

# **Leone Arancio 2023-1**



## **Monthly Investor Report**

*Before Portfolio Checks*

**06 December 2024**

## Description

Issue Date	12-Sep-23
Final Maturity Date	06-Oct-83
Next Payment Date	07-Jan-25

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005559478	AAAsf	AAA (sf)	389,400,000.00 €	389,400,000.00 €	3-M EURIBOR + 0.8%
Class A2 Notes	IT0005559486	AAAsf	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>				<b>6,490,000,000.00 €</b>	<b>6,490,000,000.00 €</b>	

## 1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	06-Dec-24	12-Sep-23
Portfolio Cut off date	31-Oct-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	278,428,707.64	1,874,493.55
Of which Realised Loss	0.00	0.00
Of which Active Outstanding Notional Amount	6,211,521,292.36	6,488,075,506.45
Number of Loans	67,215	68,598
Number of Borrowers	67,215	68,598
Principal in Arrears	470,138.85	0.00
Average Principal Balance (Loanparts)	92,412.72	94,581.12
Average Principal Balance (Borrowers)	92,412.72	94,581.12
Coupon: Weighted Average	4.21%	3.97%
Minimum	0.00%	0.00%
Maximum	7.90%	7.75%
Weighted Average Original Loan to Market Value	67.61%	66.93%
Weighted Average Loan to Market Value	54.28%	53.29%
Seasoning (months): Weighted Average	70.34	72.85
Remaining Tenor (months): Weighted Average	246.98	242.42
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.90%	3.13%
Weighted Average LGD	51.59%	21.95%
Weighted Average Spread on Floating Rate Loans	4.84%	4.81%
Total Set-off Risk	741,877,686.61	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%	0.01%	0.00%
3. The Quarterly Delinquency Ratio exceed 1.25%	0.80%	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	0.67%	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	2,388,536,782	38.45%	22,736	33.83%	3.76%	1,979,644,662	30.51%	18,967	27.65%	2.82%
Fixed	1,866,856,268	30.05%	21,264	31.64%	4.13%	1,326,578,978	20.45%	16,190	23.60%	3.66%
Floating (BCE)	62,083,275	1.00%	926	1.38%	5.03%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating (EURIBOR)	1,894,044,968	30.49%	22,289	33.16%	4.84%	3,074,211,076	47.38%	32,023	46.68%	4.80%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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%	324,776	0.01%	2	0.00%	0.00%	205,920	0.00%	1	0.00%	0.00%
0.01% - 0.50%	123,035	0.00%	1	0.00%	0.23%	130,717	0.00%	1	0.00%	0.23%
0.51% - 1.00%	3,516,344	0.06%	26	0.04%	0.95%	3,892,879	0.06%	26	0.04%	0.94%
1.00% - 1.50%	62,208,554	1.00%	682	1.01%	1.36%	74,417,664	1.15%	752	1.10%	1.36%
1.51% - 2.00%	274,793,073	4.42%	2,900	4.31%	1.81%	371,945,303	5.73%	3,628	5.29%	1.83%
2.01% - 2.50%	472,697,394	7.61%	5,519	8.21%	2.28%	679,092,710	10.47%	7,302	10.64%	2.28%
2.51% - 3.00%	421,382,357	6.78%	5,459	8.12%	2.75%	682,080,381	10.51%	7,879	11.49%	2.74%
3.01% - 3.25%	139,736,697	2.25%	1,843	2.74%	3.13%	216,906,261	3.34%	2,547	3.71%	3.12%
3.26% - 3.50%	156,957,007	2.53%	1,720	2.56%	3.35%	172,494,576	2.66%	1,814	2.64%	3.35%
3.51% - 3.75%	123,416,757	1.99%	1,361	2.02%	3.63%	279,674,616	4.31%	2,398	3.50%	3.64%
3.76% - 4.00%	300,777,101	4.84%	2,513	3.74%	3.91%	433,056,503	6.67%	5,640	8.22%	3.86%
4.01% - 4.25%	565,994,368	9.11%	6,099	9.07%	4.14%	511,430,134	7.88%	4,779	6.97%	4.15%
4.26% - 4.50%	684,407,253	11.02%	6,435	9.57%	4.40%	617,337,084	9.51%	6,951	10.13%	4.39%
4.51% - 4.75%	757,460,113	12.19%	7,876	11.72%	4.64%	402,276,225	6.20%	3,876	5.65%	4.63%
4.76% - 5.00%	788,675,228	12.70%	8,066	12.00%	4.87%	495,927,894	7.64%	4,647	6.77%	4.86%
5.01% - 5.25%	541,467,224	8.72%	5,787	8.61%	5.12%	562,749,370	8.67%	5,654	8.24%	5.10%
5.26% - 5.50%	369,707,011	5.95%	4,254	6.33%	5.40%	414,577,141	6.39%	4,246	6.19%	5.39%
5.51% - 5.75%	214,151,404	3.45%	2,576	3.83%	5.62%	275,939,220	4.25%	2,897	4.22%	5.61%
5.76% - 6.00%	156,704,777	2.52%	1,890	2.81%	5.89%	142,560,497	2.20%	1,617	2.36%	5.88%
6.01% - 6.25%	65,532,254	1.06%	718	1.07%	6.11%	40,150,026	0.62%	494	0.72%	6.11%
6.26% - 6.50%	39,084,647	0.63%	396	0.59%	6.39%	29,129,914	0.45%	286	0.42%	6.38%
6.51% - 6.75%	36,040,812	0.58%	455	0.68%	6.63%	40,962,363	0.63%	500	0.73%	6.62%
6.76% - 7.00%	22,420,295	0.36%	383	0.57%	6.87%	23,817,166	0.37%	381	0.56%	6.86%
7.01% - 7.25%	10,366,096	0.17%	182	0.27%	7.13%	12,942,219	0.20%	207	0.30%	7.11%
7.26% - 7.50%	2,345,382	0.04%	47	0.07%	7.38%	3,297,277	0.05%	52	0.08%	7.34%
7.51% - >	1,231,331	0.02%	25	0.04%	7.66%	1,081,445	0.02%	23	0.03%	7.60%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

## 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	5,717,799	0.09%	129	0.19%	4.17%	8,284,694	0.13%	263	0.38%	3.88%
2005	26,624,675	0.43%	792	1.18%	4.22%	42,703,844	0.66%	1,119	1.63%	3.92%
2006	82,874,899	1.33%	1,660	2.47%	4.10%	114,666,348	1.77%	1,973	2.88%	3.83%
2007	146,655,582	2.36%	2,221	3.30%	3.86%	193,309,966	2.98%	2,574	3.75%	3.63%
2008	123,279,702	1.98%	1,890	2.81%	3.84%	163,457,740	2.52%	2,414	3.52%	3.65%
2009	89,806,397	1.45%	1,405	2.09%	4.54%	135,050,422	2.08%	2,002	2.92%	4.41%
2010	132,621,517	2.14%	1,962	2.92%	4.64%	204,679,912	3.15%	2,574	3.75%	4.39%
2011	329,321,698	5.30%	4,246	6.32%	4.53%	494,427,607	7.62%	5,519	8.05%	4.30%
2012	134,992,100	2.17%	1,782	2.65%	5.12%	203,362,435	3.13%	2,336	3.41%	5.23%
2013	101,591,216	1.64%	1,362	2.03%	5.64%	161,782,239	2.49%	1,896	2.76%	5.40%
2014	108,508,787	1.75%	1,539	2.29%	5.20%	167,081,280	2.58%	2,089	3.05%	5.06%
2015	162,659,425	2.62%	2,448	3.64%	4.03%	239,429,382	3.69%	3,093	4.51%	4.34%
2016	390,720,363	6.29%	5,414	8.05%	3.05%	522,255,902	8.05%	6,380	9.30%	3.38%
2017	369,107,497	5.94%	4,661	6.93%	3.83%	488,974,400	7.54%	5,510	8.03%	4.03%
2018	433,880,182	6.99%	4,950	7.36%	5.11%	616,412,122	9.50%	6,274	9.15%	4.04%
2019	303,616,716	4.89%	3,302	4.91%	4.57%	422,895,636	6.52%	4,099	5.98%	3.41%
2020	77,320,464	1.24%	781	1.16%	2.53%	95,731,236	1.48%	885	1.29%	2.79%
2021	495,427,483	7.98%	4,340	6.46%	2.55%	568,175,979	8.76%	4,683	6.83%	2.68%
2022	836,394,896	13.47%	7,158	10.65%	3.91%	1,025,221,104	15.80%	8,113	11.83%	4.06%
2023	1,752,411,458	28.21%	14,302	21.28%	4.71%	620,173,260	9.56%	4,802	7.00%	4.41%
2024	107,988,437	1.74%	871	1.30%	4.15%					
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

## 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	63,309	0.00%	60	0.09%	4.68%	5,693,570	0.09%	636	0.93%	4.28%
2025	5,611,051	0.09%	819	1.22%	4.27%	18,696,764	0.29%	1,026	1.50%	4.08%
2026	24,228,341	0.39%	1,719	2.56%	3.87%	52,289,097	0.81%	2,090	3.05%	3.78%
2027	29,460,908	0.47%	1,415	2.11%	3.89%	53,366,236	0.82%	1,687	2.46%	3.85%
2028	37,999,249	0.61%	1,308	1.95%	4.28%	61,234,434	0.94%	1,529	2.23%	4.01%
2029	34,942,277	0.56%	1,029	1.53%	4.51%	56,705,186	0.87%	1,264	1.84%	4.24%
2030	48,740,030	0.78%	1,200	1.79%	4.30%	72,847,413	1.12%	1,444	2.11%	4.19%
2031	106,340,088	1.71%	2,268	3.37%	3.84%	154,330,875	2.38%	2,702	3.94%	3.80%
2032	96,141,274	1.55%	1,862	2.77%	3.96%	131,003,598	2.02%	2,137	3.12%	3.97%
2033	102,240,610	1.65%	1,727	2.57%	4.54%	124,649,420	1.92%	1,830	2.67%	4.18%
2034	82,656,345	1.33%	1,318	1.96%	4.64%	110,738,145	1.71%	1,544	2.25%	4.30%
2035	91,018,576	1.47%	1,332	1.98%	4.25%	124,336,745	1.92%	1,588	2.31%	4.21%
2036	232,021,167	3.74%	3,207	4.77%	3.64%	308,421,646	4.75%	3,765	5.49%	3.65%
2037	240,732,097	3.88%	3,045	4.53%	3.90%	304,869,425	4.70%	3,468	5.06%	3.91%
2038	211,286,836	3.40%	2,669	3.97%	4.66%	221,590,464	3.42%	2,556	3.73%	4.25%
2039	144,933,816	2.33%	1,738	2.59%	4.67%	176,134,508	2.71%	1,908	2.78%	4.27%
2040	126,235,524	2.03%	1,410	2.10%	4.25%	176,647,869	2.72%	1,759	2.56%	4.28%
2041	269,291,070	4.34%	2,737	4.07%	3.76%	357,991,306	5.52%	3,272	4.77%	3.83%
2042	269,869,809	4.34%	2,824	4.20%	4.05%	343,325,867	5.29%	3,280	4.78%	4.22%
2043	328,454,068	5.29%	3,281	4.88%	4.98%	294,814,368	4.54%	2,722	3.97%	4.65%
2044	168,588,830	2.71%	1,662	2.47%	4.89%	196,587,098	3.03%	1,780	2.59%	4.38%
2045	113,224,267	1.82%	1,085	1.61%	4.18%	153,594,758	2.37%	1,359	1.98%	4.41%
2046	301,707,344	4.86%	2,733	4.07%	3.13%	378,220,619	5.83%	3,175	4.63%	3.39%
2047	398,484,741	6.42%	3,537	5.26%	3.69%	485,345,392	7.48%	4,029	5.87%	3.88%
2048	511,707,393	8.24%	4,490	6.68%	4.94%	443,266,096	6.83%	3,652	5.32%	4.23%
2049	276,456,657	4.45%	2,421	3.60%	4.67%	315,352,322	4.86%	2,541	3.70%	3.39%
2050	66,866,486	1.08%	513	0.76%	3.48%	79,556,603	1.23%	566	0.83%	3.55%
2051	288,570,464	4.65%	2,140	3.18%	2.83%	329,637,555	5.08%	2,314	3.37%	2.93%
2052	465,592,259	7.50%	3,399	5.06%	3.80%	549,138,590	8.46%	3,789	5.52%	3.95%
2053	973,326,688	15.67%	7,071	10.52%	4.69%	405,989,136	6.26%	2,799	4.08%	4.40%
2054	164,729,717	2.65%	1,196	1.78%	4.48%	131,894	0.00%	1	0.00%	5.31%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

## 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	395,198,233	6.36%	3,215	4.78%	4.68%	481,699,806	7.42%	3,821	5.57%	4.51%
1 - 2	1,679,758,798	27.04%	13,746	20.45%	4.66%	775,282,989	11.95%	6,296	9.18%	2.96%
2 - 3	753,084,387	12.12%	6,502	9.67%	3.50%	221,655,155	3.42%	1,893	2.76%	2.67%
3 - 4	387,935,705	6.25%	3,429	5.10%	2.52%	163,393,214	2.52%	1,557	2.27%	3.21%
4 - 5	65,288,025	1.05%	704	1.05%	2.69%	695,834,875	10.72%	6,882	10.03%	3.60%
5 - 6	379,915,460	6.12%	4,107	6.11%	4.75%	506,068,022	7.80%	5,482	7.99%	4.54%
6 - 7	402,250,219	6.48%	4,696	6.99%	5.09%	569,417,291	8.78%	6,807	9.92%	3.33%
7 - 8	397,079,417	6.39%	5,135	7.64%	3.49%	302,149,305	4.66%	3,834	5.59%	3.91%
8 - 9	337,725,796	5.44%	4,722	7.03%	3.14%	202,863,989	3.13%	2,540	3.70%	4.77%
9 - 10	155,076,221	2.50%	2,325	3.46%	4.16%	140,928,412	2.17%	1,725	2.51%	5.26%
10 - more	1,258,209,033	20.26%	18,634	27.72%	4.57%	1,635,042,010	25.20%	21,642	31.55%	4.31%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**7. Remaining Tenor**

Remaining Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1	3,791,954	0.06%	676	1.01%	4.35%	4,450,143	0.07%	777	1.13%	4.13%
1 - 2	18,684,778	0.30%	1,480	2.20%	3.96%	6,628,987	0.10%	491	0.72%	4.35%
2 - 3	30,986,956	0.50%	1,629	2.42%	3.81%	30,342,398	0.47%	1,466	2.14%	3.97%
3 - 4	36,135,082	0.58%	1,300	1.93%	4.27%	57,674,229	0.89%	2,137	3.12%	3.75%
4 - 5	38,120,005	0.61%	1,137	1.69%	4.47%	56,788,782	0.88%	1,571	2.29%	3.99%
5 - 6	42,710,889	0.69%	1,080	1.61%	4.31%	64,942,184	1.00%	1,565	2.28%	4.00%
6 - 7	89,767,019	1.45%	1,978	2.94%	3.92%	50,900,717	0.78%	1,083	1.58%	4.33%
7 - 8	106,001,200	1.71%	2,078	3.09%	3.84%	93,187,301	1.44%	1,754	2.56%	4.07%
8 - 9	101,811,185	1.64%	1,764	2.62%	4.49%	164,913,340	2.54%	2,821	4.11%	3.74%
9 - 10	86,082,549	1.39%	1,386	2.06%	4.71%	131,562,398	2.03%	2,022	2.95%	4.21%
10 - 11	85,551,251	1.38%	1,266	1.88%	4.28%	123,355,684	1.90%	1,790	2.61%	4.10%
11 - 12	191,659,908	3.09%	2,685	3.99%	3.72%	99,715,100	1.54%	1,349	1.97%	4.36%
12 - 13	260,032,340	4.19%	3,340	4.97%	3.74%	166,957,407	2.57%	2,036	2.97%	4.02%
13 - 14	218,884,042	3.52%	2,768	4.12%	4.60%	354,848,076	5.47%	4,275	6.23%	3.57%
14 - 15	158,718,241	2.56%	1,923	2.86%	4.72%	277,257,530	4.27%	3,169	4.62%	4.29%
15 - 16	117,125,965	1.89%	1,326	1.97%	4.27%	206,263,914	3.18%	2,300	3.35%	4.06%
16 - 17	233,109,939	3.75%	2,408	3.58%	3.82%	151,155,201	2.33%	1,605	2.34%	4.42%
17 - 18	287,508,407	4.63%	2,961	4.41%	3.84%	217,106,166	3.35%	2,105	3.07%	4.09%
18 - 19	334,172,715	5.38%	3,364	5.00%	4.94%	395,415,316	6.10%	3,623	5.28%	3.74%
19 - 20	190,842,612	3.07%	1,890	2.81%	5.03%	354,632,626	5.47%	3,356	4.89%	4.76%
20 - 21	112,845,260	1.82%	1,090	1.62%	4.24%	237,651,862	3.66%	2,159	3.15%	4.27%
21 - 22	242,150,075	3.90%	2,201	3.27%	3.24%	165,273,387	2.55%	1,478	2.15%	4.57%
22 - 23	408,106,811	6.57%	3,646	5.42%	3.38%	188,335,346	2.90%	1,644	2.40%	4.01%
23 - 24	511,651,099	8.24%	4,472	6.65%	4.87%	487,494,527	7.51%	4,048	5.90%	3.24%
24 - 25	329,480,191	5.30%	2,913	4.33%	4.86%	507,552,891	7.82%	4,201	6.12%	4.54%
25 - 26	69,050,053	1.11%	539	0.80%	3.52%	406,445,472	6.27%	3,341	4.87%	3.54%
26 - 27	233,376,675	3.76%	1,760	2.62%	2.83%	154,932,589	2.39%	1,192	1.74%	3.44%
27 - 28	427,764,540	6.89%	3,099	4.61%	3.45%	148,398,074	2.29%	1,106	1.61%	3.09%
28 - 29	997,724,960	16.06%	7,250	10.79%	4.64%	441,923,878	6.81%	2,982	4.35%	3.04%
29 - 30	247,674,594	3.99%	1,806	2.69%	4.68%	741,344,653	11.43%	5,148	7.51%	4.42%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,487,450,176</b>	<b>100.00%</b>	<b>68,594</b>	<b>100.00%</b>	<b>3.97%</b>

**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	4,141,166,915	66.67%	43,017	64.00%	3.90%	3,250,665,893	50.10%	34,639	50.50%	3.13%
Floating Rate BCE	62,083,275	1.00%	926	1.38%	5.03%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating Rate EURIBOR 1M	750,217,700	12.08%	10,365	15.42%	4.44%	1,127,430,577	17.38%	13,918	20.29%	4.17%
Floating Rate EURIBOR 3M	1,258,053,403	20.25%	12,907	19.20%	5.07%	2,002,338,246	30.86%	18,623	27.15%	5.16%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	1,595,552,513	25.69%	16,278	24.22%	4.08%	1,713,475,557	26.41%	16,946	24.70%	3.84%
Northern Italy	2,745,619,024	44.20%	29,716	44.21%	4.32%	2,982,250,770	45.97%	31,718	46.24%	4.20%
Southern Italy	1,870,349,755	30.11%	21,221	31.57%	4.16%	1,792,349,180	27.63%	19,934	29.06%	3.70%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	5,949,181,303	95.78%	64,660	96.20%	4.20%	6,274,404,196	96.71%	66,483	96.92%	3.96%
Others	262,339,989	4.22%	2,555	3.80%	4.43%	213,671,311	3.29%	2,115	3.08%	4.05%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>



**11a. Current Loan to Market Value**

<b>average: 54.28%</b>	<b>Current Period</b>					<b>Issue Date</b>				
	<b>Current Loan to Market Value (%)</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>	<b>Weighted Average Coupon</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>
<= 30.00%	745,462,334	12.00%	17,633	26.23%	4.15%	807,759,736	12.45%	18,005	26.25%	3.99%
30.01% - 40.00%	620,025,769	9.98%	7,620	11.34%	4.16%	683,380,170	10.53%	8,239	12.01%	4.00%
40.01% - 50.00%	856,950,686	13.80%	8,957	13.33%	4.18%	923,932,808	14.24%	9,398	13.70%	4.04%
50.01% - 60.00%	1,246,119,513	20.06%	11,465	17.06%	4.17%	1,325,017,952	20.42%	11,933	17.40%	4.05%
60.01% - 70.00%	1,274,723,604	20.52%	10,589	15.75%	4.02%	1,514,709,833	23.35%	12,129	17.68%	3.80%
70.01% - 80.00%	1,467,627,573	23.63%	10,946	16.29%	4.48%	1,233,275,007	19.01%	8,894	12.97%	3.98%
80.01% - 81.00%	378,517	0.01%	3	0.00%	4.76%					
81.01% - 82.00%	141,624	0.00%	1	0.00%	4.53%					
82.01% - 83.00%	91,672	0.00%	1	0.00%	5.09%					
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**11b. Original Loan to Market Value**

<b>average: 67.61%</b>	<b>Current Period</b>					<b>Issue Date</b>				
	<b>Original Loan to Market Value (%)</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>	<b>Weighted Average Coupon</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>
<= 30.00%	143,359,202	2.31%	3,320	4.94%	4.15%	168,281,421	2.59%	3,696	5.39%	3.94%
30.01% - 40.00%	250,835,117	4.04%	4,514	6.72%	4.15%	285,955,574	4.41%	4,928	7.18%	3.96%
40.01% - 50.00%	458,748,799	7.39%	6,823	10.15%	4.14%	517,422,414	7.97%	7,398	10.78%	3.95%
50.01% - 60.00%	652,690,616	10.51%	8,145	12.12%	4.20%	722,707,751	11.14%	8,642	12.60%	3.99%
60.01% - 70.00%	1,104,096,980	17.77%	12,192	18.14%	4.21%	1,181,161,166	18.21%	12,587	18.35%	4.01%
70.01% - 80.00%	3,601,790,578	57.99%	32,221	47.94%	4.23%	3,612,547,181	55.68%	31,347	45.70%	3.95%
80.01% - 81.00%										
85.01% - 90.00%										
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

## 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	456,907,301	7.36%	11,054	16.45%	4.18%	450,776,254	6.95%	10,781	15.72%	3.78%
75,001 - 100,000	945,887,323	15.23%	14,918	22.19%	4.24%	929,045,736	14.32%	14,707	21.44%	3.88%
100,001 - 125,000	1,091,539,082	17.57%	13,073	19.45%	4.22%	1,103,422,797	17.01%	13,236	19.30%	3.90%
125,001 - 150,000	1,141,146,484	18.37%	11,126	16.55%	4.20%	1,164,822,979	17.95%	11,364	16.57%	3.92%
150,001 - 175,000	736,464,719	11.86%	5,956	8.86%	4.20%	768,069,187	11.84%	6,176	9.00%	4.00%
175,001 - 200,000	629,772,257	10.14%	4,675	6.96%	4.22%	682,139,365	10.51%	5,060	7.38%	4.07%
200,001 - 225,000	307,275,178	4.95%	1,991	2.96%	4.21%	344,420,820	5.31%	2,235	3.26%	4.08%
225,001 - 250,000	278,524,928	4.48%	1,709	2.54%	4.25%	325,682,505	5.02%	1,966	2.87%	4.15%
250,001 - 275,000	136,336,553	2.19%	720	1.07%	4.22%	151,240,537	2.33%	796	1.16%	4.12%
275,001 - 300,000	143,580,177	2.31%	758	1.13%	4.22%	169,296,594	2.61%	872	1.27%	4.07%
300,001 - 325,000	60,734,762	0.98%	285	0.42%	4.26%	70,233,461	1.08%	322	0.47%	4.19%
325,001 - 350,000	60,501,485	0.97%	263	0.39%	4.20%	69,205,564	1.07%	300	0.44%	4.13%
350,001 - 375,000	29,875,209	0.48%	117	0.17%	4.06%	37,267,425	0.57%	141	0.21%	4.07%
375,001 - 400,000	41,559,862	0.67%	163	0.24%	4.32%	45,788,495	0.71%	177	0.26%	4.18%
400,001 - 425,000	14,384,650	0.23%	54	0.08%	4.05%	17,947,370	0.28%	64	0.09%	4.17%
425,001 - 450,000	16,365,890	0.26%	58	0.09%	4.21%	20,174,075	0.31%	71	0.10%	4.03%
450,001 - 475,000	10,734,759	0.17%	35	0.05%	4.28%	11,640,780	0.18%	37	0.05%	4.10%
475,001 - 500,000	24,006,516	0.39%	79	0.12%	4.29%	29,838,095	0.46%	90	0.13%	4.20%
500,001 - 1,000,000	65,765,923	1.06%	161	0.24%	4.10%	76,569,079	1.18%	182	0.27%	4.02%
more	20,158,234	0.32%	20	0.03%	3.92%	20,494,390	0.32%	21	0.03%	3.74%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	79,869,566	1.29%	5,751	8.56%	4.09%	76,920,999	1.19%	5,184	7.56%	4.01%	
25,001 - 50,000	368,632,292	5.93%	9,500	14.13%	4.11%	377,853,363	5.82%	9,761	14.23%	3.91%	
50,001 - 75,000	816,594,199	13.15%	12,991	19.33%	4.22%	822,572,336	12.68%	13,106	19.11%	3.95%	
75,001 - 100,000	1,174,710,097	18.91%	13,431	19.98%	4.25%	1,175,702,056	18.12%	13,450	19.61%	3.97%	
100,001 - 125,000	1,171,326,707	18.86%	10,468	15.57%	4.22%	1,221,357,903	18.82%	10,900	15.89%	3.93%	
125,001 - 150,000	921,793,150	14.84%	6,761	10.06%	4.22%	968,684,527	14.93%	7,089	10.33%	3.94%	
150,001 - 175,000	586,395,991	9.44%	3,639	5.41%	4.23%	623,679,825	9.61%	3,868	5.64%	4.01%	
175,001 - 200,000	357,190,701	5.75%	1,915	2.85%	4.20%	413,227,060	6.37%	2,216	3.23%	4.02%	
200,001 - 225,000	220,421,005	3.55%	1,044	1.55%	4.20%	239,055,603	3.68%	1,128	1.64%	4.04%	
225,001 - 250,000	151,520,416	2.44%	641	0.95%	4.17%	170,979,957	2.64%	720	1.05%	4.04%	
250,001 - 275,000	93,333,130	1.50%	356	0.53%	4.22%	96,728,625	1.49%	369	0.54%	4.05%	
275,001 - 300,000	61,353,864	0.99%	214	0.32%	4.14%	73,691,428	1.14%	257	0.37%	4.02%	
300,001 - 325,000	43,010,656	0.69%	138	0.21%	4.11%	44,546,458	0.69%	143	0.21%	3.96%	
325,001 - 350,000	34,330,244	0.55%	102	0.15%	4.09%	37,865,755	0.58%	112	0.16%	4.09%	
350,001 - 375,000	16,683,001	0.27%	46	0.07%	4.30%	22,325,280	0.34%	62	0.09%	4.03%	
375,001 - 400,000	19,343,651	0.31%	50	0.07%	4.33%	21,273,270	0.33%	55	0.08%	4.13%	
400,001 - 425,000	12,329,074	0.20%	30	0.04%	4.27%	13,205,867	0.20%	32	0.05%	4.15%	
425,001 - 450,000	10,463,641	0.17%	24	0.04%	4.21%	11,783,463	0.18%	27	0.04%	3.97%	
450,001 - 475,000	7,823,627	0.13%	17	0.03%	4.31%	9,205,470	0.14%	20	0.03%	4.10%	
475,001 - 500,000	10,682,303	0.17%	22	0.03%	4.27%	12,738,486	0.20%	26	0.04%	4.14%	
500,001 - 1,000,000	40,573,237	0.65%	65	0.10%	3.93%	44,405,387	0.68%	66	0.10%	3.93%	
more	13,140,740	0.21%	10	0.01%	3.89%	10,272,389	0.16%	7	0.01%	3.54%	
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>	

**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	4,241,335,473	68.28%	42,900	63.83%	4,208,952,255	64.87%	41,974	61.19%	
First Home Refinancing with Capital	878,058,473	14.14%	9,284	13.81%	1,037,287,996	15.99%	10,341	15.07%	
First Home Refinancing without Capital	184,614,608	2.97%	2,758	4.10%	259,622,336	4.00%	3,514	5.12%	
Home Improvements	61,498,366	0.99%	1,019	1.52%	54,904,871	0.85%	914	1.33%	
Liquidity	345,657,524	5.56%	5,136	7.64%	364,522,073	5.62%	5,093	7.42%	
Second Home / Holiday Home Purchase	138,179,986	2.22%	1,803	2.68%	151,485,676	2.33%	1,972	2.87%	
Second Home Refinancing with Capital	6,207,468	0.10%	48	0.07%	4,422,995	0.07%	42	0.06%	
Second Home Refinancing without Capital	905,514	0.01%	8	0.01%	565,544	0.01%	7	0.01%	
Subrogation of mortgages - 1st house purchase	353,346,068	5.69%	4,243	6.31%	405,338,501	6.25%	4,731	6.90%	
Subrogation of mortgages - 2nd house purchase	1,717,811	0.03%	16	0.02%	973,260	0.02%	10	0.01%	
Unknown									
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	

**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	6,061,530,608	97.59%	65,313	97.17%	4.21%	6,330,628,032	97.57%	66,567	97.04%	3.96%
Seconda Casa	149,990,684	2.41%	1,902	2.83%	4.25%	157,447,474	2.43%	2,031	2.96%	4.13%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	6,211,521,292	100.00%	67,215	100.00%	4.21%	6,488,075,506	100.00%	68,598	100.00%	3.97%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	6,211,521,292	100.00%	67,215	100.00%	4.21%	6,488,075,506	100.00%	68,598	100.00%	3.97%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	6,197,040,573	99.77%	67,086	99.81%	4.20%	6,488,075,506	100.00%	68,598	100.00%	3.97%
More than 1	14,480,719	0.23%	129	0.19%	0.01%					
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	5,857,930	0.09%	46	0.07%	0.00%					
Fondo Solidariet -á										
Forbearance non oneroso										
Forbearance oneroso	8,273,046	0.13%	57	0.08%	0.01%					
Moratoria ABI										
No Special Scheme	6,193,495,066	99.71%	67,068	99.78%	4.20%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Non onerosa non Forbearanc										
Sospensione per Decesso	3,061,990	0.05%	38	0.06%	0.00%					
Terremoto Emilia Romagna	833,261	0.01%	6	0.01%	0.00%					
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	242,726,821	3.91%	2,443	3.63%	4.33%	327,941,388	5.05%	3,017	3.63%	4.21%
Not available						215,707,923	3.32%	2,369		4.49%
Not Employed	104,605,344	1.68%	1,405	2.09%	4.26%	134,076,728	2.07%	1,638	2.09%	3.91%
Other Work Agreement	47,195,474	0.76%	492	0.73%	4.58%	10,002,467	0.15%	90	0.73%	4.16%
Pensioner	176,169,801	2.84%	3,427	5.10%	4.33%	239,175,986	3.69%	4,039	5.10%	4.16%
Salaried	5,314,399,850	85.56%	56,278	83.73%	4.19%	5,279,019,245	81.36%	54,688	83.73%	3.91%
Self Employed	316,845,063	5.10%	3,063	4.56%	4.41%	272,148,021	4.19%	2,646	4.56%	4.16%
Student	9,578,940	0.15%	107	0.16%	3.87%	10,003,748	0.15%	111	0.16%	3.75%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	1,979,269,500	31.86%	19,811	29.47%	4.09%	1,915,897,350	29.53%	18,639	29.47%	3.83%
Broker	2,981,519,442	48.00%	29,836	44.39%	4.32%	2,810,789,790	43.32%	27,676	44.39%	3.97%
ING Direct Italy Call Centr	381,714,867	6.15%	5,646	8.40%	4.11%	558,604,382	8.61%	7,335	8.40%	4.08%
ING Direct Italy Web	869,017,483	13.99%	11,922	17.74%	4.17%	1,202,783,984	18.54%	14,948	17.74%	4.11%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**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	66,585	0	0	0	6,143,334,956	99.06%	98.90%
1 Month	171	43,269	63,233	106,503	18,107,899	0.25%	0.29%
2 Months	107	48,043	66,633	114,677	11,453,298	0.16%	0.18%
3 Months	60	49,524	61,593	111,116	6,308,319	0.09%	0.10%
4 Months	43	44,428	63,277	107,705	4,412,372	0.06%	0.07%
5 Months	21	35,019	34,340	69,359	1,821,634	0.03%	0.03%
6 Months	15	25,137	41,904	67,042	1,649,105	0.02%	0.03%
7 Months	16	31,807	36,151	67,959	1,434,830	0.02%	0.02%
8 Months	10	26,711	24,608	51,320	1,063,594	0.01%	0.02%
9 Months	12	28,309	46,616	74,925	1,297,412	0.02%	0.02%
10 Months	9	25,345	37,337	62,682	933,079	0.01%	0.02%
11 Months	6	26,124	31,139	57,263	636,272	0.01%	0.01%
12 Months	5	18,169	17,130	35,299	316,069	0.01%	0.01%
> 12 Months	8	26,006	40,445	66,451	726,228	0.01%	0.01%
Payment Holiday	147	42,246	37,562	79,808	18,026,227	0.22%	0.29%
	<b>67,215</b>	<b>470,139</b>	<b>601,969</b>	<b>1,072,108</b>	<b>6,211,521,292</b>	<b>100.00%</b>	<b>100.00%</b>

**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	6,193,495,066	99.71%	67,068	99.78%	4.21%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Discounted Installments	18,026,227	0.29%	147	0.22%	4.76%					
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

## 24. Renegotiations

<b>Kind of Renegotiation</b>	<b>Nr of Loans</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% Nr of Loans</b>	<b>% of Aggregate Outstanding Not. Amt</b>	<b>Overall renegotiation limit</b>
Floating to Fixed	2,741	328,200,342.01	4.00%	5.06%	
	<b>2,741</b>	<b>328,200,342.01</b>	<b>4.00%</b>	<b>5.06%</b>	<b>30%</b>

## 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%]	54,429,054	0.88%	532	0.79%	4.69%					
[7.50% - 20.00%)	56,828,142	0.91%	548	0.82%	4.43%					
[1.00% - 7.50%)	352,147,472	5.67%	3,477	5.17%	4.38%	997,006,645	15.37%	7,527	10.97%	3.88%
[0.25% - 1.00%)	587,877,912	9.46%	6,275	9.34%	4.41%	2,246,067,132	34.62%	21,447	31.26%	3.90%
[0.10% - 0.25%)	2,196,556,222	35.36%	24,329	36.20%	4.25%	1,119,739,613	17.26%	10,907	15.90%	3.94%
[0.00% - 0.10%)	2,963,682,490	47.71%	32,054	47.69%	4.11%	2,125,262,116	32.76%	28,717	41.86%	4.09%
	<b>6,211,521,292</b>	<b>100.00%</b>	<b>67,215</b>	<b>100.00%</b>	<b>4.21%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

## 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	376	0.00	0.00	0.00	36,267,510.59	38,332,302.18	0.55%	0.56%
Default more than 12 mo	8	0.00	0.00	0.00	726,227.63	738,598.76	0.01%	0.01%
Reperforming	15	0.00	0.00	0.00	1,475,644.26	1,487,923.02	0.02%	0.02%
	<b>399</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>38,469,382.48</b>	<b>40,558,823.96</b>	<b>0.58%</b>	<b>0.59%</b>

## 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 (%)
<b>Total:</b>	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			
<b>Total:</b>	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%	

**27. Transaction Parties**

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