

Leone Arancio 2023-1



Monthly Investor Report

07 January 2026

Description

| | |
|---------------------|-----------|
| Issue Date | 12-Sep-23 |
| Final Maturity Date | 06-Oct-83 |
| Next Payment Date | 06-Apr-26 |

| Notes | ISIN | Ratings | | Current Principal Balance | Initial Principal Balance | Rate of Interest |
|---|--------------|---------|----------|---------------------------|---------------------------|--------------------|
| | | Fitch | DBRS | | | |
| Class A1 Notes | IT0005559478 | AA+sf | AAA (sf) | 389,400,000.00 € | 389,400,000.00 € | 3-M EURIBOR + 0.8% |
| Class A2 Notes | IT0005559486 | AA+sf | 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 | 07-Jan-26 | 12-Sep-23 |
| Portfolio Cut off date | 30-Nov-25 | 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 | 1,393,480.06 | 1,874,493.55 |
| Of which Realised Loss | 0.00 | 0.00 |
| Of which Active Outstanding Notional Amount | 6,488,556,519.94 | 6,488,075,506.45 |
| Number of Loans | 70,399 | 68,598 |
| Number of Borrowers | 70,399 | 68,598 |
| Principal in Arrears | 4,046,179.66 | 0.00 |
| Average Principal Balance (Loanparts) | 92,168.31 | 94,581.12 |
| Average Principal Balance (Borrowers) | 92,168.31 | 94,581.12 |
| Coupon: Weighted Average | 3.87% | 3.97% |
| Minimum | 0.00% | 0.00% |
| Maximum | 7.73% | 7.75% |
| Weighted Average Original Loan to Market Value | 68.04% | 66.93% |
| Weighted Average Loan to Market Value | 53.47% | 53.29% |
| Seasoning (months): Weighted Average | 69.14 | 72.85 |
| Remaining Tenor (months): Weighted Average | 249.36 | 242.42 |
| Weighted Average Interest Rate on Fixed Interest Rate Loans | 3.99% | 3.13% |
| Weighted Average LGD | 43.98% | 21.95% |
| Weighted Average Spread on Floating Rate Loans | 3.53% | 4.81% |
| Total Set-off Risk | 727,593,722.89 | 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% | 0.19% | 0.00% |
| 3. The Quarterly Delinquency Ratio exceed 1.25% | 1.03% | 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 | 0.26% | 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 | 3,200,607,635 | 49.33% | 29,801 | 42.33% | 3.92% | 1,979,644,662 | 30.51% | 18,967 | 27.65% | 2.82% |
| Fixed | 1,676,417,293 | 25.84% | 20,460 | 29.06% | 4.16% | 1,326,578,978 | 20.45% | 16,190 | 23.60% | 3.66% |
| Floating (BCE) | 49,477,316 | 0.76% | 791 | 1.12% | 3.52% | 107,640,790 | 1.66% | 1,418 | 2.07% | 4.88% |
| Floating (EURIBOR) | 1,562,054,276 | 24.07% | 19,347 | 27.48% | 3.47% | 3,074,211,076 | 47.38% | 32,023 | 46.68% | 4.80% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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% | 123,770 | 0.00% | 1 | 0.00% | 0.00% | 205,920 | 0.00% | 1 | 0.00% | 0.00% |
| 0.01% - 0.50% | 117,144 | 0.00% | 1 | 0.00% | 0.23% | 130,717 | 0.00% | 1 | 0.00% | 0.23% |
| 0.51% - 1.00% | 3,538,197 | 0.05% | 29 | 0.04% | 0.93% | 3,892,879 | 0.06% | 26 | 0.04% | 0.94% |
| 1.00% - 1.50% | 54,003,942 | 0.83% | 621 | 0.88% | 1.35% | 74,417,664 | 1.15% | 752 | 1.10% | 1.36% |
| 1.51% - 2.00% | 220,184,547 | 3.39% | 2,425 | 3.44% | 1.81% | 371,945,303 | 5.73% | 3,628 | 5.29% | 1.83% |
| 2.01% - 2.50% | 464,338,241 | 7.16% | 5,353 | 7.60% | 2.32% | 679,092,710 | 10.47% | 7,302 | 10.64% | 2.28% |
| 2.51% - 3.00% | 682,917,813 | 10.52% | 9,379 | 13.32% | 2.77% | 682,080,381 | 10.51% | 7,879 | 11.49% | 2.74% |
| 3.01% - 3.25% | 420,718,624 | 6.48% | 4,803 | 6.82% | 3.11% | 216,906,261 | 3.34% | 2,547 | 3.71% | 3.12% |
| 3.26% - 3.50% | 431,803,881 | 6.65% | 5,386 | 7.65% | 3.37% | 172,494,576 | 2.66% | 1,814 | 2.64% | 3.35% |
| 3.51% - 3.75% | 383,049,487 | 5.90% | 3,873 | 5.50% | 3.63% | 279,674,616 | 4.31% | 2,398 | 3.50% | 3.64% |
| 3.76% - 4.00% | 578,006,497 | 8.91% | 5,542 | 7.87% | 3.87% | 433,056,503 | 6.67% | 5,640 | 8.22% | 3.86% |
| 4.01% - 4.25% | 622,714,198 | 9.60% | 6,091 | 8.65% | 4.13% | 511,430,134 | 7.88% | 4,779 | 6.97% | 4.15% |
| 4.26% - 4.50% | 766,209,984 | 11.81% | 7,073 | 10.05% | 4.38% | 617,337,084 | 9.51% | 6,951 | 10.13% | 4.39% |
| 4.51% - 4.75% | 652,742,575 | 10.06% | 6,455 | 9.17% | 4.63% | 402,276,225 | 6.20% | 3,876 | 5.65% | 4.63% |
| 4.76% - 5.00% | 473,654,287 | 7.30% | 4,760 | 6.76% | 4.88% | 495,927,894 | 7.64% | 4,647 | 6.77% | 4.86% |
| 5.01% - 5.25% | 295,573,054 | 4.56% | 3,191 | 4.53% | 5.13% | 562,749,370 | 8.67% | 5,654 | 8.24% | 5.10% |
| 5.26% - 5.50% | 196,430,497 | 3.03% | 2,344 | 3.33% | 5.38% | 414,577,141 | 6.39% | 4,246 | 6.19% | 5.39% |
| 5.51% - 5.75% | 94,952,574 | 1.46% | 1,258 | 1.79% | 5.61% | 275,939,220 | 4.25% | 2,897 | 4.22% | 5.61% |
| 5.76% - 6.00% | 76,230,589 | 1.17% | 979 | 1.39% | 5.88% | 142,560,497 | 2.20% | 1,617 | 2.36% | 5.88% |
| 6.01% - 6.25% | 35,412,112 | 0.55% | 381 | 0.54% | 6.12% | 40,150,026 | 0.62% | 494 | 0.72% | 6.11% |
| 6.26% - 6.50% | 18,493,112 | 0.29% | 212 | 0.30% | 6.38% | 29,129,914 | 0.45% | 286 | 0.42% | 6.38% |
| 6.51% - 6.75% | 10,401,671 | 0.16% | 126 | 0.18% | 6.60% | 40,962,363 | 0.63% | 500 | 0.73% | 6.62% |
| 6.76% - 7.00% | 4,685,691 | 0.07% | 70 | 0.10% | 6.85% | 23,817,166 | 0.37% | 381 | 0.56% | 6.86% |
| 7.01% - 7.25% | 1,624,058 | 0.03% | 30 | 0.04% | 7.12% | 12,942,219 | 0.20% | 207 | 0.30% | 7.11% |
| 7.26% - 7.50% | 384,187 | 0.01% | 11 | 0.02% | 7.46% | 3,297,277 | 0.05% | 52 | 0.08% | 7.34% |
| 7.51% - > | 245,787 | 0.00% | 5 | 0.01% | 7.60% | 1,081,445 | 0.02% | 23 | 0.03% | 7.60% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 4,412,824 | 0.07% | 111 | 0.16% | 2.73% | 8,284,694 | 0.13% | 263 | 0.38% | 3.88% |
| 2005 | 19,767,151 | 0.30% | 490 | 0.70% | 2.79% | 42,703,844 | 0.66% | 1,119 | 1.63% | 3.92% |
| 2006 | 64,467,886 | 0.99% | 1,497 | 2.13% | 2.78% | 114,666,348 | 1.77% | 1,973 | 2.88% | 3.83% |
| 2007 | 122,047,012 | 1.88% | 2,042 | 2.90% | 2.75% | 193,309,966 | 2.98% | 2,574 | 3.75% | 3.63% |
| 2008 | 101,671,604 | 1.57% | 1,721 | 2.44% | 2.87% | 163,457,740 | 2.52% | 2,414 | 3.52% | 3.65% |
| 2009 | 71,748,772 | 1.11% | 1,214 | 1.72% | 3.29% | 135,050,422 | 2.08% | 2,002 | 2.92% | 4.41% |
| 2010 | 107,586,831 | 1.66% | 1,626 | 2.31% | 3.27% | 204,679,912 | 3.15% | 2,574 | 3.75% | 4.39% |
| 2011 | 267,883,307 | 4.13% | 3,783 | 5.37% | 3.25% | 494,427,607 | 7.62% | 5,519 | 8.05% | 4.30% |
| 2012 | 113,621,802 | 1.75% | 1,602 | 2.28% | 4.15% | 203,362,435 | 3.13% | 2,336 | 3.41% | 5.23% |
| 2013 | 83,261,439 | 1.28% | 1,196 | 1.70% | 4.69% | 161,782,239 | 2.49% | 1,896 | 2.76% | 5.40% |
| 2014 | 84,806,397 | 1.31% | 1,291 | 1.83% | 4.52% | 167,081,280 | 2.58% | 2,089 | 3.05% | 5.06% |
| 2015 | 128,227,298 | 1.98% | 1,984 | 2.82% | 4.08% | 239,429,382 | 3.69% | 3,093 | 4.51% | 4.34% |
| 2016 | 332,977,234 | 5.13% | 5,009 | 7.12% | 2.68% | 522,255,902 | 8.05% | 6,380 | 9.30% | 3.38% |
| 2017 | 318,517,068 | 4.91% | 4,327 | 6.15% | 3.46% | 488,974,400 | 7.54% | 5,510 | 8.03% | 4.03% |
| 2018 | 355,029,110 | 5.47% | 4,357 | 6.19% | 4.67% | 616,412,122 | 9.50% | 6,274 | 9.15% | 4.04% |
| 2019 | 242,006,142 | 3.73% | 2,841 | 4.04% | 4.31% | 422,895,636 | 6.52% | 4,099 | 5.98% | 3.41% |
| 2020 | 63,594,481 | 0.98% | 686 | 0.97% | 3.09% | 95,731,236 | 1.48% | 885 | 1.29% | 2.79% |
| 2021 | 451,120,668 | 6.95% | 4,137 | 5.88% | 2.46% | 568,175,979 | 8.76% | 4,683 | 6.83% | 2.68% |
| 2022 | 721,453,461 | 11.12% | 6,495 | 9.23% | 3.60% | 1,025,221,104 | 15.80% | 8,113 | 11.83% | 4.06% |
| 2023 | 1,455,796,266 | 22.44% | 12,691 | 18.03% | 4.50% | 620,173,260 | 9.56% | 4,802 | 7.00% | 4.41% |
| 2024 | 1,140,596,827 | 17.58% | 9,508 | 13.51% | 4.31% | | | | | |
| 2025 | 237,962,942 | 3.67% | 1,791 | 2.54% | 3.89% | | | | | |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | | | | | | 5,693,570 | 0.09% | 636 | 0.93% | 4.28% |
| 2025 | 66,161 | 0.00% | 97 | 0.14% | 3.01% | 18,696,764 | 0.29% | 1,026 | 1.50% | 4.08% |
| 2026 | 8,781,884 | 0.14% | 1,540 | 2.19% | 3.04% | 52,289,097 | 0.81% | 2,090 | 3.05% | 3.78% |
| 2027 | 16,503,040 | 0.25% | 1,283 | 1.82% | 3.22% | 53,366,236 | 0.82% | 1,687 | 2.46% | 3.85% |
| 2028 | 25,090,497 | 0.39% | 1,195 | 1.70% | 3.51% | 61,234,434 | 0.94% | 1,529 | 2.23% | 4.01% |
| 2029 | 24,946,716 | 0.38% | 935 | 1.33% | 3.58% | 56,705,186 | 0.87% | 1,264 | 1.84% | 4.24% |
| 2030 | 35,837,636 | 0.55% | 1,070 | 1.52% | 3.50% | 72,847,413 | 1.12% | 1,444 | 2.11% | 4.19% |
| 2031 | 82,795,050 | 1.28% | 2,078 | 2.95% | 2.98% | 154,330,875 | 2.38% | 2,702 | 3.94% | 3.80% |
| 2032 | 77,582,188 | 1.20% | 1,729 | 2.46% | 3.27% | 131,003,598 | 2.02% | 2,137 | 3.12% | 3.97% |
| 2033 | 83,646,187 | 1.29% | 1,601 | 2.27% | 3.86% | 124,649,420 | 1.92% | 1,830 | 2.67% | 4.18% |
| 2034 | 85,040,087 | 1.31% | 1,455 | 2.07% | 3.89% | 110,738,145 | 1.71% | 1,544 | 2.25% | 4.30% |
| 2035 | 78,218,966 | 1.21% | 1,246 | 1.77% | 3.52% | 124,336,745 | 1.92% | 1,588 | 2.31% | 4.21% |
| 2036 | 196,366,906 | 3.03% | 2,971 | 4.22% | 2.89% | 308,421,646 | 4.75% | 3,765 | 5.49% | 3.65% |
| 2037 | 209,113,114 | 3.22% | 2,863 | 4.07% | 3.21% | 304,869,425 | 4.70% | 3,468 | 5.06% | 3.91% |
| 2038 | 182,311,347 | 2.81% | 2,480 | 3.52% | 4.12% | 221,590,464 | 3.42% | 2,556 | 3.73% | 4.25% |
| 2039 | 182,131,362 | 2.81% | 2,278 | 3.24% | 4.09% | 176,134,508 | 2.71% | 1,908 | 2.78% | 4.27% |
| 2040 | 116,602,448 | 1.80% | 1,391 | 1.98% | 3.69% | 176,647,869 | 2.72% | 1,759 | 2.56% | 4.28% |
| 2041 | 229,420,855 | 3.54% | 2,507 | 3.56% | 2.97% | 357,991,306 | 5.52% | 3,272 | 4.77% | 3.83% |
| 2042 | 233,563,169 | 3.60% | 2,596 | 3.69% | 3.52% | 343,325,867 | 5.29% | 3,280 | 4.78% | 4.22% |
| 2043 | 274,972,700 | 4.24% | 2,940 | 4.18% | 4.54% | 294,814,368 | 4.54% | 2,722 | 3.97% | 4.65% |
| 2044 | 273,152,693 | 4.21% | 2,734 | 3.88% | 4.38% | 196,587,098 | 3.03% | 1,780 | 2.59% | 4.38% |
| 2045 | 113,970,588 | 1.76% | 1,126 | 1.60% | 4.06% | 153,594,758 | 2.37% | 1,359 | 1.98% | 4.41% |
| 2046 | 266,786,796 | 4.11% | 2,531 | 3.60% | 2.72% | 378,220,619 | 5.83% | 3,175 | 4.63% | 3.39% |
| 2047 | 348,918,655 | 5.38% | 3,256 | 4.63% | 3.34% | 485,345,392 | 7.48% | 4,029 | 5.87% | 3.88% |
| 2048 | 431,890,989 | 6.66% | 3,972 | 5.64% | 4.62% | 443,266,096 | 6.83% | 3,652 | 5.32% | 4.23% |
| 2049 | 432,500,647 | 6.67% | 3,898 | 5.54% | 4.40% | 315,352,322 | 4.86% | 2,541 | 3.70% | 3.39% |
| 2050 | 104,229,225 | 1.61% | 844 | 1.20% | 3.80% | 79,556,603 | 1.23% | 566 | 0.83% | 3.55% |
| 2051 | 265,077,341 | 4.09% | 2,028 | 2.88% | 2.62% | 329,637,555 | 5.08% | 2,314 | 3.37% | 2.93% |
| 2052 | 408,397,419 | 6.29% | 3,082 | 4.38% | 3.51% | 549,138,590 | 8.46% | 3,789 | 5.52% | 3.95% |
| 2053 | 798,216,864 | 12.30% | 6,119 | 8.69% | 4.45% | 405,989,136 | 6.26% | 2,799 | 4.08% | 4.40% |
| 2054 | 752,743,271 | 11.60% | 5,575 | 7.92% | 4.33% | 131,894 | 0.00% | 1 | 0.00% | 5.31% |
| 2055 | 149,681,721 | 2.31% | 979 | 1.39% | 3.87% | | | | | |
| 2065 | | | | | | | | | | |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 |
| < 0.5 | | | | | | 793,740,439 | 12.23% | 6,119 | 8.92% | 4.43% |
| 0.5 - 1 | 237,962,942 | 3.67% | 1,791 | 2.54% | 3.89% | 481,699,806 | 7.42% | 3,821 | 5.57% | 4.51% |
| 1 - 2 | 1,264,702,317 | 19.49% | 10,580 | 15.03% | 4.34% | 775,282,989 | 11.95% | 6,296 | 9.18% | 2.96% |
| 2 - 3 | 1,438,322,998 | 22.17% | 12,549 | 17.83% | 4.45% | 221,655,155 | 3.42% | 1,893 | 2.76% | 2.67% |
| 3 - 4 | 679,401,312 | 10.47% | 6,145 | 8.73% | 3.43% | 163,393,214 | 2.52% | 1,557 | 2.27% | 3.21% |
| 4 - 5 | 399,521,559 | 6.16% | 3,685 | 5.23% | 2.46% | 695,834,875 | 10.72% | 6,882 | 10.03% | 3.60% |
| 5 - 6 | 54,623,915 | 0.84% | 613 | 0.87% | 3.33% | 506,068,022 | 7.80% | 5,482 | 7.99% | 4.54% |
| 6 - 7 | 278,888,090 | 4.30% | 3,252 | 4.62% | 4.37% | 569,417,291 | 8.78% | 6,807 | 9.92% | 3.33% |
| 7 - 8 | 338,376,533 | 5.21% | 4,209 | 5.98% | 4.67% | 302,149,305 | 4.66% | 3,834 | 5.59% | 3.91% |
| 8 - 9 | 332,907,065 | 5.13% | 4,590 | 6.52% | 3.28% | 202,863,989 | 3.13% | 2,540 | 3.70% | 4.77% |
| 9 - 10 | 308,868,241 | 4.76% | 4,670 | 6.63% | 2.71% | 140,928,412 | 2.17% | 1,725 | 2.51% | 5.26% |
| 10 - more | 1,154,981,548 | 17.80% | 18,315 | 26.02% | 3.51% | 1,635,042,010 | 25.20% | 21,642 | 31.55% | 4.31% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 6,949,098 | 0.11% | 1,420 | 2.02% | 3.05% | 4,450,143 | 0.07% | 777 | 1.13% | 4.13% |
| 1 - 2 | 16,414,539 | 0.25% | 1,396 | 1.98% | 3.19% | 6,628,987 | 0.10% | 491 | 0.72% | 4.35% |
| 2 - 3 | 24,097,837 | 0.37% | 1,182 | 1.68% | 3.50% | 30,342,398 | 0.47% | 1,466 | 2.14% | 3.97% |
| 3 - 4 | 26,230,836 | 0.40% | 991 | 1.41% | 3.56% | 57,674,229 | 0.89% | 2,137 | 3.12% | 3.75% |
| 4 - 5 | 33,795,752 | 0.52% | 1,025 | 1.46% | 3.54% | 56,788,782 | 0.88% | 1,571 | 2.29% | 3.99% |
| 5 - 6 | 75,001,780 | 1.16% | 1,916 | 2.72% | 2.99% | 64,942,184 | 1.00% | 1,565 | 2.28% | 4.00% |
| 6 - 7 | 81,762,380 | 1.26% | 1,842 | 2.62% | 3.20% | 50,900,717 | 0.78% | 1,083 | 1.58% | 4.33% |
| 7 - 8 | 84,327,522 | 1.30% | 1,639 | 2.33% | 3.83% | 93,187,301 | 1.44% | 1,754 | 2.56% | 4.07% |
| 8 - 9 | 85,432,644 | 1.32% | 1,466 | 2.08% | 3.91% | 164,913,340 | 2.54% | 2,821 | 4.11% | 3.74% |
| 9 - 10 | 75,573,222 | 1.16% | 1,215 | 1.73% | 3.59% | 131,562,398 | 2.03% | 2,022 | 2.95% | 4.21% |
| 10 - 11 | 176,834,218 | 2.73% | 2,703 | 3.84% | 2.90% | 123,355,684 | 1.90% | 1,790 | 2.61% | 4.10% |
| 11 - 12 | 221,636,648 | 3.42% | 3,045 | 4.33% | 3.12% | 99,715,100 | 1.54% | 1,349 | 1.97% | 4.36% |
| 12 - 13 | 181,444,740 | 2.80% | 2,487 | 3.53% | 4.09% | 166,957,407 | 2.57% | 2,036 | 2.97% | 4.02% |
| 13 - 14 | 191,488,563 | 2.95% | 2,406 | 3.42% | 4.11% | 354,848,076 | 5.47% | 4,275 | 6.23% | 3.57% |
| 14 - 15 | 112,086,169 | 1.73% | 1,336 | 1.90% | 3.75% | 277,257,530 | 4.27% | 3,169 | 4.62% | 4.29% |
| 15 - 16 | 212,061,976 | 3.27% | 2,335 | 3.32% | 3.00% | 206,263,914 | 3.18% | 2,300 | 3.35% | 4.06% |
| 16 - 17 | 243,985,259 | 3.76% | 2,699 | 3.83% | 3.39% | 151,155,201 | 2.33% | 1,605 | 2.34% | 4.42% |
| 17 - 18 | 272,119,519 | 4.19% | 2,913 | 4.14% | 4.50% | 217,106,166 | 3.35% | 2,105 | 3.07% | 4.09% |
| 18 - 19 | 288,167,031 | 4.44% | 2,901 | 4.12% | 4.42% | 395,415,316 | 6.10% | 3,623 | 5.28% | 3.74% |
| 19 - 20 | 111,831,335 | 1.72% | 1,111 | 1.58% | 4.12% | 354,632,626 | 5.47% | 3,356 | 4.89% | 4.76% |
| 20 - 21 | 239,725,136 | 3.69% | 2,281 | 3.24% | 2.75% | 237,651,862 | 3.66% | 2,159 | 3.15% | 4.27% |
| 21 - 22 | 356,910,697 | 5.50% | 3,333 | 4.73% | 3.19% | 165,273,387 | 2.55% | 1,478 | 2.15% | 4.57% |
| 22 - 23 | 423,841,528 | 6.53% | 3,898 | 5.54% | 4.58% | 188,335,346 | 2.90% | 1,644 | 2.40% | 4.01% |
| 23 - 24 | 463,554,968 | 7.14% | 4,188 | 5.95% | 4.45% | 487,494,527 | 7.51% | 4,048 | 5.90% | 3.24% |
| 24 - 25 | 100,883,501 | 1.55% | 829 | 1.18% | 3.91% | 507,552,891 | 7.82% | 4,201 | 6.12% | 4.54% |
| 25 - 26 | 239,737,991 | 3.69% | 1,842 | 2.62% | 2.61% | 406,445,472 | 6.27% | 3,341 | 4.87% | 3.54% |
| 26 - 27 | 392,887,936 | 6.06% | 2,951 | 4.19% | 3.35% | 154,932,589 | 2.39% | 1,192 | 1.74% | 3.44% |
| 27 - 28 | 786,926,504 | 12.13% | 6,022 | 8.55% | 4.40% | 148,398,074 | 2.29% | 1,106 | 1.61% | 3.09% |
| 28 - 29 | 812,987,500 | 12.53% | 6,047 | 8.59% | 4.38% | 441,923,878 | 6.81% | 2,982 | 4.35% | 3.04% |
| 29 - 30 | 149,859,691 | 2.31% | 980 | 1.39% | 3.87% | 741,344,653 | 11.43% | 5,148 | 7.51% | 4.42% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 4,764,336,681 | 73.43% | 49,232 | 69.93% | 3.99% | 3,250,665,893 | 50.10% | 34,639 | 50.50% | 3.13% |
| Floating Rate BCE | 49,477,316 | 0.76% | 791 | 1.12% | 3.52% | 107,640,790 | 1.66% | 1,418 | 2.07% | 4.88% |
| Floating Rate EURIBOR 1M | 606,417,651 | 9.35% | 8,840 | 12.56% | 2.97% | 1,127,430,577 | 17.38% | 13,918 | 20.29% | 4.17% |
| Floating Rate EURIBOR 3M | 1,068,324,872 | 16.46% | 11,536 | 16.39% | 3.84% | 2,002,338,246 | 30.86% | 18,623 | 27.15% | 5.16% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 1,580,290,700 | 24.36% | 16,405 | 23.30% | 3.75% | 1,713,475,557 | 26.41% | 16,946 | 24.70% | 3.84% |
| Northern Italy | 2,862,419,153 | 44.11% | 30,725 | 43.64% | 3.82% | 2,982,250,770 | 45.97% | 31,718 | 46.24% | 4.20% |
| Southern Italy | 2,045,846,667 | 31.53% | 23,269 | 33.05% | 4.03% | 1,792,349,180 | 27.63% | 19,934 | 29.06% | 3.70% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 6,135,087,407 | 94.55% | 67,022 | 95.20% | 3.85% | 6,274,404,196 | 96.71% | 66,483 | 96.92% | 3.96% |
| Others | 353,469,113 | 5.45% | 3,377 | 4.80% | 4.19% | 213,671,311 | 3.29% | 2,115 | 3.08% | 4.05% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

11a. Current Loan to Market Value

| average: 53.47% | Current Period | | | | | Issue Date | | | | |
|------------------------|----------------------------------|-----------------------------------|---------------|----------------|--------------|-------------------------|-----------------------------------|---------------|----------------|--------------|
| | Current Loan to Market Value (%) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total |
| <= 30.00% | 795,089,091 | 12.25% | 18,584 | 26.40% | 3.44% | 807,759,736 | 12.45% | 18,005 | 26.25% | 3.99% |
| 30.01% - 40.00% | 659,096,665 | 10.16% | 8,067 | 11.46% | 3.56% | 683,380,170 | 10.53% | 8,239 | 12.01% | 4.00% |
| 40.01% - 50.00% | 918,591,147 | 14.16% | 9,574 | 13.60% | 3.67% | 923,932,808 | 14.24% | 9,398 | 13.70% | 4.04% |
| 50.01% - 60.00% | 1,317,505,551 | 20.31% | 12,011 | 17.06% | 3.89% | 1,325,017,952 | 20.42% | 11,933 | 17.40% | 4.05% |
| 60.01% - 70.00% | 1,504,361,445 | 23.18% | 12,475 | 17.72% | 3.87% | 1,514,709,833 | 23.35% | 12,129 | 17.68% | 3.80% |
| 70.01% - 80.00% | 1,293,222,901 | 19.93% | 9,685 | 13.76% | 4.41% | 1,233,275,007 | 19.01% | 8,894 | 12.97% | 3.98% |
| 80.01% - 81.00% | 212,137 | 0.00% | 1 | 0.00% | 5.07% | | | | | |
| 81.01% - 82.00% | 175,877 | 0.00% | 1 | 0.00% | 6.41% | | | | | |
| 82.01% - 83.00% | 301,707 | 0.00% | 1 | 0.00% | 5.81% | | | | | |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |

11b. Original Loan to Market Value

| average: 68.04% | Current Period | | | | | Issue Date | | | | |
|------------------------|-----------------------------------|-----------------------------------|---------------|----------------|--------------|-------------------------|-----------------------------------|---------------|----------------|--------------|
| | Original Loan to Market Value (%) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total |
| <= 30.00% | 138,977,145 | 2.14% | 3,230 | 4.59% | 3.76% | 168,281,421 | 2.59% | 3,696 | 5.39% | 3.94% |
| 30.01% - 40.00% | 246,354,138 | 3.80% | 4,475 | 6.36% | 3.71% | 285,955,574 | 4.41% | 4,928 | 7.18% | 3.96% |
| 40.01% - 50.00% | 443,636,918 | 6.84% | 6,760 | 9.60% | 3.68% | 517,422,414 | 7.97% | 7,398 | 10.78% | 3.95% |
| 50.01% - 60.00% | 660,710,005 | 10.18% | 8,270 | 11.75% | 3.74% | 722,707,751 | 11.14% | 8,642 | 12.60% | 3.99% |
| 60.01% - 70.00% | 1,128,732,897 | 17.40% | 12,613 | 17.92% | 3.82% | 1,181,161,166 | 18.21% | 12,587 | 18.35% | 4.01% |
| 70.01% - 80.00% | 3,870,145,417 | 59.65% | 35,051 | 49.79% | 3.94% | 3,612,547,181 | 55.68% | 31,347 | 45.70% | 3.95% |
| 80.01% - 81.00% | | | | | | | | | | |
| 85.01% - 90.00% | | | | | | | | | | |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 507,394,091 | 7.82% | 12,029 | 17.09% | 4.08% | 450,776,254 | 6.95% | 10,781 | 15.72% | 3.78% |
| 75,001 - 100,000 | 1,025,409,497 | 15.80% | 15,939 | 22.64% | 4.04% | 929,045,736 | 14.32% | 14,707 | 21.44% | 3.88% |
| 100,001 - 125,000 | 1,152,472,036 | 17.76% | 13,653 | 19.39% | 3.98% | 1,103,422,797 | 17.01% | 13,236 | 19.30% | 3.90% |
| 125,001 - 150,000 | 1,196,543,999 | 18.44% | 11,561 | 16.42% | 3.89% | 1,164,822,979 | 17.95% | 11,364 | 16.57% | 3.92% |
| 150,001 - 175,000 | 763,728,153 | 11.77% | 6,137 | 8.72% | 3.85% | 768,069,187 | 11.84% | 6,176 | 9.00% | 4.00% |
| 175,001 - 200,000 | 635,916,173 | 9.80% | 4,709 | 6.69% | 3.75% | 682,139,365 | 10.51% | 5,060 | 7.38% | 4.07% |
| 200,001 - 225,000 | 316,198,411 | 4.87% | 2,031 | 2.88% | 3.69% | 344,420,820 | 5.31% | 2,235 | 3.26% | 4.08% |
| 225,001 - 250,000 | 282,056,811 | 4.35% | 1,710 | 2.43% | 3.64% | 325,682,505 | 5.02% | 1,966 | 2.87% | 4.15% |
| 250,001 - 275,000 | 135,929,632 | 2.09% | 716 | 1.02% | 3.61% | 151,240,537 | 2.33% | 796 | 1.16% | 4.12% |
| 275,001 - 300,000 | 141,874,889 | 2.19% | 742 | 1.05% | 3.53% | 169,296,594 | 2.61% | 872 | 1.27% | 4.07% |
| 300,001 - 325,000 | 56,874,999 | 0.88% | 262 | 0.37% | 3.65% | 70,233,461 | 1.08% | 322 | 0.47% | 4.19% |
| 325,001 - 350,000 | 54,788,196 | 0.84% | 240 | 0.34% | 3.48% | 69,205,564 | 1.07% | 300 | 0.44% | 4.13% |
| 350,001 - 375,000 | 27,342,869 | 0.42% | 107 | 0.15% | 3.36% | 37,267,425 | 0.57% | 141 | 0.21% | 4.07% |
| 375,001 - 400,000 | 40,180,299 | 0.62% | 158 | 0.22% | 3.59% | 45,788,495 | 0.71% | 177 | 0.26% | 4.18% |
| 400,001 - 425,000 | 13,884,293 | 0.21% | 52 | 0.07% | 3.48% | 17,947,370 | 0.28% | 64 | 0.09% | 4.17% |
| 425,001 - 450,000 | 19,326,463 | 0.30% | 65 | 0.09% | 3.49% | 20,174,075 | 0.31% | 71 | 0.10% | 4.03% |
| 450,001 - 475,000 | 11,970,118 | 0.18% | 38 | 0.05% | 3.52% | 11,640,780 | 0.18% | 37 | 0.05% | 4.10% |
| 475,001 - 500,000 | 24,709,112 | 0.38% | 76 | 0.11% | 3.43% | 29,838,095 | 0.46% | 90 | 0.13% | 4.20% |
| 500,001 - 1,000,000 | 62,893,401 | 0.97% | 153 | 0.22% | 3.12% | 76,569,079 | 1.18% | 182 | 0.27% | 4.02% |
| more | 19,063,080 | 0.29% | 21 | 0.03% | 3.05% | 20,494,390 | 0.32% | 21 | 0.03% | 3.74% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 76,223,660 | 1.17% | 6,023 | 8.56% | 3.47% | 76,920,999 | 1.19% | 5,184 | 7.56% | 4.01% | |
| 25,001 - 50,000 | 376,356,701 | 5.80% | 9,663 | 13.73% | 3.62% | 377,853,363 | 5.82% | 9,761 | 14.23% | 3.91% | |
| 50,001 - 75,000 | 875,538,853 | 13.49% | 13,914 | 19.76% | 3.85% | 822,572,336 | 12.68% | 13,106 | 19.11% | 3.95% | |
| 75,001 - 100,000 | 1,234,272,856 | 19.02% | 14,132 | 20.07% | 3.93% | 1,175,702,056 | 18.12% | 13,450 | 19.61% | 3.97% | |
| 100,001 - 125,000 | 1,227,876,648 | 18.92% | 10,978 | 15.59% | 3.94% | 1,221,357,903 | 18.82% | 10,900 | 15.89% | 3.93% | |
| 125,001 - 150,000 | 973,269,537 | 15.00% | 7,140 | 10.14% | 3.91% | 968,684,527 | 14.93% | 7,089 | 10.33% | 3.94% | |
| 150,001 - 175,000 | 597,544,435 | 9.21% | 3,710 | 5.27% | 3.90% | 623,679,825 | 9.61% | 3,868 | 5.64% | 4.01% | |
| 175,001 - 200,000 | 370,024,335 | 5.70% | 1,983 | 2.82% | 3.87% | 413,227,060 | 6.37% | 2,216 | 3.23% | 4.02% | |
| 200,001 - 225,000 | 235,881,419 | 3.64% | 1,115 | 1.58% | 3.84% | 239,055,603 | 3.68% | 1,128 | 1.64% | 4.04% | |
| 225,001 - 250,000 | 153,627,224 | 2.37% | 650 | 0.92% | 3.82% | 170,979,957 | 2.64% | 720 | 1.05% | 4.04% | |
| 250,001 - 275,000 | 96,020,044 | 1.48% | 367 | 0.52% | 3.75% | 96,728,625 | 1.49% | 369 | 0.54% | 4.05% | |
| 275,001 - 300,000 | 63,135,123 | 0.97% | 220 | 0.31% | 3.80% | 73,691,428 | 1.14% | 257 | 0.37% | 4.02% | |
| 300,001 - 325,000 | 41,348,465 | 0.64% | 133 | 0.19% | 3.73% | 44,546,458 | 0.69% | 143 | 0.21% | 3.96% | |
| 325,001 - 350,000 | 28,482,340 | 0.44% | 85 | 0.12% | 3.70% | 37,865,755 | 0.58% | 112 | 0.16% | 4.09% | |
| 350,001 - 375,000 | 21,108,844 | 0.33% | 58 | 0.08% | 3.71% | 22,325,280 | 0.34% | 62 | 0.09% | 4.03% | |
| 375,001 - 400,000 | 17,397,046 | 0.27% | 45 | 0.06% | 3.81% | 21,273,270 | 0.33% | 55 | 0.08% | 4.13% | |
| 400,001 - 425,000 | 13,585,033 | 0.21% | 33 | 0.05% | 3.29% | 13,205,867 | 0.20% | 32 | 0.05% | 4.15% | |
| 425,001 - 450,000 | 11,786,147 | 0.18% | 27 | 0.04% | 3.79% | 11,783,463 | 0.18% | 27 | 0.04% | 3.97% | |
| 450,001 - 475,000 | 10,662,652 | 0.16% | 23 | 0.03% | 3.67% | 9,205,470 | 0.14% | 20 | 0.03% | 4.10% | |
| 475,001 - 500,000 | 10,715,175 | 0.17% | 22 | 0.03% | 3.67% | 12,738,486 | 0.20% | 26 | 0.04% | 4.14% | |
| 500,001 - 1,000,000 | 42,052,140 | 0.65% | 68 | 0.10% | 3.12% | 44,405,387 | 0.68% | 66 | 0.10% | 3.93% | |
| more | 11,647,843 | 0.18% | 10 | 0.01% | 3.27% | 10,272,389 | 0.16% | 7 | 0.01% | 3.54% | |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 4,610,102,028 | 71.05% | 46,558 | 66.13% | 4,208,952,255 | 64.87% | 41,974 | 61.19% |
| First Home Refinancing with Capital | 835,089,596 | 12.87% | 9,004 | 12.79% | 1,037,287,996 | 15.99% | 10,341 | 15.07% |
| First Home Refinancing without Capital | 152,115,565 | 2.34% | 2,449 | 3.48% | 259,622,336 | 4.00% | 3,514 | 5.12% |
| Home Improvements | 82,954,651 | 1.28% | 1,253 | 1.78% | 54,904,871 | 0.85% | 914 | 1.33% |
| Liquidity | 361,278,372 | 5.57% | 5,444 | 7.73% | 364,522,073 | 5.62% | 5,093 | 7.42% |
| Second Home / Holiday Home Purchase | 134,464,905 | 2.07% | 1,776 | 2.52% | 151,485,676 | 2.33% | 1,972 | 2.87% |
| Second Home Refinancing with Capital | 6,711,076 | 0.10% | 57 | 0.08% | 4,422,995 | 0.07% | 42 | 0.06% |
| Second Home Refinancing without Capital | 697,741 | 0.01% | 8 | 0.01% | 565,544 | 0.01% | 7 | 0.01% |
| Subrogation of mortgages - 1st house purchase | 303,306,346 | 4.67% | 3,832 | 5.44% | 405,338,501 | 6.25% | 4,731 | 6.90% |
| Subrogation of mortgages - 2nd house purchase | 1,836,240 | 0.03% | 18 | 0.03% | 973,260 | 0.02% | 10 | 0.01% |
| Unknown | | | | | | | | |
| | 6,488,556,520 | 100.00% | 70,399 | 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 | 6,333,503,769 | 97.61% | 68,424 | 97.19% | 3.87% | 6,330,628,032 | 97.57% | 66,567 | 97.04% | 3.96% |
| Seconda Casa | 155,052,751 | 2.39% | 1,975 | 2.81% | 3.77% | 157,447,474 | 2.43% | 2,031 | 2.96% | 4.13% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| More than 1 | | | | | | | | | | |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 4,199,238 | 0.06% | 37 | 0.05% | 0.00% | | | | | |
| Fondo Solidariet -á | | | | | | | | | | |
| Forbearance non oneroso | 287,081 | 0.00% | 2 | 0.00% | 0.00% | | | | | |
| Forbearance oneroso | 5,953,879 | 0.09% | 46 | 0.07% | 0.00% | | | | | |
| Moratoria ABI | | | | | | | | | | |
| No Special Scheme | 6,476,441,219 | 99.81% | 70,287 | 99.84% | 3.86% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| Non onerosa non Forbearanc | | | | | | | | | | |
| Sospensione per Decesso | 1,675,102 | 0.03% | 27 | 0.04% | 0.00% | | | | | |
| Terremoto Emilia Romagna | | | | | | | | | | |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 194,458,039 | 3.00% | 2,125 | 3.02% | 3.43% | 327,941,388 | 5.05% | 3,017 | 4.40% | 4.21% |
| Not available | | | | | | 215,707,923 | 3.32% | 2,369 | 3.45% | 4.49% |
| Not Employed | 89,142,979 | 1.37% | 1,284 | 1.82% | 3.76% | 134,076,728 | 2.07% | 1,638 | 2.39% | 3.91% |
| Other Work Agreement | 86,332,615 | 1.33% | 923 | 1.31% | 4.22% | 10,002,467 | 0.15% | 90 | 0.13% | 4.16% |
| Pensioner | 139,959,048 | 2.16% | 3,023 | 4.29% | 3.75% | 239,175,986 | 3.69% | 4,039 | 5.89% | 4.16% |
| Salaried | 5,565,653,481 | 85.78% | 59,314 | 84.25% | 3.88% | 5,279,019,245 | 81.36% | 54,688 | 79.72% | 3.91% |
| Self Employed | 404,888,052 | 6.24% | 3,633 | 5.16% | 3.92% | 272,148,021 | 4.19% | 2,646 | 3.86% | 4.16% |
| Student | 8,122,306 | 0.13% | 97 | 0.14% | 3.48% | 10,003,748 | 0.15% | 111 | 0.16% | 3.75% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 1,955,549,946 | 30.14% | 20,027 | 28.45% | 3.84% | 1,915,897,350 | 29.53% | 18,639 | 27.17% | 3.83% |
| Broker | 3,467,061,154 | 53.43% | 34,543 | 49.07% | 4.06% | 2,810,789,790 | 43.32% | 27,676 | 40.35% | 3.97% |
| ING Direct Italy Call Cent | 320,886,139 | 4.95% | 5,038 | 7.16% | 3.26% | 558,604,382 | 8.61% | 7,335 | 10.69% | 4.08% |
| ING Direct Italy Web | 745,059,281 | 11.48% | 10,791 | 15.33% | 3.30% | 1,202,783,984 | 18.54% | 14,948 | 21.79% | 4.11% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 69,504 | 0 | 0 | 0 | 6,397,343,600 | 98.73% | 98.59% |
| 1 Month | 275 | 69,485 | 85,183 | 154,667 | 27,058,119 | 0.39% | 0.42% |
| 2 Months | 145 | 69,391 | 85,658 | 155,049 | 14,343,020 | 0.21% | 0.22% |
| 3 Months | 68 | 52,727 | 67,441 | 120,168 | 7,116,774 | 0.10% | 0.11% |
| 4 Months | 40 | 45,832 | 48,570 | 94,402 | 3,612,212 | 0.06% | 0.06% |
| 5 Months | 28 | 40,434 | 52,720 | 93,154 | 3,209,557 | 0.04% | 0.05% |
| 6 Months | 21 | 36,040 | 38,254 | 74,294 | 1,924,794 | 0.03% | 0.03% |
| 7 Months | 21 | 40,567 | 54,257 | 94,825 | 2,306,308 | 0.03% | 0.04% |
| 8 Months | 19 | 47,722 | 53,817 | 101,539 | 2,076,418 | 0.03% | 0.03% |
| 9 Months | 10 | 23,200 | 21,809 | 45,009 | 845,291 | 0.01% | 0.01% |
| 10 Months | 11 | 30,182 | 49,952 | 80,134 | 1,229,002 | 0.02% | 0.02% |
| 11 Months | 13 | 53,713 | 41,405 | 95,118 | 1,544,846 | 0.02% | 0.02% |
| 12 Months | 13 | 50,049 | 66,356 | 116,405 | 1,484,433 | 0.02% | 0.02% |
| > 12 Months | 118 | 3,474,880 | 2,987,155 | 6,462,035 | 12,245,334 | 0.17% | 0.19% |
| Payment Holiday | 113 | 11,958 | 13,647 | 25,605 | 12,216,810 | 0.16% | 0.19% |
| | 70,399 | 4,046,180 | 3,666,224 | 7,712,403 | 6,488,556,520 | 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 | 6,476,339,710 | 99.81% | 70,286 | 99.84% | 3.87% | 6,488,075,506 | 100.00% | 68,598 | 100.00% | 3.97% |
| Discounted Installments | 12,216,810 | 0.19% | 113 | 0.16% | 4.29% | | | | | |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 2,922 | 350,223,370.77 | 4.26% | 5.40% | |
| | 2,922 | 350,223,370.77 | 4.26% | 5.40% | 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%] | 111,592,679 | 1.72% | 1,121 | 1.59% | 4.16% | | | | | |
| [7.50% - 20.00%) | 53,857,080 | 0.83% | 528 | 0.75% | 4.09% | | | | | |
| [1.00% - 7.50%) | 461,010,859 | 7.10% | 4,743 | 6.74% | 4.00% | 997,006,645 | 15.37% | 7,527 | 10.97% | 3.88% |
| [0.25% - 1.00%) | 1,803,033,610 | 27.79% | 20,900 | 29.69% | 3.94% | 2,246,067,132 | 34.62% | 21,447 | 31.26% | 3.90% |
| [0.10% - 0.25%) | 3,243,744,776 | 49.99% | 33,294 | 47.29% | 3.87% | 1,119,739,613 | 17.26% | 10,907 | 15.90% | 3.94% |
| [0.00% - 0.10%) | 815,317,516 | 12.57% | 9,813 | 13.94% | 3.57% | 2,125,262,116 | 32.76% | 28,717 | 41.86% | 4.09% |
| | 6,488,556,520 | 100.00% | 70,399 | 100.00% | 3.87% | 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 | 452 | 416,192.21 | 477,584.29 | 893,776.50 | 44,627,293.72 | 46,245,382.91 | 0.66% | 0.69% |
| Default more than 12 mo | 118 | 3,359,476.88 | 2,890,420.85 | 6,249,897.73 | 12,170,513.13 | 12,074,549.62 | 0.17% | 0.19% |
| Reperforming | 124 | 10,006.02 | 11,093.15 | 21,099.17 | 10,712,230.79 | 11,015,008.03 | 0.18% | 0.17% |
| Sofferenza | 1 | 115,402.69 | 96,734.61 | 212,137.30 | 212,137.30 | 206,643.99 | 0.00% | 0.00% |
| | 695 | 3,901,077.80 | 475,832.90 | 7,376,910.70 | 67,722,174.94 | 69,541,584.55 | 1.01% | 1.04% |

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 | Costs | Realised Loss | Realised Loss / Outst. Notional Balance in arrears (%) | Realised Loss / Total Outst. Notional Balance (%) |
|---------------|-----------------------|---|----------------------------------|----------------|--------------------------------|---------------|--|---|
| | | | Original Value Sales proceeds | Other | Foreclosure Legal Others | Value | | |
| 0 | | 0.00 | 0.00 0.00 | 0.00 | 0.00 0.00 0.00 | 0.00 | 0.00% | 0.00% |
| Total: | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% | 0.00% |

27. Transaction Parties

| | | |
|---|--|--|
| <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> | | |