

# **Leone Arancio 2023-1**



## **Monthly Investor Report**

*Before Portfolio Checks*

**06 June 2024**

## Description

Issue Date	12-Sep-23
Final Maturity Date	06-Oct-83
Next Payment Date	08-Jul-24

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-Jun-24	12-Sep-23
Portfolio Cut off date	30-Apr-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	178,765,786.47	1,874,493.55
Of which Realised Loss	0.00	0.00
Of which Active Outstanding Notional Amount	6,311,184,213.53	6,488,075,506.45
Number of Loans	67,408	68,598
Number of Borrowers	67,408	68,598
Principal in Arrears	254,529.12	0.00
Average Principal Balance (Loanparts)	93,626.64	94,581.12
Average Principal Balance (Borrowers)	93,626.64	94,581.12
Coupon: Weighted Average	4.38%	3.97%
Minimum	0.00%	0.00%
Maximum	8.75%	7.75%
Weighted Average Original Loan to Market Value	67.63%	66.93%
Weighted Average Loan to Market Value	53.95%	53.29%
Seasoning (months): Weighted Average	69.41	72.85
Remaining Tenor (months): Weighted Average	247.22	242.42
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.76%	3.13%
Weighted Average LGD	52.17%	21.95%
Weighted Average Spread on Floating Rate Loans	5.44%	4.81%
Total Set-off Risk	774,071,501.72	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%	0.62%	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	2.49%	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	2,191,969,024	34.73%	20,959	31.09%	3.55%	1,979,644,662	30.51%	18,967	27.65%	2.82%
Fixed	1,880,319,507	29.79%	21,034	31.20%	4.07%	1,326,578,978	20.45%	16,190	23.60%	3.66%
Floating (BCE)	71,191,758	1.13%	1,064	1.58%	5.87%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating (EURIBOR)	2,167,703,924	34.35%	24,351	36.12%	5.43%	3,074,211,076	47.38%	32,023	46.68%	4.80%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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%	331,174	0.01%	2	0.00%	0.00%	205,920	0.00%	1	0.00%	0.00%
0.01% - 0.50%	125,749	0.00%	1	0.00%	0.23%	130,717	0.00%	1	0.00%	0.23%
0.51% - 1.00%	3,431,989	0.05%	24	0.04%	0.95%	3,892,879	0.06%	26	0.04%	0.94%
1.00% - 1.50%	68,693,540	1.09%	735	1.09%	1.36%	74,417,664	1.15%	752	1.10%	1.36%
1.51% - 2.00%	308,349,286	4.89%	3,168	4.70%	1.82%	371,945,303	5.73%	3,628	5.29%	1.83%
2.01% - 2.50%	562,667,069	8.92%	6,293	9.34%	2.28%	679,092,710	10.47%	7,302	10.64%	2.28%
2.51% - 3.00%	457,974,177	7.26%	5,775	8.57%	2.75%	682,080,381	10.51%	7,879	11.49%	2.74%
3.01% - 3.25%	149,194,712	2.36%	1,915	2.84%	3.13%	216,906,261	3.34%	2,547	3.71%	3.12%
3.26% - 3.50%	155,185,975	2.46%	1,705	2.53%	3.35%	172,494,576	2.66%	1,814	2.64%	3.35%
3.51% - 3.75%	110,290,637	1.75%	1,250	1.85%	3.64%	279,674,616	4.31%	2,398	3.50%	3.64%
3.76% - 4.00%	154,716,319	2.45%	1,397	2.07%	3.88%	433,056,503	6.67%	5,640	8.22%	3.86%
4.01% - 4.25%	249,086,679	3.95%	2,200	3.26%	4.14%	511,430,134	7.88%	4,779	6.97%	4.15%
4.26% - 4.50%	443,415,318	7.03%	3,640	5.40%	4.41%	617,337,084	9.51%	6,951	10.13%	4.39%
4.51% - 4.75%	681,770,365	10.80%	6,856	10.17%	4.63%	402,276,225	6.20%	3,876	5.65%	4.63%
4.76% - 5.00%	588,139,579	9.32%	6,030	8.95%	4.88%	495,927,894	7.64%	4,647	6.77%	4.86%
5.01% - 5.25%	636,071,785	10.08%	6,271	9.30%	5.11%	562,749,370	8.67%	5,654	8.24%	5.10%
5.26% - 5.50%	537,563,055	8.52%	6,283	9.32%	5.37%	414,577,141	6.39%	4,246	6.19%	5.39%
5.51% - 5.75%	368,002,827	5.83%	4,005	5.94%	5.65%	275,939,220	4.25%	2,897	4.22%	5.61%
5.76% - 6.00%	286,251,777	4.54%	3,201	4.75%	5.88%	142,560,497	2.20%	1,617	2.36%	5.88%
6.01% - 6.25%	291,321,836	4.62%	3,378	5.01%	6.14%	40,150,026	0.62%	494	0.72%	6.11%
6.26% - 6.50%	92,141,263	1.46%	1,084	1.61%	6.38%	29,129,914	0.45%	286	0.42%	6.38%
6.51% - 6.75%	76,181,382	1.21%	898	1.33%	6.59%	40,962,363	0.63%	500	0.73%	6.62%
6.76% - 7.00%	19,329,525	0.31%	282	0.42%	6.87%	23,817,166	0.37%	381	0.56%	6.86%
7.01% - 7.25%	35,060,293	0.56%	406	0.60%	7.17%	12,942,219	0.20%	207	0.30%	7.11%
7.26% - 7.50%	17,054,886	0.27%	290	0.43%	7.41%	3,297,277	0.05%	52	0.08%	7.34%
7.51% - >	18,833,019	0.30%	319	0.47%	7.75%	1,081,445	0.02%	23	0.03%	7.60%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	6,314,533	0.10%	134	0.20%	4.68%	8,284,694	0.13%	263	0.38%	3.88%
2005	30,626,861	0.49%	875	1.30%	4.72%	42,703,844	0.66%	1,119	1.63%	3.92%
2006	91,578,159	1.45%	1,734	2.57%	4.55%	114,666,348	1.77%	1,973	2.88%	3.83%
2007	160,769,502	2.55%	2,316	3.44%	4.25%	193,309,966	2.98%	2,574	3.75%	3.63%
2008	135,003,339	2.14%	1,964	2.91%	4.18%	163,457,740	2.52%	2,414	3.52%	3.65%
2009	100,703,237	1.60%	1,565	2.32%	5.16%	135,050,422	2.08%	2,002	2.92%	4.41%
2010	150,689,935	2.39%	2,110	3.13%	5.16%	204,679,912	3.15%	2,574	3.75%	4.39%
2011	369,957,293	5.86%	4,568	6.78%	5.00%	494,427,607	7.62%	5,519	8.05%	4.30%
2012	149,433,794	2.37%	1,892	2.81%	5.59%	203,362,435	3.13%	2,336	3.41%	5.23%
2013	114,833,724	1.82%	1,459	2.16%	6.11%	161,782,239	2.49%	1,896	2.76%	5.40%
2014	122,717,171	1.94%	1,682	2.50%	5.44%	167,081,280	2.58%	2,089	3.05%	5.06%
2015	180,094,228	2.85%	2,593	3.85%	4.45%	239,429,382	3.69%	3,093	4.51%	4.34%
2016	424,758,416	6.73%	5,653	8.39%	3.30%	522,255,902	8.05%	6,380	9.30%	3.38%
2017	400,632,863	6.35%	4,876	7.23%	4.07%	488,974,400	7.54%	5,510	8.03%	4.03%
2018	484,590,482	7.68%	5,321	7.89%	5.32%	616,412,122	9.50%	6,274	9.15%	4.04%
2019	347,384,731	5.50%	3,615	5.36%	4.00%	422,895,636	6.52%	4,099	5.98%	3.41%
2020	82,506,013	1.31%	815	1.21%	2.70%	95,731,236	1.48%	885	1.29%	2.79%
2021	517,814,927	8.20%	4,442	6.59%	2.62%	568,175,979	8.76%	4,683	6.83%	2.68%
2022	893,374,174	14.16%	7,452	11.06%	4.10%	1,025,221,104	15.80%	8,113	11.83%	4.06%
2023	1,547,400,832	24.52%	12,342	18.31%	4.78%	620,173,260	9.56%	4,802	7.00%	4.41%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	750,284	0.01%	258	0.38%	5.13%	5,693,570	0.09%	636	0.93%	4.28%
2025	9,470,900	0.15%	869	1.29%	4.71%	18,696,764	0.29%	1,026	1.50%	4.08%
2026	32,294,017	0.51%	1,814	2.69%	4.19%	52,289,097	0.81%	2,090	3.05%	3.78%
2027	36,328,291	0.58%	1,476	2.19%	4.15%	53,366,236	0.82%	1,687	2.46%	3.85%
2028	44,327,690	0.70%	1,346	2.00%	4.59%	61,234,434	0.94%	1,529	2.23%	4.01%
2029	40,688,342	0.64%	1,084	1.61%	4.84%	56,705,186	0.87%	1,264	1.84%	4.24%
2030	54,824,392	0.87%	1,249	1.85%	4.72%	72,847,413	1.12%	1,444	2.11%	4.19%
2031	118,808,413	1.88%	2,368	3.51%	4.20%	154,330,875	2.38%	2,702	3.94%	3.80%
2032	106,348,572	1.69%	1,931	2.86%	4.27%	131,003,598	2.02%	2,137	3.12%	3.97%
2033	108,460,842	1.72%	1,749	2.59%	4.84%	124,649,420	1.92%	1,830	2.67%	4.18%
2034	90,601,633	1.44%	1,380	2.05%	4.95%	110,738,145	1.71%	1,544	2.25%	4.30%
2035	100,281,527	1.59%	1,399	2.08%	4.71%	124,336,745	1.92%	1,588	2.31%	4.21%
2036	252,997,130	4.01%	3,360	4.98%	3.97%	308,421,646	4.75%	3,765	5.49%	3.65%
2037	259,695,276	4.11%	3,168	4.70%	4.20%	304,869,425	4.70%	3,468	5.06%	3.91%
2038	215,071,639	3.41%	2,630	3.90%	4.90%	221,590,464	3.42%	2,556	3.73%	4.25%
2039	151,295,241	2.40%	1,768	2.62%	4.82%	176,134,508	2.71%	1,908	2.78%	4.27%
2040	137,911,001	2.19%	1,482	2.20%	4.68%	176,647,869	2.72%	1,759	2.56%	4.28%
2041	291,964,268	4.63%	2,882	4.28%	4.12%	357,991,306	5.52%	3,272	4.77%	3.83%
2042	288,600,618	4.57%	2,939	4.36%	4.33%	343,325,867	5.29%	3,280	4.78%	4.22%
2043	320,742,747	5.08%	3,108	4.61%	5.25%	294,814,368	4.54%	2,722	3.97%	4.65%
2044	173,950,214	2.76%	1,668	2.47%	4.91%	196,587,098	3.03%	1,780	2.59%	4.38%
2045	123,634,478	1.96%	1,161	1.72%	4.59%	153,594,758	2.37%	1,359	1.98%	4.41%
2046	323,733,245	5.13%	2,856	4.24%	3.38%	378,220,619	5.83%	3,175	4.63%	3.39%
2047	423,297,672	6.71%	3,681	5.46%	3.90%	485,345,392	7.48%	4,029	5.87%	3.88%
2048	497,331,573	7.88%	4,279	6.35%	5.12%	443,266,096	6.83%	3,652	5.32%	4.23%
2049	294,939,770	4.67%	2,505	3.72%	4.21%	315,352,322	4.86%	2,541	3.70%	3.39%
2050	71,421,371	1.13%	540	0.80%	3.77%	79,556,603	1.23%	566	0.83%	3.55%
2051	302,763,604	4.80%	2,204	3.27%	2.97%	329,637,555	5.08%	2,314	3.37%	2.93%
2052	495,630,196	7.85%	3,560	5.28%	3.97%	549,138,590	8.46%	3,789	5.52%	3.95%
2053	841,805,870	13.34%	5,976	8.87%	4.77%	405,989,136	6.26%	2,799	4.08%	4.40%
2054	101,213,396	1.60%	718	1.07%	4.73%	131,894	0.00%	1	0.00%	5.31%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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
<b>average: 5.78</b>										
< 0.5	299,497,708	4.75%	2,392	3.55%	4.92%	793,740,439	12.23%	6,119	8.92%	4.43%
0.5 - 1	520,370,757	8.25%	4,118	6.11%	4.91%	481,699,806	7.42%	3,821	5.57%	4.51%
1 - 2	1,343,095,997	21.28%	10,980	16.29%	4.60%	775,282,989	11.95%	6,296	9.18%	2.96%
2 - 3	689,082,488	10.92%	5,808	8.62%	2.80%	221,655,155	3.42%	1,893	2.76%	2.67%
3 - 4	164,869,590	2.61%	1,497	2.22%	2.59%	163,393,214	2.52%	1,557	2.27%	3.21%
4 - 5	167,629,621	2.66%	1,753	2.60%	3.20%	695,834,875	10.72%	6,882	10.03%	3.60%
5 - 6	554,749,744	8.79%	5,929	8.80%	5.06%	506,068,022	7.80%	5,482	7.99%	4.54%
6 - 7	404,305,589	6.41%	4,744	7.04%	4.69%	569,417,291	8.78%	6,807	9.92%	3.33%
7 - 8	467,462,221	7.41%	6,103	9.05%	3.22%	302,149,305	4.66%	3,834	5.59%	3.91%
8 - 9	215,317,926	3.41%	3,031	4.50%	4.05%	202,863,989	3.13%	2,540	3.70%	4.77%
9 - 10	145,284,387	2.30%	2,033	3.02%	5.10%	140,928,412	2.17%	1,725	2.51%	5.26%
10 - more	1,339,518,186	21.22%	19,020	28.22%	5.00%	1,635,042,010	25.20%	21,642	31.55%	4.31%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	1,970,758	0.03%	417	0.62%	5.02%	4,450,143	0.07%	777	1.13%	4.13%
1 - 2	14,811,080	0.23%	1,157	1.72%	4.56%	6,628,987	0.10%	491	0.72%	4.35%
2 - 3	36,969,822	0.59%	1,899	2.82%	4.11%	30,342,398	0.47%	1,466	2.14%	3.97%
3 - 4	38,270,646	0.61%	1,370	2.03%	4.26%	57,674,229	0.89%	2,137	3.12%	3.75%
4 - 5	47,983,141	0.76%	1,395	2.07%	4.68%	56,788,782	0.88%	1,571	2.29%	3.99%
5 - 6	37,026,241	0.59%	933	1.38%	4.86%	64,942,184	1.00%	1,565	2.28%	4.00%
6 - 7	67,314,651	1.07%	1,460	2.17%	4.62%	50,900,717	0.78%	1,083	1.58%	4.33%
7 - 8	129,243,846	2.05%	2,511	3.73%	4.10%	93,187,301	1.44%	1,754	2.56%	4.07%
8 - 9	106,396,137	1.69%	1,847	2.74%	4.47%	164,913,340	2.54%	2,821	4.11%	3.74%
9 - 10	108,505,034	1.72%	1,713	2.54%	4.95%	131,562,398	2.03%	2,022	2.95%	4.21%
10 - 11	82,277,405	1.30%	1,219	1.81%	4.91%	123,355,684	1.90%	1,790	2.61%	4.10%
11 - 12	121,778,876	1.93%	1,659	2.46%	4.52%	99,715,100	1.54%	1,349	1.97%	4.36%
12 - 13	298,658,539	4.73%	3,886	5.76%	3.86%	166,957,407	2.57%	2,036	2.97%	4.02%
13 - 14	237,129,558	3.76%	2,900	4.30%	4.53%	354,848,076	5.47%	4,275	6.23%	3.57%
14 - 15	210,580,309	3.34%	2,511	3.73%	4.96%	277,257,530	4.27%	3,169	4.62%	4.29%
15 - 16	122,451,776	1.94%	1,412	2.09%	4.74%	206,263,914	3.18%	2,300	3.35%	4.06%
16 - 17	161,631,605	2.56%	1,702	2.52%	4.51%	151,155,201	2.33%	1,605	2.34%	4.42%
17 - 18	329,986,439	5.23%	3,234	4.80%	3.93%	217,106,166	3.35%	2,105	3.07%	4.09%
18 - 19	298,012,221	4.72%	3,027	4.49%	4.86%	395,415,316	6.10%	3,623	5.28%	3.74%
19 - 20	289,232,791	4.58%	2,766	4.10%	5.30%	354,632,626	5.47%	3,356	4.89%	4.76%
20 - 21	136,994,748	2.17%	1,295	1.92%	4.69%	237,651,862	3.66%	2,159	3.15%	4.27%
21 - 22	144,030,393	2.28%	1,342	1.99%	4.20%	165,273,387	2.55%	1,478	2.15%	4.57%
22 - 23	412,467,083	6.54%	3,585	5.32%	3.22%	188,335,346	2.90%	1,644	2.40%	4.01%
23 - 24	451,851,639	7.16%	3,940	5.85%	4.55%	487,494,527	7.51%	4,048	5.90%	3.24%
24 - 25	475,331,675	7.53%	4,091	6.07%	5.17%	507,552,891	7.82%	4,201	6.12%	4.54%
25 - 26	161,592,000	2.56%	1,320	1.96%	3.41%	406,445,472	6.27%	3,341	4.87%	3.54%
26 - 27	117,636,037	1.86%	912	1.35%	3.27%	154,932,589	2.39%	1,192	1.74%	3.44%
27 - 28	395,106,106	6.26%	2,779	4.12%	2.99%	148,398,074	2.29%	1,106	1.61%	3.09%
28 - 29	710,001,241	11.25%	5,114	7.59%	4.52%	441,923,878	6.81%	2,982	4.35%	3.04%
29 - 30	565,942,416	8.97%	4,012	5.95%	4.85%	741,344,653	11.43%	5,148	7.51%	4.42%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	3,976,034,323	63.00%	41,171	61.08%	3.76%	3,250,665,893	50.10%	34,639	50.50%	3.13%
Floating Rate BCE	71,191,758	1.13%	1,064	1.58%	5.87%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating Rate EURIBOR 1M	844,166,359	13.38%	11,146	16.54%	4.96%	1,127,430,577	17.38%	13,918	20.29%	4.17%
Floating Rate EURIBOR 3M	1,419,791,774	22.50%	14,027	20.81%	5.70%	2,002,338,246	30.86%	18,623	27.15%	5.16%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	1,637,463,056	25.95%	16,447	24.40%	4.23%	1,713,475,557	26.41%	16,946	24.70%	3.84%
Northern Italy	2,817,304,341	44.64%	30,117	44.68%	4.59%	2,982,250,770	45.97%	31,718	46.24%	4.20%
Southern Italy	1,856,416,816	29.41%	20,844	30.92%	4.19%	1,792,349,180	27.63%	19,934	29.06%	3.70%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	6,057,053,176	95.97%	64,928	96.32%	4.37%	6,274,404,196	96.71%	66,483	96.92%	3.96%
Others	254,131,038	4.03%	2,480	3.68%	4.54%	213,671,311	3.29%	2,115	3.08%	4.05%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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**

average: <b>53.95%</b> 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%	766,234,167	12.14%	17,588	26.09%	4.47%	807,759,736	12.45%	18,005	26.25%	3.99%
30.01% - 40.00%	633,490,082	10.04%	7,714	11.44%	4.44%	683,380,170	10.53%	8,239	12.01%	4.00%
40.01% - 50.00%	872,017,610	13.82%	9,053	13.43%	4.47%	923,932,808	14.24%	9,398	13.70%	4.04%
50.01% - 60.00%	1,301,882,234	20.63%	11,796	17.50%	4.37%	1,325,017,952	20.42%	11,933	17.40%	4.05%
60.01% - 70.00%	1,333,832,983	21.13%	10,930	16.21%	4.11%	1,514,709,833	23.35%	12,129	17.68%	3.80%
70.01% - 80.00%	1,403,636,132	22.24%	10,326	15.32%	4.50%	1,233,275,007	19.01%	8,894	12.97%	3.98%
80.01% - 81.00%	91,005	0.00%	1	0.00%	5.09%					
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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**

average: <b>67.63%</b> 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%	150,158,502	2.38%	3,377	5.01%	4.35%	168,281,421	2.59%	3,696	5.39%	3.94%
30.01% - 40.00%	254,449,759	4.03%	4,507	6.69%	4.36%	285,955,574	4.41%	4,928	7.18%	3.96%
40.01% - 50.00%	467,524,108	7.41%	6,853	10.17%	4.37%	517,422,414	7.97%	7,398	10.78%	3.95%
50.01% - 60.00%	662,271,155	10.49%	8,121	12.05%	4.42%	722,707,751	11.14%	8,642	12.60%	3.99%
60.01% - 70.00%	1,101,975,501	17.46%	12,028	17.84%	4.40%	1,181,161,166	18.21%	12,587	18.35%	4.01%
70.01% - 80.00%	3,674,704,866	58.23%	32,520	48.24%	4.37%	3,612,547,181	55.68%	31,347	45.70%	3.95%
80.01% - 81.00%	75,592	0.00%	1	0.00%	5.26%					
85.01% - 90.00%	24,731	0.00%	1	0.00%	4.52%					
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	452,401,820	7.17%	10,868	16.12%	4.21%	450,776,254	6.95%	10,781	15.72%	3.78%
75,001 - 100,000	936,217,825	14.83%	14,737	21.86%	4.31%	929,045,736	14.32%	14,707	21.44%	3.88%
100,001 - 125,000	1,092,446,841	17.31%	13,022	19.32%	4.33%	1,103,422,797	17.01%	13,236	19.30%	3.90%
125,001 - 150,000	1,160,092,469	18.38%	11,250	16.69%	4.34%	1,164,822,979	17.95%	11,364	16.57%	3.92%
150,001 - 175,000	754,735,604	11.96%	6,067	9.00%	4.37%	768,069,187	11.84%	6,176	9.00%	4.00%
175,001 - 200,000	652,340,662	10.34%	4,818	7.15%	4.46%	682,139,365	10.51%	5,060	7.38%	4.07%
200,001 - 225,000	316,771,446	5.02%	2,050	3.04%	4.46%	344,420,820	5.31%	2,235	3.26%	4.08%
225,001 - 250,000	294,468,580	4.67%	1,786	2.65%	4.58%	325,682,505	5.02%	1,966	2.87%	4.15%
250,001 - 275,000	139,968,559	2.22%	734	1.09%	4.52%	151,240,537	2.33%	796	1.16%	4.12%
275,001 - 300,000	149,622,072	2.37%	785	1.16%	4.56%	169,296,594	2.61%	872	1.27%	4.07%
300,001 - 325,000	63,034,567	1.00%	291	0.43%	4.62%	70,233,461	1.08%	322	0.47%	4.19%
325,001 - 350,000	65,275,803	1.03%	281	0.42%	4.56%	69,205,564	1.07%	300	0.44%	4.13%
350,001 - 375,000	31,600,297	0.50%	126	0.19%	4.34%	37,267,425	0.57%	141	0.21%	4.07%
375,001 - 400,000	43,664,444	0.69%	171	0.25%	4.65%	45,788,495	0.71%	177	0.26%	4.18%
400,001 - 425,000	15,502,585	0.25%	56	0.08%	4.45%	17,947,370	0.28%	64	0.09%	4.17%
425,001 - 450,000	16,283,857	0.26%	57	0.08%	4.48%	20,174,075	0.31%	71	0.10%	4.03%
450,001 - 475,000	10,477,780	0.17%	35	0.05%	4.61%	11,640,780	0.18%	37	0.05%	4.10%
475,001 - 500,000	26,561,961	0.42%	85	0.13%	4.70%	29,838,095	0.46%	90	0.13%	4.20%
500,001 - 1,000,000	71,300,052	1.13%	171	0.25%	4.55%	76,569,079	1.18%	182	0.27%	4.02%
more	18,416,991	0.29%	18	0.03%	4.27%	20,494,390	0.32%	21	0.03%	3.74%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	78,808,662	1.25%	5,434	8.06%	4.40%	76,920,999	1.19%	5,184	7.56%	4.01%	
25,001 - 50,000	368,373,466	5.84%	9,495	14.09%	4.34%	377,853,363	5.82%	9,761	14.23%	3.91%	
50,001 - 75,000	811,015,725	12.85%	12,906	19.15%	4.40%	822,572,336	12.68%	13,106	19.11%	3.95%	
75,001 - 100,000	1,167,484,355	18.50%	13,347	19.80%	4.40%	1,175,702,056	18.12%	13,450	19.61%	3.97%	
100,001 - 125,000	1,187,542,207	18.82%	10,609	15.74%	4.34%	1,221,357,903	18.82%	10,900	15.89%	3.93%	
125,001 - 150,000	955,399,464	15.14%	7,001	10.39%	4.36%	968,684,527	14.93%	7,089	10.33%	3.94%	
150,001 - 175,000	600,662,232	9.52%	3,724	5.52%	4.39%	623,679,825	9.61%	3,868	5.64%	4.01%	
175,001 - 200,000	378,336,704	5.99%	2,028	3.01%	4.38%	413,227,060	6.37%	2,216	3.23%	4.02%	
200,001 - 225,000	225,149,641	3.57%	1,065	1.58%	4.42%	239,055,603	3.68%	1,128	1.64%	4.04%	
225,001 - 250,000	162,037,498	2.57%	685	1.02%	4.43%	170,979,957	2.64%	720	1.05%	4.04%	
250,001 - 275,000	90,529,185	1.43%	346	0.51%	4.47%	96,728,625	1.49%	369	0.54%	4.05%	
275,001 - 300,000	68,232,943	1.08%	239	0.35%	4.35%	73,691,428	1.14%	257	0.37%	4.02%	
300,001 - 325,000	43,561,732	0.69%	140	0.21%	4.33%	44,546,458	0.69%	143	0.21%	3.96%	
325,001 - 350,000	37,477,955	0.59%	111	0.16%	4.33%	37,865,755	0.58%	112	0.16%	4.09%	
350,001 - 375,000	18,847,106	0.30%	52	0.08%	4.44%	22,325,280	0.34%	62	0.09%	4.03%	
375,001 - 400,000	21,721,213	0.34%	56	0.08%	4.64%	21,273,270	0.33%	55	0.08%	4.13%	
400,001 - 425,000	13,226,555	0.21%	32	0.05%	4.38%	13,205,867	0.20%	32	0.05%	4.15%	
425,001 - 450,000	9,168,164	0.15%	21	0.03%	4.42%	11,783,463	0.18%	27	0.04%	3.97%	
450,001 - 475,000	9,229,184	0.15%	20	0.03%	4.88%	9,205,470	0.14%	20	0.03%	4.10%	
475,001 - 500,000	10,209,701	0.16%	21	0.03%	4.41%	12,738,486	0.20%	26	0.04%	4.14%	
500,001 - 1,000,000	42,290,330	0.67%	67	0.10%	4.32%	44,405,387	0.68%	66	0.10%	3.93%	
more	11,880,191	0.19%	9	0.01%	4.25%	10,272,389	0.16%	7	0.01%	3.54%	
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	4,244,515,135	67.25%	42,504	63.05%	4,208,952,255	64.87%	41,974	61.19%	
First Home Refinancing with Capital	929,726,914	14.73%	9,604	14.25%	1,037,287,996	15.99%	10,341	15.07%	
First Home Refinancing without Capital	204,082,346	3.23%	2,911	4.32%	259,622,336	4.00%	3,514	5.12%	
Home Improvements	57,633,265	0.91%	966	1.43%	54,904,871	0.85%	914	1.33%	
Liquidity	351,890,210	5.58%	5,115	7.59%	364,522,073	5.62%	5,093	7.42%	
Second Home / Holiday Home Purchase	138,423,600	2.19%	1,818	2.70%	151,485,676	2.33%	1,972	2.87%	
Second Home Refinancing with Capital	5,582,187	0.09%	45	0.07%	4,422,995	0.07%	42	0.06%	
Second Home Refinancing without Capital	517,505	0.01%	6	0.01%	565,544	0.01%	7	0.01%	
Subrogation of mortgages - 1st house purchase	377,385,053	5.98%	4,425	6.56%	405,338,501	6.25%	4,731	6.90%	
Subrogation of mortgages - 2nd house purchase	1,427,999	0.02%	14	0.02%	973,260	0.02%	10	0.01%	
Unknown									
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</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	6,164,093,734	97.67%	65,513	97.19%	4.37%	6,330,628,032	97.57%	66,567	97.04%	3.96%
Seconda Casa	147,090,479	2.33%	1,895	2.81%	4.52%	157,447,474	2.43%	2,031	2.96%	4.13%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	6,311,184,214	100.00%	67,408	100.00%	4.38%	6,488,075,506	100.00%	68,598	100.00%	3.97%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	6,310,952,363	100.00%	67,406	100.00%	4.38%	6,488,075,506	100.00%	68,598	100.00%	3.97%
ING	231,851	0.00%	2	0.00%	4.68%					
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	6,299,973,011	99.82%	67,328	99.88%	4.37%	6,488,075,506	100.00%	68,598	100.00%	3.97%
More than 1	11,211,202	0.18%	80	0.12%	0.01%					
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	5,681,220	0.09%	43	0.06%	0.00%					
Fondo Solidariet  á										
Forbearance non oneroso										
Forbearance oneroso	7,877,200	0.12%	56	0.08%	0.01%					
Moratoria ABI										
No Special Scheme	6,293,565,731	99.72%	67,266	99.79%	4.36%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Non onerosa non Forbearanc										
Sospensione per Decesso	3,370,802	0.05%	38	0.06%	0.00%					
Terremoto Emilia Romagna	689,261	0.01%	5	0.01%	0.00%					
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	269,589,078	4.27%	2,618	3.88%	4.69%	327,941,388	5.05%	3,017	3.88%	4.21%
Not available						215,707,923	3.32%	2,369		4.49%
Not Employed	112,952,702	1.79%	1,459	2.16%	4.47%	134,076,728	2.07%	1,638	2.16%	3.91%
Other Work Agreement	36,772,326	0.58%	396	0.59%	4.74%	10,002,467	0.15%	90	0.59%	4.16%
Pensioner	195,840,169	3.10%	3,594	5.33%	4.62%	239,175,986	3.69%	4,039	5.33%	4.16%
Salaried	5,380,759,290	85.26%	56,265	83.47%	4.33%	5,279,019,245	81.36%	54,688	83.47%	3.91%
Self Employed	304,434,648	4.82%	2,961	4.39%	4.66%	272,148,021	4.19%	2,646	4.39%	4.16%
Student	10,836,001	0.17%	115	0.17%	4.11%	10,003,748	0.15%	111	0.17%	3.75%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	2,015,027,247	31.93%	19,850	29.45%	4.21%	1,915,897,350	29.53%	18,639	29.45%	3.83%
Broker	2,920,618,324	46.28%	28,971	42.98%	4.42%	2,810,789,790	43.32%	27,676	42.98%	3.97%
ING Direct Italy Call Centr	423,289,198	6.71%	6,001	8.90%	4.49%	558,604,382	8.61%	7,335	8.90%	4.08%
ING Direct Italy Web	952,249,444	15.09%	12,586	18.67%	4.56%	1,202,783,984	18.54%	14,948	18.67%	4.11%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	66,901	0	0	0	6,254,221,072	99.25%	99.10%
1 Month	200	59,574	78,789	138,363	21,928,913	0.30%	0.35%
2 Months	85	48,764	57,936	106,700	8,360,440	0.13%	0.13%
3 Months	38	28,860	42,083	70,943	4,047,508	0.06%	0.06%
4 Months	14	13,918	19,614	33,531	1,195,869	0.02%	0.02%
5 Months	8	31,080	34,719	65,799	1,781,792	0.01%	0.03%
6 Months	10	17,999	28,101	46,100	1,111,339	0.01%	0.02%
7 Months	6	11,071	19,044	30,115	700,593	0.01%	0.01%
8 Months	4	6,206	7,856	14,062	218,204	0.01%	0.00%
9 Months	0	0	0	0	0	0.00%	0.00%
10 Months	0	0	0	0	0	0.00%	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	142	37,058	38,822	75,881	17,618,483	0.21%	0.28%
	<b>67,408</b>	<b>254,529</b>	<b>326,963</b>	<b>581,493</b>	<b>6,311,184,214</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	6,293,565,731	99.72%	67,266	99.79%	4.38%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Discounted Installments	17,618,483	0.28%	142	0.21%	5.11%					
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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

Kind of Renegotiation	Nr of Loans	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt	Overall renegotiation limit
Floating to Fixed	2,313	273,878,161.35	3.37%	4.22%	
	<b>2,313</b>	<b>273,878,161.35</b>	<b>3.37%</b>	<b>4.22%</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%]	34,048,434	0.54%	332	0.49%	4.93%					
[7.50% - 20.00%)	52,383,815	0.83%	495	0.73%	4.70%					
[1.00% - 7.50%)	379,178,135	6.01%	3,716	5.51%	4.66%	997,006,645	15.37%	7,527	10.97%	3.88%
[0.25% - 1.00%)	768,864,802	12.18%	8,330	12.36%	4.60%	2,246,067,132	34.62%	21,447	31.26%	3.90%
[0.10% - 0.25%)	2,261,853,999	35.84%	24,492	36.33%	4.37%	1,119,739,613	17.26%	10,907	15.90%	3.94%
[0.00% - 0.10%)	2,814,855,029	44.60%	30,043	44.57%	4.27%	2,125,262,116	32.76%	28,717	41.86%	4.09%
	<b>6,311,184,214</b>	<b>100.00%</b>	<b>67,408</b>	<b>100.00%</b>	<b>4.38%</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	160	0.00	0.00	0.00	17,431,828.37	17,939,895.82	0.23%	0.27%
	<b>160</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>17,431,828.37</b>	<b>17,939,895.82</b>	<b>0.23%</b>	<b>0.27%</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	0.00			
<b>Total:</b>	0	0.00	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>		