

# **Leone Arancio 2023-1**



## **Monthly Investor Report**

*Before Portfolio Checks*

**06 March 2025**

## Description

Issue Date	12-Sep-23
Final Maturity Date	06-Oct-83
Next Payment Date	06-Apr-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-Mar-25	12-Sep-23
Portfolio Cut off date	31-Jan-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	219,788,256.67	1,874,493.55
Of which Realised Loss	0.00	0.00
Of which Active Outstanding Notional Amount	6,270,161,743.33	6,488,075,506.45
Number of Loans	68,049	68,598
Number of Borrowers	68,049	68,598
Principal in Arrears	622,128.13	0.00
Average Principal Balance (Loanparts)	92,141.86	94,581.12
Average Principal Balance (Borrowers)	92,141.86	94,581.12
Coupon: Weighted Average	4.06%	3.97%
Minimum	0.00%	0.00%
Maximum	7.73%	7.75%
Weighted Average Original Loan to Market Value	67.72%	66.93%
Weighted Average Loan to Market Value	53.10%	53.29%
Seasoning (months): Weighted Average	69.82	72.85
Remaining Tenor (months): Weighted Average	247.67	242.42
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.95%	3.13%
Weighted Average LGD	51.01%	21.95%
Weighted Average Spread on Floating Rate Loans	4.30%	4.81%
Total Set-off Risk	742,923,659.31	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%	0.04%	0.00%
3. The Quarterly Delinquency Ratio exceed 1.25%	0.82%	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	0.77%	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	2,588,040,174	41.28%	24,462	35.95%	3.84%	1,979,644,662	30.51%	18,967	27.65%	2.82%
Fixed	1,836,298,371	29.29%	21,240	31.21%	4.15%	1,326,578,978	20.45%	16,190	23.60%	3.66%
Floating (BCE)	58,142,958	0.93%	887	1.30%	4.52%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating (EURIBOR)	1,787,680,240	28.51%	21,460	31.54%	4.28%	3,074,211,076	47.38%	32,023	46.68%	4.80%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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%	321,577	0.01%	2	0.00%	0.00%	205,920	0.00%	1	0.00%	0.00%
0.01% - 0.50%	121,677	0.00%	1	0.00%	0.23%	130,717	0.00%	1	0.00%	0.23%
0.51% - 1.00%	3,451,229	0.06%	26	0.04%	0.95%	3,892,879	0.06%	26	0.04%	0.94%
1.00% - 1.50%	59,620,091	0.95%	661	0.97%	1.36%	74,417,664	1.15%	752	1.10%	1.36%
1.51% - 2.00%	260,639,712	4.16%	2,784	4.09%	1.81%	371,945,303	5.73%	3,628	5.29%	1.83%
2.01% - 2.50%	449,071,711	7.16%	5,311	7.80%	2.28%	679,092,710	10.47%	7,302	10.64%	2.28%
2.51% - 3.00%	406,657,062	6.49%	5,331	7.83%	2.76%	682,080,381	10.51%	7,879	11.49%	2.74%
3.01% - 3.25%	139,316,525	2.22%	1,855	2.73%	3.14%	216,906,261	3.34%	2,547	3.71%	3.12%
3.26% - 3.50%	306,388,231	4.89%	2,840	4.17%	3.39%	172,494,576	2.66%	1,814	2.64%	3.35%
3.51% - 3.75%	410,860,645	6.55%	4,993	7.34%	3.64%	279,674,616	4.31%	2,398	3.50%	3.64%
3.76% - 4.00%	453,302,560	7.23%	4,662	6.85%	3.90%	433,056,503	6.67%	5,640	8.22%	3.86%
4.01% - 4.25%	631,975,872	10.08%	6,869	10.09%	4.14%	511,430,134	7.88%	4,779	6.97%	4.15%
4.26% - 4.50%	791,132,112	12.62%	7,958	11.69%	4.38%	617,337,084	9.51%	6,951	10.13%	4.39%
4.51% - 4.75%	697,080,527	11.12%	6,708	9.86%	4.63%	402,276,225	6.20%	3,876	5.65%	4.63%
4.76% - 5.00%	659,085,000	10.51%	6,612	9.72%	4.89%	495,927,894	7.64%	4,647	6.77%	4.86%
5.01% - 5.25%	419,446,419	6.69%	4,476	6.58%	5.12%	562,749,370	8.67%	5,654	8.24%	5.10%
5.26% - 5.50%	246,449,336	3.93%	2,900	4.26%	5.38%	414,577,141	6.39%	4,246	6.19%	5.39%
5.51% - 5.75%	101,576,325	1.62%	1,251	1.84%	5.61%	275,939,220	4.25%	2,897	4.22%	5.61%
5.76% - 6.00%	99,510,674	1.59%	1,139	1.67%	5.88%	142,560,497	2.20%	1,617	2.36%	5.88%
6.01% - 6.25%	69,407,532	1.11%	816	1.20%	6.12%	40,150,026	0.62%	494	0.72%	6.11%
6.26% - 6.50%	33,870,498	0.54%	408	0.60%	6.38%	29,129,914	0.45%	286	0.42%	6.38%
6.51% - 6.75%	19,315,724	0.31%	267	0.39%	6.60%	40,962,363	0.63%	500	0.73%	6.62%
6.76% - 7.00%	8,354,369	0.13%	122	0.18%	6.86%	23,817,166	0.37%	381	0.56%	6.86%
7.01% - 7.25%	2,450,731	0.04%	40	0.06%	7.13%	12,942,219	0.20%	207	0.30%	7.11%
7.26% - 7.50%	500,956	0.01%	12	0.02%	7.44%	3,297,277	0.05%	52	0.08%	7.34%
7.51% - >	254,651	0.00%	5	0.01%	7.60%	1,081,445	0.02%	23	0.03%	7.60%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	5,402,908	0.09%	120	0.18%	3.66%	8,284,694	0.13%	263	0.38%	3.88%
2005	24,896,334	0.40%	763	1.12%	3.71%	42,703,844	0.66%	1,119	1.63%	3.92%
2006	78,440,929	1.25%	1,627	2.39%	3.64%	114,666,348	1.77%	1,973	2.88%	3.83%
2007	140,633,867	2.24%	2,176	3.20%	3.47%	193,309,966	2.98%	2,574	3.75%	3.63%
2008	118,113,488	1.88%	1,839	2.70%	3.49%	163,457,740	2.52%	2,414	3.52%	3.65%
2009	84,684,580	1.35%	1,338	1.97%	4.11%	135,050,422	2.08%	2,002	2.92%	4.41%
2010	125,612,147	2.00%	1,912	2.81%	4.15%	204,679,912	3.15%	2,574	3.75%	4.39%
2011	311,157,914	4.96%	4,111	6.04%	4.08%	494,427,607	7.62%	5,519	8.05%	4.30%
2012	128,557,137	2.05%	1,731	2.54%	4.71%	203,362,435	3.13%	2,336	3.41%	5.23%
2013	96,889,966	1.55%	1,318	1.94%	5.21%	161,782,239	2.49%	1,896	2.76%	5.40%
2014	101,784,870	1.62%	1,442	2.12%	5.05%	167,081,280	2.58%	2,089	3.05%	5.06%
2015	154,226,614	2.46%	2,371	3.48%	3.71%	239,429,382	3.69%	3,093	4.51%	4.34%
2016	375,748,086	5.99%	5,306	7.80%	2.89%	522,255,902	8.05%	6,380	9.30%	3.38%
2017	356,458,379	5.68%	4,583	6.73%	3.67%	488,974,400	7.54%	5,510	8.03%	4.03%
2018	413,090,143	6.59%	4,802	7.06%	4.92%	616,412,122	9.50%	6,274	9.15%	4.04%
2019	284,905,060	4.54%	3,160	4.64%	4.51%	422,895,636	6.52%	4,099	5.98%	3.41%
2020	74,805,377	1.19%	766	1.13%	2.43%	95,731,236	1.48%	885	1.29%	2.79%
2021	484,521,729	7.73%	4,290	6.30%	2.51%	568,175,979	8.76%	4,683	6.83%	2.68%
2022	803,718,935	12.82%	6,978	10.25%	3.77%	1,025,221,104	15.80%	8,113	11.83%	4.06%
2023	1,791,509,242	28.57%	14,867	21.85%	4.64%	620,173,260	9.56%	4,802	7.00%	4.41%
2024	315,004,039	5.02%	2,549	3.75%	4.34%					
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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						5,693,570	0.09%	636	0.93%	4.28%
2025	3,801,024	0.06%	752	1.11%	3.83%	18,696,764	0.29%	1,026	1.50%	4.08%
2026	20,453,837	0.33%	1,674	2.46%	3.57%	52,289,097	0.81%	2,090	3.05%	3.78%
2027	26,446,138	0.42%	1,392	2.05%	3.63%	53,366,236	0.82%	1,687	2.46%	3.85%
2028	34,686,832	0.55%	1,278	1.88%	3.98%	61,234,434	0.94%	1,529	2.23%	4.01%
2029	32,346,630	0.52%	1,002	1.47%	4.19%	56,705,186	0.87%	1,264	1.84%	4.24%
2030	45,407,393	0.72%	1,167	1.71%	3.92%	72,847,413	1.12%	1,444	2.11%	4.19%
2031	100,182,849	1.60%	2,222	3.27%	3.52%	154,330,875	2.38%	2,702	3.94%	3.80%
2032	91,853,547	1.46%	1,834	2.70%	3.69%	131,003,598	2.02%	2,137	3.12%	3.97%
2033	98,922,497	1.58%	1,717	2.52%	4.28%	124,649,420	1.92%	1,830	2.67%	4.18%
2034	83,184,680	1.33%	1,338	1.97%	4.34%	110,738,145	1.71%	1,544	2.25%	4.30%
2035	86,790,740	1.38%	1,299	1.91%	3.86%	124,336,745	1.92%	1,588	2.31%	4.21%
2036	222,649,050	3.55%	3,142	4.62%	3.35%	308,421,646	4.75%	3,765	5.49%	3.65%
2037	232,316,035	3.71%	2,995	4.40%	3.63%	304,869,425	4.70%	3,468	5.06%	3.91%
2038	210,256,023	3.35%	2,693	3.96%	4.46%	221,590,464	3.42%	2,556	3.73%	4.25%
2039	150,269,968	2.40%	1,820	2.67%	4.43%	176,134,508	2.71%	1,908	2.78%	4.27%
2040	120,626,482	1.92%	1,372	2.02%	3.90%	176,647,869	2.72%	1,759	2.56%	4.28%
2041	257,352,593	4.10%	2,665	3.92%	3.45%	357,991,306	5.52%	3,272	4.77%	3.83%
2042	261,055,380	4.16%	2,773	4.08%	3.83%	343,325,867	5.29%	3,280	4.78%	4.22%
2043	328,192,953	5.23%	3,333	4.90%	4.80%	294,814,368	4.54%	2,722	3.97%	4.65%
2044	187,908,539	3.00%	1,856	2.73%	4.69%	196,587,098	3.03%	1,780	2.59%	4.38%
2045	108,140,764	1.72%	1,047	1.54%	3.92%	153,594,758	2.37%	1,359	1.98%	4.41%
2046	292,408,686	4.66%	2,674	3.93%	2.97%	378,220,619	5.83%	3,175	4.63%	3.39%
2047	384,783,804	6.14%	3,468	5.10%	3.54%	485,345,392	7.48%	4,029	5.87%	3.88%
2048	513,522,624	8.19%	4,541	6.67%	4.81%	443,266,096	6.83%	3,652	5.32%	4.23%
2049	305,793,185	4.88%	2,699	3.97%	4.59%	315,352,322	4.86%	2,541	3.70%	3.39%
2050	66,189,823	1.06%	514	0.76%	3.34%	79,556,603	1.23%	566	0.83%	3.55%
2051	281,328,776	4.49%	2,104	3.09%	2.74%	329,637,555	5.08%	2,314	3.37%	2.93%
2052	449,515,006	7.17%	3,312	4.87%	3.68%	549,138,590	8.46%	3,789	5.52%	3.95%
2053	993,811,387	15.85%	7,335	10.78%	4.61%	405,989,136	6.26%	2,799	4.08%	4.40%
2054	279,964,497	4.47%	2,031	2.98%	4.44%	131,894	0.00%	1	0.00%	5.31%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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: 5.82</b>										
< 0.5	163,451	0.00%	1	0.00%	3.97%	793,740,439	12.23%	6,119	8.92%	4.43%
0.5 - 1	209,314,211	3.34%	1,688	2.48%	4.45%	481,699,806	7.42%	3,821	5.57%	4.51%
1 - 2	1,810,450,586	28.87%	14,993	22.03%	4.63%	775,282,989	11.95%	6,296	9.18%	2.96%
2 - 3	838,037,902	13.37%	7,278	10.70%	3.90%	221,655,155	3.42%	1,893	2.76%	2.67%
3 - 4	525,534,825	8.38%	4,621	6.79%	2.52%	163,393,214	2.52%	1,557	2.27%	3.21%
4 - 5	80,705,246	1.29%	809	1.19%	2.37%	695,834,875	10.72%	6,882	10.03%	3.60%
5 - 6	252,883,453	4.03%	2,822	4.15%	4.46%	506,068,022	7.80%	5,482	7.99%	4.54%
6 - 7	425,882,284	6.79%	4,899	7.20%	4.90%	569,417,291	8.78%	6,807	9.92%	3.33%
7 - 8	352,191,789	5.62%	4,490	6.60%	3.82%	302,149,305	4.66%	3,834	5.59%	3.91%
8 - 9	392,800,805	6.26%	5,523	8.12%	2.88%	202,863,989	3.13%	2,540	3.70%	4.77%
9 - 10	157,786,083	2.52%	2,421	3.56%	3.65%	140,928,412	2.17%	1,725	2.51%	5.26%
10 - more	1,224,411,108	19.53%	18,504	27.19%	4.16%	1,635,042,010	25.20%	21,642	31.55%	4.31%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	4,604,627	0.07%	857	1.26%	3.81%	4,450,143	0.07%	777	1.13%	4.13%
1 - 2	22,200,533	0.35%	1,737	2.55%	3.56%	6,628,987	0.10%	491	0.72%	4.35%
2 - 3	26,873,744	0.43%	1,346	1.98%	3.63%	30,342,398	0.47%	1,466	2.14%	3.97%
3 - 4	35,018,382	0.56%	1,261	1.85%	4.04%	57,674,229	0.89%	2,137	3.12%	3.75%
4 - 5	31,705,432	0.51%	980	1.44%	4.20%	56,788,782	0.88%	1,571	2.29%	3.99%
5 - 6	49,120,637	0.78%	1,229	1.81%	3.89%	64,942,184	1.00%	1,565	2.28%	4.00%
6 - 7	104,093,098	1.66%	2,288	3.36%	3.50%	50,900,717	0.78%	1,083	1.58%	4.33%
7 - 8	89,758,547	1.43%	1,762	2.59%	3.74%	93,187,301	1.44%	1,754	2.56%	4.07%
8 - 9	99,969,273	1.59%	1,719	2.53%	4.32%	164,913,340	2.54%	2,821	4.11%	3.74%
9 - 10	80,153,025	1.28%	1,293	1.90%	4.32%	131,562,398	2.03%	2,022	2.95%	4.21%
10 - 11	90,700,379	1.45%	1,350	1.98%	3.81%	123,355,684	1.90%	1,790	2.61%	4.10%
11 - 12	239,344,013	3.82%	3,367	4.95%	3.34%	99,715,100	1.54%	1,349	1.97%	4.36%
12 - 13	223,458,897	3.56%	2,863	4.21%	3.71%	166,957,407	2.57%	2,036	2.97%	4.02%
13 - 14	213,359,830	3.40%	2,720	4.00%	4.49%	354,848,076	5.47%	4,275	6.23%	3.57%
14 - 15	138,315,804	2.21%	1,661	2.44%	4.41%	277,257,530	4.27%	3,169	4.62%	4.29%
15 - 16	125,611,751	2.00%	1,425	2.09%	3.84%	206,263,914	3.18%	2,300	3.35%	4.06%
16 - 17	270,741,793	4.32%	2,777	4.08%	3.41%	151,155,201	2.33%	1,605	2.34%	4.42%
17 - 18	256,126,343	4.08%	2,746	4.04%	3.96%	217,106,166	3.35%	2,105	3.07%	4.09%
18 - 19	335,268,105	5.35%	3,389	4.98%	4.81%	395,415,316	6.10%	3,623	5.28%	3.74%
19 - 20	167,950,232	2.68%	1,641	2.41%	4.67%	354,632,626	5.47%	3,356	4.89%	4.76%
20 - 21	111,533,647	1.78%	1,079	1.59%	3.80%	237,651,862	3.66%	2,159	3.15%	4.27%
21 - 22	320,376,541	5.11%	2,908	4.27%	2.92%	165,273,387	2.55%	1,478	2.15%	4.57%
22 - 23	383,072,245	6.11%	3,466	5.09%	3.71%	188,335,346	2.90%	1,644	2.40%	4.01%
23 - 24	526,945,545	8.40%	4,655	6.84%	4.84%	487,494,527	7.51%	4,048	5.90%	3.24%
24 - 25	258,373,569	4.12%	2,279	3.35%	4.55%	507,552,891	7.82%	4,201	6.12%	4.54%
25 - 26	70,980,579	1.13%	552	0.81%	3.18%	406,445,472	6.27%	3,341	4.87%	3.54%
26 - 27	309,461,738	4.94%	2,303	3.38%	2.74%	154,932,589	2.39%	1,192	1.74%	3.44%
27 - 28	491,668,786	7.84%	3,633	5.34%	3.85%	148,398,074	2.29%	1,106	1.61%	3.09%
28 - 29	1,008,576,906	16.09%	7,425	10.91%	4.65%	441,923,878	6.81%	2,982	4.35%	3.04%
29 - 30	184,797,744	2.95%	1,338	1.97%	4.32%	741,344,653	11.43%	5,148	7.51%	4.42%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	4,305,944,014	68.67%	44,680	65.66%	3.95%	3,250,665,893	50.10%	34,639	50.50%	3.13%
Floating Rate BCE	58,142,958	0.93%	887	1.30%	4.52%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating Rate EURIBOR 1M	710,034,601	11.32%	10,012	14.71%	3.92%	1,127,430,577	17.38%	13,918	20.29%	4.17%
Floating Rate EURIBOR 3M	1,196,040,171	19.08%	12,470	18.33%	4.51%	2,002,338,246	30.86%	18,623	27.15%	5.16%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	1,580,926,132	25.21%	16,268	23.91%	3.93%	1,713,475,557	26.41%	16,946	24.70%	3.84%
Northern Italy	2,770,796,512	44.19%	30,020	44.12%	4.11%	2,982,250,770	45.97%	31,718	46.24%	4.20%
Southern Italy	1,918,439,099	30.60%	21,761	31.98%	4.10%	1,792,349,180	27.63%	19,934	29.06%	3.70%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	5,989,173,319	95.52%	65,309	95.97%	4.05%	6,274,404,196	96.71%	66,483	96.92%	3.96%
Others	280,988,424	4.48%	2,740	4.03%	4.35%	213,671,311	3.29%	2,115	3.08%	4.05%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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: 53.10%</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%	788,509,694	12.58%	18,364	26.99%	3.86%	807,759,736	12.45%	18,005	26.25%	3.99%
30.01% - 40.00%	658,125,217	10.50%	7,946	11.68%	3.91%	683,380,170	10.53%	8,239	12.01%	4.00%
40.01% - 50.00%	902,383,173	14.39%	9,354	13.75%	3.93%	923,932,808	14.24%	9,398	13.70%	4.04%
50.01% - 60.00%	1,353,292,103	21.58%	12,305	18.08%	4.07%	1,325,017,952	20.42%	11,933	17.40%	4.05%
60.01% - 70.00%	1,332,910,534	21.26%	10,891	16.00%	3.84%	1,514,709,833	23.35%	12,129	17.68%	3.80%
70.01% - 80.00%	1,234,849,350	19.69%	9,188	13.50%	4.58%	1,233,275,007	19.01%	8,894	12.97%	3.98%
81.01% - 82.00%	91,672	0.00%	1	0.00%	5.09%					
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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: 67.72%</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%	143,061,834	2.28%	3,300	4.85%	3.97%	168,281,421	2.59%	3,696	5.39%	3.94%
30.01% - 40.00%	249,915,761	3.99%	4,509	6.63%	3.97%	285,955,574	4.41%	4,928	7.18%	3.96%
40.01% - 50.00%	451,715,644	7.20%	6,822	10.03%	3.93%	517,422,414	7.97%	7,398	10.78%	3.95%
50.01% - 60.00%	652,762,017	10.41%	8,190	12.04%	4.00%	722,707,751	11.14%	8,642	12.60%	3.99%
60.01% - 70.00%	1,109,824,547	17.70%	12,290	18.06%	4.04%	1,181,161,166	18.21%	12,587	18.35%	4.01%
70.01% - 80.00%	3,662,881,941	58.42%	32,938	48.40%	4.10%	3,612,547,181	55.68%	31,347	45.70%	3.95%
80.01% - 81.00%										
85.01% - 90.00%										
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	471,520,652	7.52%	11,324	16.64%	4.12%	450,776,254	6.95%	10,781	15.72%	3.78%
75,001 - 100,000	970,815,175	15.48%	15,254	22.42%	4.14%	929,045,736	14.32%	14,707	21.44%	3.88%
100,001 - 125,000	1,106,538,773	17.65%	13,218	19.42%	4.11%	1,103,422,797	17.01%	13,236	19.30%	3.90%
125,001 - 150,000	1,156,303,526	18.44%	11,249	16.53%	4.06%	1,164,822,979	17.95%	11,364	16.57%	3.92%
150,001 - 175,000	743,773,501	11.86%	6,004	8.82%	4.05%	768,069,187	11.84%	6,176	9.00%	4.00%
175,001 - 200,000	625,569,345	9.98%	4,646	6.83%	4.02%	682,139,365	10.51%	5,060	7.38%	4.07%
200,001 - 225,000	308,160,514	4.91%	1,993	2.93%	3.98%	344,420,820	5.31%	2,235	3.26%	4.08%
225,001 - 250,000	275,817,464	4.40%	1,696	2.49%	3.99%	325,682,505	5.02%	1,966	2.87%	4.15%
250,001 - 275,000	135,100,617	2.15%	714	1.05%	3.97%	151,240,537	2.33%	796	1.16%	4.12%
275,001 - 300,000	141,177,001	2.25%	743	1.09%	3.96%	169,296,594	2.61%	872	1.27%	4.07%
300,001 - 325,000	60,316,797	0.96%	282	0.41%	4.02%	70,233,461	1.08%	322	0.47%	4.19%
325,001 - 350,000	59,417,852	0.95%	258	0.38%	3.92%	69,205,564	1.07%	300	0.44%	4.13%
350,001 - 375,000	27,559,458	0.44%	110	0.16%	3.76%	37,267,425	0.57%	141	0.21%	4.07%
375,001 - 400,000	40,270,015	0.64%	161	0.24%	4.08%	45,788,495	0.71%	177	0.26%	4.18%
400,001 - 425,000	13,521,434	0.22%	51	0.07%	3.84%	17,947,370	0.28%	64	0.09%	4.17%
425,001 - 450,000	17,195,581	0.27%	60	0.09%	3.88%	20,174,075	0.31%	71	0.10%	4.03%
450,001 - 475,000	10,159,514	0.16%	33	0.05%	3.92%	11,640,780	0.18%	37	0.05%	4.10%
475,001 - 500,000	22,934,688	0.37%	74	0.11%	3.91%	29,838,095	0.46%	90	0.13%	4.20%
500,001 - 1,000,000	65,804,040	1.05%	160	0.24%	3.71%	76,569,079	1.18%	182	0.27%	4.02%
more	18,205,794	0.29%	19	0.03%	3.53%	20,494,390	0.32%	21	0.03%	3.74%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	79,517,783	1.27%	5,897	8.67%	3.82%	76,920,999	1.19%	5,184	7.56%	4.01%	
25,001 - 50,000	368,686,838	5.88%	9,493	13.95%	3.90%	377,853,363	5.82%	9,761	14.23%	3.91%	
50,001 - 75,000	831,254,312	13.26%	13,225	19.43%	4.05%	822,572,336	12.68%	13,106	19.11%	3.95%	
75,001 - 100,000	1,201,183,274	19.16%	13,732	20.18%	4.10%	1,175,702,056	18.12%	13,450	19.61%	3.97%	
100,001 - 125,000	1,184,837,815	18.90%	10,580	15.55%	4.09%	1,221,357,903	18.82%	10,900	15.89%	3.93%	
125,001 - 150,000	931,507,305	14.86%	6,828	10.03%	4.10%	968,684,527	14.93%	7,089	10.33%	3.94%	
150,001 - 175,000	585,234,770	9.33%	3,633	5.34%	4.08%	623,679,825	9.61%	3,868	5.64%	4.01%	
175,001 - 200,000	354,811,371	5.66%	1,902	2.80%	4.05%	413,227,060	6.37%	2,216	3.23%	4.02%	
200,001 - 225,000	223,605,155	3.57%	1,058	1.55%	4.03%	239,055,603	3.68%	1,128	1.64%	4.04%	
225,001 - 250,000	148,839,237	2.37%	629	0.92%	4.03%	170,979,957	2.64%	720	1.05%	4.04%	
250,001 - 275,000	93,958,432	1.50%	359	0.53%	3.99%	96,728,625	1.49%	369	0.54%	4.05%	
275,001 - 300,000	60,289,075	0.96%	210	0.31%	4.07%	73,691,428	1.14%	257	0.37%	4.02%	
300,001 - 325,000	43,648,360	0.70%	140	0.21%	3.99%	44,546,458	0.69%	143	0.21%	3.96%	
325,001 - 350,000	34,324,671	0.55%	102	0.15%	3.91%	37,865,755	0.58%	112	0.16%	4.09%	
350,001 - 375,000	15,982,306	0.25%	44	0.06%	3.99%	22,325,280	0.34%	62	0.09%	4.03%	
375,001 - 400,000	19,365,103	0.31%	50	0.07%	4.15%	21,273,270	0.33%	55	0.08%	4.13%	
400,001 - 425,000	12,362,057	0.20%	30	0.04%	4.06%	13,205,867	0.20%	32	0.05%	4.15%	
425,001 - 450,000	10,925,992	0.17%	25	0.04%	3.88%	11,783,463	0.18%	27	0.04%	3.97%	
450,001 - 475,000	6,444,023	0.10%	14	0.02%	3.91%	9,205,470	0.14%	20	0.03%	4.10%	
475,001 - 500,000	10,144,356	0.16%	21	0.03%	4.03%	12,738,486	0.20%	26	0.04%	4.14%	
500,001 - 1,000,000	42,926,792	0.68%	69	0.10%	3.63%	44,405,387	0.68%	66	0.10%	3.93%	
more	10,312,714	0.16%	8	0.01%	3.44%	10,272,389	0.16%	7	0.01%	3.54%	
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	4,323,643,572	68.96%	43,812	64.38%	4,208,952,255	64.87%	41,974	61.19%
First Home Refinancing with Capital	867,950,373	13.84%	9,244	13.58%	1,037,287,996	15.99%	10,341	15.07%
First Home Refinancing without Capital	175,424,405	2.80%	2,676	3.93%	259,622,336	4.00%	3,514	5.12%
Home Improvements	66,455,051	1.06%	1,073	1.58%	54,904,871	0.85%	914	1.33%
Liquidity	350,422,684	5.59%	5,220	7.67%	364,522,073	5.62%	5,093	7.42%
Second Home / Holiday Home Purchase	137,220,798	2.19%	1,797	2.64%	151,485,676	2.33%	1,972	2.87%
Second Home Refinancing with Capital	6,489,055	0.10%	51	0.07%	4,422,995	0.07%	42	0.06%
Second Home Refinancing without Capital	1,016,539	0.02%	9	0.01%	565,544	0.01%	7	0.01%
Subrogation of mortgages - 1st house purchase	339,740,422	5.42%	4,150	6.10%	405,338,501	6.25%	4,731	6.90%
Subrogation of mortgages - 2nd house purchase	1,798,844	0.03%	17	0.02%	973,260	0.02%	10	0.01%
Unknown								
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</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	6,118,743,647	97.59%	66,129	97.18%	4.06%	6,330,628,032	97.57%	66,567	97.04%	3.96%
Seconda Casa	151,418,096	2.41%	1,920	2.82%	4.04%	157,447,474	2.43%	2,031	2.96%	4.13%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	6,270,161,743	100.00%	68,049	100.00%	4.06%	6,488,075,506	100.00%	68,598	100.00%	3.97%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	6,270,161,743	100.00%	68,049	100.00%	4.06%	6,488,075,506	100.00%	68,598	100.00%	3.97%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	6,266,365,986	99.94%	68,018	99.95%	4.06%	6,488,075,506	100.00%	68,598	100.00%	3.97%
More than 1	3,795,757	0.06%	31	0.05%	0.00%					
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	7,184,765	0.11%	58	0.09%	0.01%					
Fondo Solidariet  á										
Forbearance non oneroso										
Forbearance oneroso	9,541,219	0.15%	70	0.10%	0.01%					
Moratoria ABI										
No Special Scheme	6,248,466,780	99.65%	67,860	99.72%	4.04%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Non onerosa non Forbearanc										
Sospensione per Decesso	4,180,936	0.07%	55	0.08%	0.00%					
Terremoto Emilia Romagna	788,043	0.01%	6	0.01%	0.00%					
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	228,595,637	3.65%	2,360	3.47%	3.99%	327,941,388	5.05%	3,017	3.47%	4.21%
Not available						215,707,923	3.32%	2,369		4.49%
Not Employed	100,513,162	1.60%	1,374	2.02%	4.05%	134,076,728	2.07%	1,638	2.02%	3.91%
Other Work Agreement	56,157,458	0.90%	594	0.87%	4.45%	10,002,467	0.15%	90	0.87%	4.16%
Pensioner	167,646,392	2.67%	3,354	4.93%	4.07%	239,175,986	3.69%	4,039	4.93%	4.16%
Salaried	5,372,890,744	85.69%	57,079	83.88%	4.05%	5,279,019,245	81.36%	54,688	83.88%	3.91%
Self Employed	335,151,507	5.35%	3,183	4.68%	4.19%	272,148,021	4.19%	2,646	4.68%	4.16%
Student	9,206,843	0.15%	105	0.15%	3.73%	10,003,748	0.15%	111	0.15%	3.75%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	1,971,632,958	31.44%	19,884	29.22%	3.97%	1,915,897,350	29.53%	18,639	29.22%	3.83%
Broker	3,101,359,875	49.46%	30,995	45.55%	4.21%	2,810,789,790	43.32%	27,676	45.55%	3.97%
ING Direct Italy Call Centr	364,539,841	5.81%	5,502	8.09%	3.77%	558,604,382	8.61%	7,335	8.09%	4.08%
ING Direct Italy Web	832,629,070	13.28%	11,668	17.15%	3.83%	1,202,783,984	18.54%	14,948	17.15%	4.11%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	67,334	0	0	0	6,194,305,750	98.95%	98.79%
1 Month	169	41,250	57,327	98,577	17,505,895	0.25%	0.28%
2 Months	108	43,197	69,897	113,094	11,247,447	0.16%	0.18%
3 Months	68	50,517	69,399	119,916	7,170,626	0.10%	0.11%
4 Months	43	49,993	58,892	108,885	4,314,144	0.06%	0.07%
5 Months	26	35,532	52,378	87,910	3,025,971	0.04%	0.05%
6 Months	16	41,494	37,836	79,329	1,788,864	0.02%	0.03%
7 Months	13	25,232	30,322	55,553	1,178,022	0.02%	0.02%
8 Months	19	44,625	49,075	93,700	1,523,233	0.03%	0.02%
9 Months	10	26,486	35,493	61,979	1,117,389	0.01%	0.02%
10 Months	11	34,349	35,531	69,880	1,027,897	0.02%	0.02%
11 Months	11	40,836	33,993	74,829	995,002	0.02%	0.02%
12 Months	6	17,475	30,213	47,688	655,520	0.01%	0.01%
> 12 Months	26	109,891	153,425	263,316	2,611,022	0.04%	0.04%
Payment Holiday	189	61,252	49,014	110,266	21,694,963	0.28%	0.35%
	<b>68,049</b>	<b>622,128</b>	<b>762,794</b>	<b>1,384,923</b>	<b>6,270,161,743</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	6,248,466,780	99.65%	67,860	99.72%	4.06%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Discounted Installments	21,694,963	0.35%	189	0.28%	4.55%					
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	2,824	338,906,911.06	4.12%	5.22%	
	<b>2,824</b>	<b>338,906,911.06</b>	<b>4.12%</b>	<b>5.22%</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%]	68,370,951	1.09%	671	0.99%	4.46%					
[7.50% - 20.00%)	62,192,322	0.99%	631	0.93%	4.31%					
[1.00% - 7.50%)	373,179,618	5.95%	3,684	5.41%	4.23%	997,006,645	15.37%	7,527	10.97%	3.88%
[0.25% - 1.00%)	615,590,994	9.82%	6,573	9.66%	4.22%	2,246,067,132	34.62%	21,447	31.26%	3.90%
[0.10% - 0.25%)	2,373,215,674	37.85%	26,109	38.37%	4.12%	1,119,739,613	17.26%	10,907	15.90%	3.94%
[0.00% - 0.10%)	2,777,612,184	44.30%	30,381	44.65%	3.94%	2,125,262,116	32.76%	28,717	41.86%	4.09%
	<b>6,270,161,743</b>	<b>100.00%</b>	<b>68,049</b>	<b>100.00%</b>	<b>4.06%</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	432	0.00	0.00	0.00	40,379,166.98	43,514,996.39	0.63%	0.62%
Default more than 12 mo	26	0.00	0.00	0.00	2,611,021.99	2,660,140.68	0.04%	0.04%
Reperforming	35	0.00	0.00	0.00	3,182,422.36	3,222,773.72	0.05%	0.05%
	<b>493</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>46,172,611.33</b>	<b>49,397,910.79</b>	<b>0.72%</b>	<b>0.71%</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	Costs	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
			Original Value Sales proceeds	Other	Foreclosure Legal Others			
0		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%

**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>		