0.28% | 320 | 0.47% | 7.39% | 3,297,277 | 0.05% | 52 | 0.08% | 7.34% |
| 7.51% - > | 11,948,643 | 0.19% | 212 | 0.31% | 7.73% | 1,081,445 | 0.02% | 23 | 0.03% | 7.60% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 | 6,154,766 | 0.10% | 131 | 0.19% | 4.54% | 8,284,694 | 0.13% | 263 | 0.38% | 3.88% |
| 2005 | 29,098,765 | 0.46% | 830 | 1.22% | 4.58% | 42,703,844 | 0.66% | 1,119 | 1.63% | 3.92% |
| 2006 | 89,092,222 | 1.40% | 1,714 | 2.51% | 4.43% | 114,666,348 | 1.77% | 1,973 | 2.88% | 3.83% |
| 2007 | 156,004,546 | 2.44% | 2,289 | 3.36% | 4.14% | 193,309,966 | 2.98% | 2,574 | 3.75% | 3.63% |
| 2008 | 130,979,573 | 2.05% | 1,939 | 2.84% | 4.09% | 163,457,740 | 2.52% | 2,414 | 3.52% | 3.65% |
| 2009 | 96,761,495 | 1.52% | 1,499 | 2.20% | 5.11% | 135,050,422 | 2.08% | 2,002 | 2.92% | 4.41% |
| 2010 | 143,808,377 | 2.25% | 2,047 | 3.00% | 5.03% | 204,679,912 | 3.15% | 2,574 | 3.75% | 4.39% |
| 2011 | 354,399,328 | 5.55% | 4,440 | 6.51% | 4.87% | 494,427,607 | 7.62% | 5,519 | 8.05% | 4.30% |
| 2012 | 142,942,095 | 2.24% | 1,845 | 2.71% | 5.49% | 203,362,435 | 3.13% | 2,336 | 3.41% | 5.23% |
| 2013 | 109,815,735 | 1.72% | 1,423 | 2.09% | 6.03% | 161,782,239 | 2.49% | 1,896 | 2.76% | 5.40% |
| 2014 | 117,222,006 | 1.84% | 1,629 | 2.39% | 5.38% | 167,081,280 | 2.58% | 2,089 | 3.05% | 5.06% |
| 2015 | 173,009,391 | 2.71% | 2,529 | 3.71% | 4.35% | 239,429,382 | 3.69% | 3,093 | 4.51% | 4.34% |
| 2016 | 411,631,466 | 6.45% | 5,557 | 8.15% | 3.24% | 522,255,902 | 8.05% | 6,380 | 9.30% | 3.38% |
| 2017 | 389,002,897 | 6.09% | 4,796 | 7.04% | 4.01% | 488,974,400 | 7.54% | 5,510 | 8.03% | 4.03% |
| 2018 | 464,516,123 | 7.27% | 5,174 | 7.59% | 5.28% | 616,412,122 | 9.50% | 6,274 | 9.15% | 4.04% |
| 2019 | 329,816,964 | 5.17% | 3,489 | 5.12% | 4.33% | 422,895,636 | 6.52% | 4,099 | 5.98% | 3.41% |
| 2020 | 80,711,614 | 1.26% | 805 | 1.18% | 2.65% | 95,731,236 | 1.48% | 885 | 1.29% | 2.79% |
| 2021 | 509,955,971 | 7.99% | 4,403 | 6.46% | 2.60% | 568,175,979 | 8.76% | 4,683 | 6.83% | 2.68% |
| 2022 | 870,343,225 | 13.63% | 7,336 | 10.76% | 4.05% | 1,025,221,104 | 15.80% | 8,113 | 11.83% | 4.06% |
| 2023 | 1,669,653,712 | 26.15% | 13,416 | 19.68% | 4.78% | 620,173,260 | 9.56% | 4,802 | 7.00% | 4.41% |
| 2024 | 110,571,449 | 1.73% | 879 | 1.29% | 4.16% | | | | | |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 |
| 2023 | | | | | | 1,568,506 | 0.02% | 386 | 0.56% | 4.13% |
| 2024 | 407,467 | 0.01% | 170 | 0.25% | 5.06% | 5,693,570 | 0.09% | 636 | 0.93% | 4.28% |
| 2025 | 8,078,693 | 0.13% | 848 | 1.24% | 4.60% | 18,696,764 | 0.29% | 1,026 | 1.50% | 4.08% |
| 2026 | 29,460,286 | 0.46% | 1,777 | 2.61% | 4.11% | 52,289,097 | 0.81% | 2,090 | 3.05% | 3.78% |
| 2027 | 34,065,507 | 0.53% | 1,458 | 2.14% | 4.09% | 53,366,236 | 0.82% | 1,687 | 2.46% | 3.85% |
| 2028 | 42,009,800 | 0.66% | 1,327 | 1.95% | 4.51% | 61,234,434 | 0.94% | 1,529 | 2.23% | 4.01% |
| 2029 | 38,835,955 | 0.61% | 1,069 | 1.57% | 4.81% | 56,705,186 | 0.87% | 1,264 | 1.84% | 4.24% |
| 2030 | 52,562,233 | 0.82% | 1,227 | 1.80% | 4.62% | 72,847,413 | 1.12% | 1,444 | 2.11% | 4.19% |
| 2031 | 114,396,735 | 1.79% | 2,330 | 3.42% | 4.11% | 154,330,875 | 2.38% | 2,702 | 3.94% | 3.80% |
| 2032 | 102,943,111 | 1.61% | 1,910 | 2.80% | 4.19% | 131,003,598 | 2.02% | 2,137 | 3.12% | 3.97% |
| 2033 | 106,981,570 | 1.68% | 1,752 | 2.57% | 4.77% | 124,649,420 | 1.92% | 1,830 | 2.67% | 4.18% |
| 2034 | 88,949,022 | 1.39% | 1,371 | 2.01% | 4.92% | 110,738,145 | 1.71% | 1,544 | 2.25% | 4.30% |
| 2035 | 96,942,213 | 1.52% | 1,371 | 2.01% | 4.60% | 124,336,745 | 1.92% | 1,588 | 2.31% | 4.21% |
| 2036 | 246,446,845 | 3.86% | 3,314 | 4.86% | 3.88% | 308,421,646 | 4.75% | 3,765 | 5.49% | 3.65% |
| 2037 | 253,567,940 | 3.97% | 3,125 | 4.58% | 4.13% | 304,869,425 | 4.70% | 3,468 | 5.06% | 3.91% |
| 2038 | 216,422,706 | 3.39% | 2,671 | 3.92% | 4.85% | 221,590,464 | 3.42% | 2,556 | 3.73% | 4.25% |
| 2039 | 153,632,411 | 2.41% | 1,805 | 2.65% | 4.83% | 176,134,508 | 2.71% | 1,908 | 2.78% | 4.27% |
| 2040 | 133,600,837 | 2.09% | 1,453 | 2.13% | 4.58% | 176,647,869 | 2.72% | 1,759 | 2.56% | 4.28% |
| 2041 | 283,081,693 | 4.43% | 2,821 | 4.14% | 4.02% | 357,991,306 | 5.52% | 3,272 | 4.77% | 3.83% |
| 2042 | 281,618,530 | 4.41% | 2,893 | 4.24% | 4.26% | 343,325,867 | 5.29% | 3,280 | 4.78% | 4.22% |
| 2043 | 330,523,979 | 5.18% | 3,237 | 4.75% | 5.19% | 294,814,368 | 4.54% | 2,722 | 3.97% | 4.65% |
| 2044 | 179,151,068 | 2.81% | 1,733 | 2.54% | 4.93% | 196,587,098 | 3.03% | 1,780 | 2.59% | 4.38% |
| 2045 | 119,464,606 | 1.87% | 1,128 | 1.65% | 4.49% | 153,594,758 | 2.37% | 1,359 | 1.98% | 4.41% |
| 2046 | 314,836,361 | 4.93% | 2,804 | 4.11% | 3.31% | 378,220,619 | 5.83% | 3,175 | 4.63% | 3.39% |
| 2047 | 411,884,911 | 6.45% | 3,612 | 5.30% | 3.84% | 485,345,392 | 7.48% | 4,029 | 5.87% | 3.88% |
| 2048 | 507,816,308 | 7.95% | 4,407 | 6.46% | 5.07% | 443,266,096 | 6.83% | 3,652 | 5.32% | 4.23% |
| 2049 | 301,969,808 | 4.73% | 2,588 | 3.80% | 4.48% | 315,352,322 | 4.86% | 2,541 | 3.70% | 3.39% |
| 2050 | 68,886,860 | 1.08% | 525 | 0.77% | 3.67% | 79,556,603 | 1.23% | 566 | 0.83% | 3.55% |
| 2051 | 298,037,940 | 4.67% | 2,182 | 3.20% | 2.93% | 329,637,555 | 5.08% | 2,314 | 3.37% | 2.93% |
| 2052 | 485,114,326 | 7.60% | 3,504 | 5.14% | 3.92% | 549,138,590 | 8.46% | 3,789 | 5.52% | 3.95% |
| 2053 | 915,801,290 | 14.34% | 6,554 | 9.61% | 4.76% | 405,989,136 | 6.26% | 2,799 | 4.08% | 4.40% |
| 2054 | 168,000,708 | 2.63% | 1,204 | 1.77% | 4.49% | 131,894 | 0.00% | 1 | 0.00% | 5.31% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 |
| average: 5.70 | | | | | | | | | | |
| < 0.5 | 110,571,449 | 1.73% | 879 | 1.29% | 4.16% | 793,740,439 | 12.23% | 6,119 | 8.92% | 4.43% |
| 0.5 - 1 | 512,089,531 | 8.02% | 4,110 | 6.03% | 4.93% | 481,699,806 | 7.42% | 3,821 | 5.57% | 4.51% |
| 1 - 2 | 1,617,893,245 | 25.34% | 13,173 | 19.32% | 4.70% | 775,282,989 | 11.95% | 6,296 | 9.18% | 2.96% |
| 2 - 3 | 726,145,120 | 11.37% | 6,190 | 9.08% | 3.02% | 221,655,155 | 3.42% | 1,893 | 2.76% | 2.67% |
| 3 - 4 | 238,960,644 | 3.74% | 2,116 | 3.10% | 2.60% | 163,393,214 | 2.52% | 1,557 | 2.27% | 3.21% |
| 4 - 5 | 106,953,770 | 1.67% | 1,125 | 1.65% | 2.99% | 695,834,875 | 10.72% | 6,882 | 10.03% | 3.60% |
| 5 - 6 | 513,266,819 | 8.04% | 5,506 | 8.08% | 5.00% | 506,068,022 | 7.80% | 5,482 | 7.99% | 4.54% |
| 6 - 7 | 392,146,917 | 6.14% | 4,612 | 6.77% | 4.96% | 569,417,291 | 8.78% | 6,807 | 9.92% | 3.33% |
| 7 - 8 | 463,512,705 | 7.26% | 6,014 | 8.82% | 3.26% | 302,149,305 | 4.66% | 3,834 | 5.59% | 3.91% |
| 8 - 9 | 247,732,688 | 3.88% | 3,507 | 5.14% | 3.73% | 202,863,989 | 3.13% | 2,540 | 3.70% | 4.77% |
| 9 - 10 | 150,652,057 | 2.36% | 2,138 | 3.14% | 4.77% | 140,928,412 | 2.17% | 1,725 | 2.51% | 5.26% |
| 10 - more | 1,305,566,775 | 20.45% | 18,800 | 27.58% | 4.91% | 1,635,042,010 | 25.20% | 21,642 | 31.55% | 4.31% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 | 2,288,597 | 0.04% | 438 | 0.64% | 4.79% | 4,450,143 | 0.07% | 777 | 1.13% | 4.13% |
| 1 - 2 | 16,395,399 | 0.26% | 1,289 | 1.89% | 4.40% | 6,628,987 | 0.10% | 491 | 0.72% | 4.35% |
| 2 - 3 | 35,214,485 | 0.55% | 1,839 | 2.70% | 4.00% | 30,342,398 | 0.47% | 1,466 | 2.14% | 3.97% |
| 3 - 4 | 38,028,490 | 0.60% | 1,346 | 1.97% | 4.31% | 57,674,229 | 0.89% | 2,137 | 3.12% | 3.75% |
| 4 - 5 | 44,135,937 | 0.69% | 1,305 | 1.91% | 4.67% | 56,788,782 | 0.88% | 1,571 | 2.29% | 3.99% |
| 5 - 6 | 37,544,840 | 0.59% | 940 | 1.38% | 4.76% | 64,942,184 | 1.00% | 1,565 | 2.28% | 4.00% |
| 6 - 7 | 73,993,276 | 1.16% | 1,607 | 2.36% | 4.39% | 50,900,717 | 0.78% | 1,083 | 1.58% | 4.33% |
| 7 - 8 | 123,280,492 | 1.93% | 2,419 | 3.55% | 4.00% | 93,187,301 | 1.44% | 1,754 | 2.56% | 4.07% |
| 8 - 9 | 105,016,405 | 1.64% | 1,812 | 2.66% | 4.54% | 164,913,340 | 2.54% | 2,821 | 4.11% | 3.74% |
| 9 - 10 | 102,761,263 | 1.61% | 1,646 | 2.41% | 4.93% | 131,562,398 | 2.03% | 2,022 | 2.95% | 4.21% |
| 10 - 11 | 80,677,042 | 1.26% | 1,198 | 1.76% | 4.76% | 123,355,684 | 1.90% | 1,790 | 2.61% | 4.10% |
| 11 - 12 | 144,134,724 | 2.26% | 1,948 | 2.86% | 4.28% | 99,715,100 | 1.54% | 1,349 | 1.97% | 4.36% |
| 12 - 13 | 290,369,649 | 4.55% | 3,795 | 5.57% | 3.80% | 166,957,407 | 2.57% | 2,036 | 2.97% | 4.02% |
| 13 - 14 | 234,124,295 | 3.67% | 2,890 | 4.24% | 4.59% | 354,848,076 | 5.47% | 4,275 | 6.23% | 3.57% |
| 14 - 15 | 201,240,581 | 3.15% | 2,393 | 3.51% | 4.94% | 277,257,530 | 4.27% | 3,169 | 4.62% | 4.29% |
| 15 - 16 | 112,770,869 | 1.77% | 1,289 | 1.89% | 4.65% | 206,263,914 | 3.18% | 2,300 | 3.35% | 4.06% |
| 16 - 17 | 183,283,112 | 2.87% | 1,930 | 2.83% | 4.30% | 151,155,201 | 2.33% | 1,605 | 2.34% | 4.42% |
| 17 - 18 | 320,851,184 | 5.02% | 3,191 | 4.68% | 3.87% | 217,106,166 | 3.35% | 2,105 | 3.07% | 4.09% |
| 18 - 19 | 311,814,278 | 4.88% | 3,168 | 4.65% | 4.96% | 395,415,316 | 6.10% | 3,623 | 5.28% | 3.74% |
| 19 - 20 | 273,534,101 | 4.28% | 2,622 | 3.85% | 5.22% | 354,632,626 | 5.47% | 3,356 | 4.89% | 4.76% |
| 20 - 21 | 121,161,714 | 1.90% | 1,150 | 1.69% | 4.61% | 237,651,862 | 3.66% | 2,159 | 3.15% | 4.27% |
| 21 - 22 | 166,004,545 | 2.60% | 1,526 | 2.24% | 3.85% | 165,273,387 | 2.55% | 1,478 | 2.15% | 4.57% |
| 22 - 23 | 428,251,925 | 6.71% | 3,765 | 5.52% | 3.21% | 188,335,346 | 2.90% | 1,644 | 2.40% | 4.01% |
| 23 - 24 | 472,010,550 | 7.39% | 4,116 | 6.04% | 4.75% | 487,494,527 | 7.51% | 4,048 | 5.90% | 3.24% |
| 24 - 25 | 452,218,852 | 7.08% | 3,932 | 5.77% | 5.09% | 507,552,891 | 7.82% | 4,201 | 6.12% | 4.54% |
| 25 - 26 | 113,165,879 | 1.77% | 911 | 1.34% | 3.45% | 406,445,472 | 6.27% | 3,341 | 4.87% | 3.54% |
| 26 - 27 | 157,741,947 | 2.47% | 1,208 | 1.77% | 3.09% | 154,932,589 | 2.39% | 1,192 | 1.74% | 3.44% |
| 27 - 28 | 410,324,636 | 6.43% | 2,907 | 4.26% | 3.10% | 148,398,074 | 2.29% | 1,106 | 1.61% | 3.09% |
| 28 - 29 | 827,481,259 | 12.96% | 5,942 | 8.72% | 4.61% | 441,923,878 | 6.81% | 2,982 | 4.35% | 3.04% |
| 29 - 30 | 505,671,394 | 7.92% | 3,648 | 5.35% | 4.81% | 741,344,653 | 11.43% | 5,148 | 7.51% | 4.42% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,487,450,176 | 100.00% | 68,594 | 100.00% | 3.97% |

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 | 4,152,687,895 | 65.03% | 42,726 | 62.68% | 3.84% | 3,250,665,893 | 50.10% | 34,639 | 50.50% | 3.13% |
| Floating Rate BCE | 67,567,613 | 1.06% | 1,007 | 1.48% | 5.87% | 107,640,790 | 1.66% | 1,418 | 2.07% | 4.88% |
| Floating Rate EURIBOR 1M | 811,043,159 | 12.70% | 10,852 | 15.92% | 4.82% | 1,127,430,577 | 17.38% | 13,918 | 20.29% | 4.17% |
| Floating Rate EURIBOR 3M | 1,354,193,051 | 21.21% | 13,585 | 19.93% | 5.58% | 2,002,338,246 | 30.86% | 18,623 | 27.15% | 5.16% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

9. 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 | 1,646,200,555 | 25.78% | 16,543 | 24.27% | 4.21% | 1,713,475,557 | 26.41% | 16,946 | 24.70% | 3.84% |
| Northern Italy | 2,839,665,993 | 44.47% | 30,316 | 44.47% | 4.53% | 2,982,250,770 | 45.97% | 31,718 | 46.24% | 4.20% |
| Southern Italy | 1,899,625,171 | 29.75% | 21,311 | 31.26% | 4.21% | 1,792,349,180 | 27.63% | 19,934 | 29.06% | 3.70% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

10. 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 |
| Italians | 6,125,658,190 | 95.93% | 65,662 | 96.32% | 4.35% | 6,274,404,196 | 96.71% | 66,483 | 96.92% | 3.96% |
| Others | 259,833,530 | 4.07% | 2,508 | 3.68% | 4.51% | 213,671,311 | 3.29% | 2,115 | 3.08% | 4.05% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

11a. Current Loan to Market Value

| average: 54.35% 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% | 762,471,392 | 11.94% | 17,603 | 25.82% | 4.40% | 807,759,736 | 12.45% | 18,005 | 26.25% | 3.99% |
| 30.01% - 40.00% | 629,626,474 | 9.86% | 7,694 | 11.29% | 4.38% | 683,380,170 | 10.53% | 8,239 | 12.01% | 4.00% |
| 40.01% - 50.00% | 872,717,883 | 13.67% | 9,069 | 13.30% | 4.41% | 923,932,808 | 14.24% | 9,398 | 13.70% | 4.04% |
| 50.01% - 60.00% | 1,283,892,849 | 20.11% | 11,713 | 17.18% | 4.34% | 1,325,017,952 | 20.42% | 11,933 | 17.40% | 4.05% |
| 60.01% - 70.00% | 1,328,789,896 | 20.81% | 10,938 | 16.05% | 4.11% | 1,514,709,833 | 23.35% | 12,129 | 17.68% | 3.80% |
| 70.01% - 80.00% | 1,507,759,929 | 23.61% | 11,151 | 16.36% | 4.51% | 1,233,275,007 | 19.01% | 8,894 | 12.97% | 3.98% |
| 80.01% - 81.00% | 141,624 | 0.00% | 1 | 0.00% | 4.53% | | | | | |
| 81.01% - 82.00% | 91,672 | 0.00% | 1 | 0.00% | 5.09% | | | | | |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

11b. Original Loan to Market Value

| average: 67.71% 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% | 149,879,216 | 2.35% | 3,377 | 4.95% | 4.31% | 168,281,421 | 2.59% | 3,696 | 5.39% | 3.94% |
| 30.01% - 40.00% | 255,570,162 | 4.00% | 4,533 | 6.65% | 4.33% | 285,955,574 | 4.41% | 4,928 | 7.18% | 3.96% |
| 40.01% - 50.00% | 467,995,548 | 7.33% | 6,851 | 10.05% | 4.32% | 517,422,414 | 7.97% | 7,398 | 10.78% | 3.95% |
| 50.01% - 60.00% | 662,256,649 | 10.37% | 8,143 | 11.95% | 4.37% | 722,707,751 | 11.14% | 8,642 | 12.60% | 3.99% |
| 60.01% - 70.00% | 1,113,226,933 | 17.43% | 12,166 | 17.85% | 4.36% | 1,181,161,166 | 18.21% | 12,587 | 18.35% | 4.01% |
| 70.01% - 80.00% | 3,736,466,127 | 58.51% | 33,098 | 48.55% | 4.35% | 3,612,547,181 | 55.68% | 31,347 | 45.70% | 3.95% |
| 80.01% - 81.00% | 74,667 | 0.00% | 1 | 0.00% | 5.12% | | | | | |
| 85.01% - 90.00% | 22,417 | 0.00% | 1 | 0.00% | 4.52% | | | | | |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 | 463,236,430 | 7.25% | 11,077 | 16.25% | 4.23% | 450,776,254 | 6.95% | 10,781 | 15.72% | 3.78% |
| 75,001 - 100,000 | 961,462,802 | 15.06% | 15,037 | 22.06% | 4.32% | 929,045,736 | 14.32% | 14,707 | 21.44% | 3.88% |
| 100,001 - 125,000 | 1,112,311,642 | 17.42% | 13,207 | 19.37% | 4.32% | 1,103,422,797 | 17.01% | 13,236 | 19.30% | 3.90% |
| 125,001 - 150,000 | 1,169,657,364 | 18.32% | 11,311 | 16.59% | 4.32% | 1,164,822,979 | 17.95% | 11,364 | 16.57% | 3.92% |
| 150,001 - 175,000 | 759,721,337 | 11.90% | 6,095 | 8.94% | 4.34% | 768,069,187 | 11.84% | 6,176 | 9.00% | 4.00% |
| 175,001 - 200,000 | 653,839,105 | 10.24% | 4,820 | 7.07% | 4.41% | 682,139,365 | 10.51% | 5,060 | 7.38% | 4.07% |
| 200,001 - 225,000 | 317,577,035 | 4.97% | 2,039 | 2.99% | 4.40% | 344,420,820 | 5.31% | 2,235 | 3.26% | 4.08% |
| 225,001 - 250,000 | 292,085,431 | 4.57% | 1,767 | 2.59% | 4.50% | 325,682,505 | 5.02% | 1,966 | 2.87% | 4.15% |
| 250,001 - 275,000 | 141,385,444 | 2.21% | 742 | 1.09% | 4.45% | 151,240,537 | 2.33% | 796 | 1.16% | 4.12% |
| 275,001 - 300,000 | 148,404,377 | 2.32% | 778 | 1.14% | 4.46% | 169,296,594 | 2.61% | 872 | 1.27% | 4.07% |
| 300,001 - 325,000 | 64,372,547 | 1.01% | 297 | 0.44% | 4.53% | 70,233,461 | 1.08% | 322 | 0.47% | 4.19% |
| 325,001 - 350,000 | 65,186,683 | 1.02% | 277 | 0.41% | 4.48% | 69,205,564 | 1.07% | 300 | 0.44% | 4.13% |
| 350,001 - 375,000 | 30,931,338 | 0.48% | 121 | 0.18% | 4.26% | 37,267,425 | 0.57% | 141 | 0.21% | 4.07% |
| 375,001 - 400,000 | 44,635,499 | 0.70% | 174 | 0.26% | 4.59% | 45,788,495 | 0.71% | 177 | 0.26% | 4.18% |
| 400,001 - 425,000 | 16,114,463 | 0.25% | 58 | 0.09% | 4.30% | 17,947,370 | 0.28% | 64 | 0.09% | 4.17% |
| 425,001 - 450,000 | 17,029,383 | 0.27% | 59 | 0.09% | 4.43% | 20,174,075 | 0.31% | 71 | 0.10% | 4.03% |
| 450,001 - 475,000 | 11,126,264 | 0.17% | 36 | 0.05% | 4.56% | 11,640,780 | 0.18% | 37 | 0.05% | 4.10% |
| 475,001 - 500,000 | 27,347,559 | 0.43% | 87 | 0.13% | 4.55% | 29,838,095 | 0.46% | 90 | 0.13% | 4.20% |
| 500,001 - 1,000,000 | 70,026,286 | 1.10% | 169 | 0.25% | 4.42% | 76,569,079 | 1.18% | 182 | 0.27% | 4.02% |
| more | 19,040,729 | 0.30% | 19 | 0.03% | 4.17% | 20,494,390 | 0.32% | 21 | 0.03% | 3.74% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

13. Outstanding Notional Amount

| Aggregate Outstanding Notional | Current Period | | | | | Issue Date | | | | | |
|--------------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|-----------------------------------|----------------|---------------|----------------|-------------------------|--|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | |
| 0,00 - 25,000 | 78,534,899 | 1.23% | 5,483 | 8.04% | 4.34% | 76,920,999 | 1.19% | 5,184 | 7.56% | 4.01% | |
| 25,001 - 50,000 | 370,469,729 | 5.80% | 9,545 | 14.00% | 4.30% | 377,853,363 | 5.82% | 9,761 | 14.23% | 3.91% | |
| 50,001 - 75,000 | 821,441,220 | 12.86% | 13,065 | 19.17% | 4.37% | 822,572,336 | 12.68% | 13,106 | 19.11% | 3.95% | |
| 75,001 - 100,000 | 1,189,511,561 | 18.63% | 13,595 | 19.94% | 4.39% | 1,175,702,056 | 18.12% | 13,450 | 19.61% | 3.97% | |
| 100,001 - 125,000 | 1,199,514,044 | 18.78% | 10,721 | 15.73% | 4.32% | 1,221,357,903 | 18.82% | 10,900 | 15.89% | 3.93% | |
| 125,001 - 150,000 | 963,541,201 | 15.09% | 7,061 | 10.36% | 4.35% | 968,684,527 | 14.93% | 7,089 | 10.33% | 3.94% | |
| 150,001 - 175,000 | 604,246,309 | 9.46% | 3,746 | 5.50% | 4.36% | 623,679,825 | 9.61% | 3,868 | 5.64% | 4.01% | |
| 175,001 - 200,000 | 379,156,722 | 5.94% | 2,033 | 2.98% | 4.35% | 413,227,060 | 6.37% | 2,216 | 3.23% | 4.02% | |
| 200,001 - 225,000 | 228,852,594 | 3.58% | 1,084 | 1.59% | 4.37% | 239,055,603 | 3.68% | 1,128 | 1.64% | 4.04% | |
| 225,001 - 250,000 | 164,035,957 | 2.57% | 694 | 1.02% | 4.34% | 170,979,957 | 2.64% | 720 | 1.05% | 4.04% | |
| 250,001 - 275,000 | 95,871,562 | 1.50% | 366 | 0.54% | 4.47% | 96,728,625 | 1.49% | 369 | 0.54% | 4.05% | |
| 275,001 - 300,000 | 67,910,698 | 1.06% | 237 | 0.35% | 4.26% | 73,691,428 | 1.14% | 257 | 0.37% | 4.02% | |
| 300,001 - 325,000 | 42,601,975 | 0.67% | 137 | 0.20% | 4.28% | 44,546,458 | 0.69% | 143 | 0.21% | 3.96% | |
| 325,001 - 350,000 | 40,158,052 | 0.63% | 119 | 0.17% | 4.26% | 37,865,755 | 0.58% | 112 | 0.16% | 4.09% | |
| 350,001 - 375,000 | 17,819,645 | 0.28% | 49 | 0.07% | 4.39% | 22,325,280 | 0.34% | 62 | 0.09% | 4.03% | |
| 375,001 - 400,000 | 21,368,829 | 0.33% | 55 | 0.08% | 4.60% | 21,273,270 | 0.33% | 55 | 0.08% | 4.13% | |
| 400,001 - 425,000 | 13,585,998 | 0.21% | 33 | 0.05% | 4.25% | 13,205,867 | 0.20% | 32 | 0.05% | 4.15% | |
| 425,001 - 450,000 | 10,467,566 | 0.16% | 24 | 0.04% | 4.43% | 11,783,463 | 0.18% | 27 | 0.04% | 3.97% | |
| 450,001 - 475,000 | 9,668,679 | 0.15% | 21 | 0.03% | 4.81% | 9,205,470 | 0.14% | 20 | 0.03% | 4.10% | |
| 475,001 - 500,000 | 12,145,799 | 0.19% | 25 | 0.04% | 4.28% | 12,738,486 | 0.20% | 26 | 0.04% | 4.14% | |
| 500,001 - 1,000,000 | 42,719,291 | 0.67% | 68 | 0.10% | 4.22% | 44,405,387 | 0.68% | 66 | 0.10% | 3.93% | |
| more | 11,869,390 | 0.19% | 9 | 0.01% | 4.12% | 10,272,389 | 0.16% | 7 | 0.01% | 3.54% | |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% | |

14. Loan Purpose

| Loan Purpose | Current Period | | | | Issue Date | | | |
|---|-----------------------------------|----------------|---------------|----------------|-----------------------------------|----------------|---------------|----------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total |
| First Home Purchase | 4,328,106,055 | 67.78% | 43,295 | 63.51% | 4,208,952,255 | 64.87% | 41,974 | 61.19% |
| First Home Refinancing with Capital | 917,194,784 | 14.36% | 9,522 | 13.97% | 1,037,287,996 | 15.99% | 10,341 | 15.07% |
| First Home Refinancing without Capital | 196,890,997 | 3.08% | 2,846 | 4.17% | 259,622,336 | 4.00% | 3,514 | 5.12% |
| Home Improvements | 61,976,869 | 0.97% | 1,013 | 1.49% | 54,904,871 | 0.85% | 914 | 1.33% |
| Liquidity | 356,318,105 | 5.58% | 5,184 | 7.60% | 364,522,073 | 5.62% | 5,093 | 7.42% |
| Second Home / Holiday Home Purchase | 141,052,019 | 2.21% | 1,834 | 2.69% | 151,485,676 | 2.33% | 1,972 | 2.87% |
| Second Home Refinancing with Capital | 6,120,906 | 0.10% | 45 | 0.07% | 4,422,995 | 0.07% | 42 | 0.06% |
| Second Home Refinancing without Capital | 924,680 | 0.01% | 8 | 0.01% | 565,544 | 0.01% | 7 | 0.01% |
| Subrogation of mortgages - 1st house purchase | 375,289,321 | 5.88% | 4,408 | 6.47% | 405,338,501 | 6.25% | 4,731 | 6.90% |
| Subrogation of mortgages - 2nd house purchase | 1,617,982 | 0.03% | 15 | 0.02% | 973,260 | 0.02% | 10 | 0.01% |
| Unknown | | | | | | | | |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 6,488,075,506 | 100.00% | 68,598 | 100.00% |

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 | 6,232,882,482 | 97.61% | 66,243 | 97.17% | 4.35% | 6,330,628,032 | 97.57% | 66,567 | 97.04% | 3.96% |
| Seconda Casa | 152,609,237 | 2.39% | 1,927 | 2.83% | 4.46% | 157,447,474 | 2.43% | 2,031 | 2.96% | 4.13% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 | 6,378,355,429 | 99.89% | 68,112 | 99.91% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| More than 1 | 7,136,291 | 0.11% | 58 | 0.09% | 0.00% | | | | | |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

19. Special Scheme

| Special Scheme | 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 |
| Alluvione Veneto | | | | | | | | | | |
| Fondo Gasparrini - COVID19 | | | | | | | | | | |
| Fondo Gasparrini - COVID19 | 5,536,096 | 0.09% | 43 | 0.06% | 0.00% | | | | | |
| Fondo Solidariet -á | | | | | | | | | | |
| Forbearance non oneroso | | | | | | | | | | |
| Forbearance oneroso | 8,970,029 | 0.14% | 57 | 0.08% | 0.01% | | | | | |
| Moratoria ABI | | | | | | | | | | |
| No Special Scheme | 6,366,708,289 | 99.71% | 68,027 | 99.79% | 4.34% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| Non onerosa non Forbearanc | | | | | | | | | | |
| Sospensione per Decesso | 3,443,082 | 0.05% | 37 | 0.05% | 0.00% | | | | | |
| Terremoto Emilia Romagna | 834,223 | 0.01% | 6 | 0.01% | 0.00% | | | | | |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 |
| Freelancer | 259,651,919 | 4.07% | 2,553 | 3.75% | 4.61% | 327,941,388 | 5.05% | 3,017 | 3.75% | 4.21% |
| Not available | | | | | | 215,707,923 | 3.32% | 2,369 | | 4.49% |
| Not Employed | 109,823,458 | 1.72% | 1,439 | 2.11% | 4.44% | 134,076,728 | 2.07% | 1,638 | 2.11% | 3.91% |
| Other Work Agreement | 45,808,036 | 0.72% | 469 | 0.69% | 4.68% | 10,002,467 | 0.15% | 90 | 0.69% | 4.16% |
| Pensioner | 188,239,899 | 2.95% | 3,530 | 5.18% | 4.56% | 239,175,986 | 3.69% | 4,039 | 5.18% | 4.16% |
| Salaried | 5,452,169,355 | 85.38% | 57,004 | 83.62% | 4.31% | 5,279,019,245 | 81.36% | 54,688 | 83.62% | 3.91% |
| Self Employed | 319,282,169 | 5.00% | 3,063 | 4.49% | 4.59% | 272,148,021 | 4.19% | 2,646 | 4.49% | 4.16% |
| Student | 10,516,883 | 0.16% | 112 | 0.16% | 4.06% | 10,003,748 | 0.15% | 111 | 0.16% | 3.75% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

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 |
| Branch | 2,018,036,616 | 31.60% | 19,962 | 29.28% | 4.20% | 1,915,897,350 | 29.53% | 18,639 | 29.28% | 3.83% |
| Broker | 3,030,033,787 | 47.45% | 29,956 | 43.94% | 4.41% | 2,810,789,790 | 43.32% | 27,676 | 43.94% | 3.97% |
| ING Direct Italy Call Cent | 408,634,464 | 6.40% | 5,874 | 8.62% | 4.39% | 558,604,382 | 8.61% | 7,335 | 8.62% | 4.08% |
| ING Direct Italy Web | 928,786,853 | 14.55% | 12,378 | 18.16% | 4.46% | 1,202,783,984 | 18.54% | 14,948 | 18.16% | 4.11% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

22. 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 | 67,579 | 0 | 0 | 0 | 6,320,924,637 | 99.13% | 98.99% |
| 1 Month | 214 | 60,930 | 78,940 | 139,870 | 22,393,473 | 0.31% | 0.35% |
| 2 Months | 109 | 53,925 | 65,319 | 119,244 | 10,853,697 | 0.16% | 0.17% |
| 3 Months | 45 | 40,921 | 46,851 | 87,772 | 4,266,145 | 0.07% | 0.07% |
| 4 Months | 25 | 29,670 | 41,426 | 71,096 | 2,854,820 | 0.04% | 0.04% |
| 5 Months | 21 | 29,129 | 41,178 | 70,307 | 2,139,549 | 0.03% | 0.03% |
| 6 Months | 13 | 20,223 | 28,151 | 48,374 | 1,192,376 | 0.02% | 0.02% |
| 7 Months | 6 | 12,053 | 15,106 | 27,159 | 595,659 | 0.01% | 0.01% |
| 8 Months | 5 | 11,269 | 13,188 | 24,457 | 479,092 | 0.01% | 0.01% |
| 9 Months | 5 | 12,181 | 23,109 | 35,290 | 627,141 | 0.01% | 0.01% |
| 10 Months | 4 | 7,910 | 9,942 | 17,852 | 224,410 | 0.01% | 0.00% |
| 11 Months | 0 | 0 | 0 | 0 | 0 | 0.00% | 0.00% |
| 12 Months | 0 | 0 | 0 | 0 | 0 | 0.00% | 0.00% |
| > 12 Months | 0 | 0 | 0 | 0 | 0 | 0.00% | 0.00% |
| Payment Holiday | 144 | 43,108 | 38,124 | 81,232 | 18,940,721 | 0.21% | 0.30% |
| | 68,170 | 321,318 | 401,335 | 722,652 | 6,385,491,720 | 100.00% | 100.00% |

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 | 6,366,550,998 | 99.70% | 68,026 | 99.79% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| Discounted Installments | 18,940,721 | 0.30% | 144 | 0.21% | 4.98% | | | | | |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

24. Renegotiations

| Kind of Renegotiation | Nr of Loans | Aggregate Outstanding Not. Amount | % Nr of Loans | % of Aggregate Outstanding Not. Amt | Overall renegotiation limit |
|-----------------------|--------------|-----------------------------------|---------------|-------------------------------------|-----------------------------|
| Floating to Fixed | 2,459 | 293,083,985.14 | 3.58% | 4.52% | |
| | 2,459 | 293,083,985.14 | 3.58% | 4.52% | 30% |

25. PD Bucket

| Probability of Default | 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 |
| [20.00% - 100.00%] | 43,655,830 | 0.68% | 426 | 0.62% | 4.91% | | | | | |
| [7.50% - 20.00%) | 46,750,207 | 0.73% | 455 | 0.67% | 4.59% | | | | | |
| [1.00% - 7.50%) | 337,499,865 | 5.29% | 3,311 | 4.86% | 4.58% | 997,006,645 | 15.37% | 7,527 | 10.97% | 3.88% |
| [0.25% - 1.00%) | 605,198,318 | 9.48% | 6,333 | 9.29% | 4.56% | 2,246,067,132 | 34.62% | 21,447 | 31.26% | 3.90% |
| [0.10% - 0.25%) | 2,245,549,461 | 35.17% | 24,684 | 36.21% | 4.39% | 1,119,739,613 | 17.26% | 10,907 | 15.90% | 3.94% |
| [0.00% - 0.10%) | 3,106,838,038 | 48.65% | 32,961 | 48.35% | 4.25% | 2,125,262,116 | 32.76% | 28,717 | 41.86% | 4.09% |
| | 6,385,491,720 | 100.00% | 68,170 | 100.00% | 4.35% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

26. 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 | | |
| Default CRR | 252 | 0.00 | 0.00 | 0.00 | 26,391,131.81 | 27,069,915.87 | 0.37% | 0.41% |
| | 252 | 0.00 | 0.00 | 0.00 | 26,391,131.81 | 27,069,915.87 | 0.37% | 0.41% |

27a. 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 (%) |
|----------|------------------------|---|--|----------------------|--------------------------------|---------------------|--|---|
| | | | | | | | | |

27b. 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 (%) |
|---------------|-----------------------|---|--|----------------------|--------------------------------|---------------------|--|---|
| | | | | | | | | |
| Total: | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% | 0.00% |

27c. Realised Losses: Changed

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

27. Transaction Parties

| | | |
|---|--|--|
| <p>ISSUER Leone Arancio RMBS S.r.l. Corso Vercelli 40 20145 Milano (MI) Italia</p> | <p>SOLE ARRANGER ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands</p> | <p>REPRESENTATIVE OF THE NOTEHOLDERS TMF Trustee Limited One Angel Court, 13th Floor London, EC2R 7HJ United Kingdom</p> |
| <p>CASH MANAGER, CALCULATION AGENT ING Bank N.V. Avenue Marnix 24 1000 Brussels Belgium</p> | <p>DUTCH ACCOUNT BANK, PRINCIPAL PAYING AGENT ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands</p> | <p>CORPORATE SERVICES PROVIDER TMF Management Italy S.r.l. Corso Vercelli 40 20145 Milan Italy</p> |
| <p>ORIGINATOR, SERVICER, LIQUIDITY FACILITY PROVIDER, SWAP COUNTERPARTY ING Bank N.V., Milan branch Viale Fulvio Testi, 250 20125 Milano Italy</p> | <p>RATING AGENCY DBRS Ratings GmbH Neue Mainzer Straße 75, 60311, Frankfurt am Main Germany</p> | <p>RATING AGENCY Fitch Ratings Ireland Limited Sede Secondaria Italiana Via Morigi, 6 Ingresso Via Privata Maria Teresa, 8 20123 Milano Italy</p> |
| <p>SERVICER ING Bank N.V., Milan branch Rating Triggers (Fitch,DBRS): F1 / A-, BBB(low) Action upon breach: Post Commingling Risk Amount</p> | <p>SWAP COUNTERPARTY ING Bank N.V., Milan branch 1st Rating Triggers (Fitch,DBRS): F1 / A-, A Action upon breach: Collateral posting 2nd Rating Triggers (Fitch,DBRS): BBB- / F3, BBB Action upon breach: Replacement</p> | |
| <p>LIQUIDITY FACILITY PROVIDER ING Bank N.V., Milan branch Rating Triggers (Fitch,DBRS): F1 / A-, A Action upon breach: Post Available Commitment</p> | <p>DUTCH ACCOUNT BANK ING Bank N.V. Rating Triggers (Fitch,DBRS): F1 / A-, A Action upon breach: Replacement</p> | |
| <p>LEGAL ADVISERS <i>To the Sole Arranger and the Sole Lead Manager as to Italian law and Italian taxation law</i> Studio Legale Associato in associazione con Clifford Chance Via Broletto 16 20121 Milan Italy</p> | <p><i>as to Dutch law</i> Clifford Chance LLP Droogbak 1A 1013 GE Amsterdam The Netherlands</p> | <p><i>as to English law</i> Studio Legale Associato in associazione con Clifford Chance Via Broletto 16 20121 Milan Italy</p> |
| <p><i>To the Representative of the Noteholders as to Italian law</i> Studio Legale Associato in associazione con Clifford Chance Via Broletto 16 20121 Milan Italy</p> | | |
| <p>LISTING AGENT The Bank of New York Mellon (Luxembourg) S.A., Vertigo Building - Polaris 2-4 rue Eugène Ruppert 2453 Luxembourg</p> | | |