Leone Arancio 2023-1

Monthly Investor Report

After Portfolio Checks

06 July 2026

Description

Issue Date	12-09-2023
Final Maturity Date	06-10-2083
Next Payment Date	06-10-2026

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1	IT0005559478	AA+-sf/Stable	AAA(sf)	389,400,000	389,400,000	3-M EURIBOR + 0.80%
Class A2	IT0005559486	AA+-sf/Stable	AAA(sf)	5,354,200,000	5,354,200,000	3-M EURIBOR + 0.90%
Class J	IT0005559494	NR-sf/Stable	n/r(sf)	746,400,000	746,400,000	No Interest
100% retained by ING Bank N.V., Milan Branch				**6,490,000,000**	**6,490,000,000**	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	06-07-2026	12-09-2023
Portfolio Cut off Date	31-05-2026	30-04-2023
Initial Principal Balance	6,490,000,000.00	6,490,000,000.00
Of which Provision to Main Expense Account	50,000.00	50,000.00
Of which Cash available for Replenishment	13,900,001.77	1,874,493.55
Of which Realised Loss	0.00	0.00
Of which Active Outstanding Notional Amount	6,476,049,998.23	6,488,075,506.45
Number of Loans	70,272	68,598
Number of Borrowers	70,272	68,598
Principal in Arrears	7,857,043.10	0.00
Average Principal Balance (Loanparts)	92,156.90	94,581.12
Average Principal Balance (Borrowers)	92,156.90	94,581.12
Coupon: Weighted Average	3.93%	3.97%
Minimum	0.00%	0.00%
Maximum	7.73%	7.75%
Weighted Average Original Loan to Market Value	68.40%	66.93%
Weighted Average Loan to Market Value	52.07%	53.29%
Seasoning (months): Weighted Average	71.02	71.83
Remaining Tenor (months): Weighted Average	248.68	243.44
Weighted Average Interest Rate on Fixed Interest Rate Loans	4.03%	3.16%
Weighted Average LGD	43.77%	21.95%
Weighted Average Spread on Floating Rate Loans	3.59%	4.81%
Total Set-off Risk	733,236,143.60	878,205,420.61

Stop Replenishment Criteria	Current	Initial
1.The long-term rating of ING Bank does not fall below, respectively, A by Fitch and BBB (high) by DBRS	PASS	PASS
2.Balance of the principal deficiency Ledger is not equal to zero	PASS	PASS
3.The Cumulative Gross Default Ratio exceed 2.00%	PASS	PASS
4.The Quarterly Delinquency Ratio exceed 1.25%	PASS	PASS
5.The balance of main transaction account is higher than the Amoritsation Amount Limit (10%)	PASS	PASS

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	PASS	PASS

2. Product Type

Product Type	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Adjustable Rate	3,387,667,522	52.31%	31,492	44.81%	1,979,644,662	30.51%	18,967	27.65%
Fixed	1,593,369,621	24.60%	19,828	28.22%	1,326,578,978	20.45%	16,190	23.60%
Floating (BCE)	44,732,412	0.69%	742	1.06%	107,640,790	1.66%	1,418	2.07%
Floating (EURIBOR)	1,450,280,443	22.39%	18,210	25.91%	3,074,211,076	47.38%	32,023	46.68%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

3. Loan Coupon

Coupon Loan Part (%)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
< 0.01%	121,127	0.00%	1	0.00%	205,920	0.00%	1	0.00%
0.01% - 0.51%	114,420	0.00%	1	0.00%	130,717	0.00%	1	0.00%
0.51% - 1.01%	3,423,334	0.05%	27	0.04%	3,892,879	0.06%	26	0.04%
1.01% - 1.51%	43,359,615	0.67%	486	0.69%	74,417,664	1.15%	752	1.10%
1.51% - 2.01%	159,894,743	2.47%	1,826	2.60%	371,945,303	5.73%	3,628	5.29%
2.01% - 2.51%	330,090,304	5.10%	4,153	5.91%	679,092,710	10.47%	7,302	10.64%
2.51% - 3.01%	632,559,355	9.77%	8,569	12.19%	682,080,381	10.51%	7,879	11.49%
3.01% - 3.26%	404,880,072	6.25%	4,443	6.32%	216,906,261	3.34%	2,547	3.71%
3.26% - 3.51%	443,240,736	6.84%	5,624	8.00%	172,494,576	2.66%	1,814	2.64%
3.51% - 3.76%	435,660,972	6.73%	4,287	6.10%	279,674,616	4.31%	2,398	3.50%
3.76% - 4.01%	688,776,647	10.64%	6,245	8.89%	433,056,503	6.67%	5,640	8.22%
4.01% - 4.26%	692,820,376	10.70%	6,747	9.60%	511,430,134	7.88%	4,779	6.97%
4.26% - 4.51%	785,065,680	12.12%	7,491	10.66%	617,337,084	9.51%	6,951	10.13%
4.51% - 4.76%	657,521,189	10.15%	6,738	9.59%	402,276,225	6.20%	3,876	5.65%
4.76% - 5.01%	486,943,143	7.52%	5,123	7.29%	495,927,894	7.64%	4,647	6.77%
5.01% - 5.26%	295,817,392	4.57%	3,264	4.64%	562,749,370	8.67%	5,654	8.24%
5.26% - 5.51%	174,355,744	2.69%	2,095	2.98%	414,577,141	6.39%	4,246	6.19%
5.51% - 5.76%	103,421,010	1.60%	1,367	1.95%	275,939,220	4.25%	2,897	4.22%
5.76% - 6.01%	70,415,243	1.09%	935	1.33%	142,560,497	2.20%	1,617	2.36%
6.01% - 6.26%	35,608,937	0.55%	430	0.61%	40,150,026	0.62%	494	0.72%
6.26% - 6.51%	17,185,650	0.27%	201	0.29%	29,129,914	0.45%	286	0.42%
6.51% - 6.76%	8,944,846	0.14%	114	0.16%	40,962,363	0.63%	500	0.73%
6.76% - 7.01%	3,745,304	0.06%	60	0.09%	23,817,166	0.37%	381	0.56%
7.01% - 7.26%	1,485,899	0.02%	29	0.04%	12,942,219	0.20%	207	0.30%
7.26% - 7.51%	358,067	0.01%	11	0.02%	3,297,277	0.05%	52	0.08%
> 7.51%	240,193	0.00%	5	0.01%	1,081,445	0.02%	23	0.03%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

Average	3.89%

4. Origination Year

Origination Year	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
2004 - 2005	3,958,803	0.06%	109	0.16%	8,284,694	0.13%	263	0.38%
2005 - 2006	18,148,177	0.28%	376	0.54%	42,703,844	0.66%	1,119	1.63%
2006 - 2007	57,732,154	0.89%	1,296	1.84%	114,666,348	1.77%	1,973	2.88%
2007 - 2008	111,033,840	1.71%	1,961	2.79%	193,309,966	2.98%	2,574	3.75%
2008 - 2009	92,849,572	1.43%	1,650	2.35%	163,457,740	2.52%	2,414	3.52%
2009 - 2010	66,143,476	1.02%	1,167	1.66%	135,050,422	2.08%	2,002	2.92%
2010 - 2011	98,379,731	1.52%	1,517	2.16%	204,679,912	3.15%	2,574	3.75%
2011 - 2012	248,828,567	3.84%	3,558	5.06%	494,427,607	7.62%	5,519	8.05%
2012 - 2013	106,139,211	1.64%	1,548	2.20%	203,362,435	3.13%	2,336	3.41%
2013 - 2014	78,864,625	1.22%	1,155	1.64%	161,782,239	2.49%	1,896	2.76%
2014 - 2015	81,295,718	1.26%	1,259	1.79%	167,081,280	2.58%	2,089	3.05%
2015 - 2016	117,246,847	1.81%	1,856	2.64%	239,429,382	3.69%	3,093	4.51%
2016 - 2017	310,546,025	4.80%	4,757	6.77%	522,255,902	8.05%	6,380	9.30%
2017 - 2018	303,160,351	4.68%	4,213	6.00%	488,974,400	7.54%	5,510	8.03%
2018 - 2019	337,428,261	5.21%	4,230	6.02%	616,412,122	9.50%	6,274	9.15%
2019 - 2020	230,187,082	3.55%	2,760	3.93%	422,895,636	6.52%	4,099	5.98%
2020 - 2021	57,547,591	0.89%	649	0.92%	95,731,236	1.48%	885	1.29%
2021 - 2022	429,958,037	6.64%	4,032	5.74%	568,175,979	8.76%	4,683	6.83%
2022 - 2023	696,475,355	10.75%	6,388	9.09%	1,025,221,104	15.80%	8,113	11.83%
2023 - 2024	1,304,986,372	20.15%	11,571	16.47%	620,173,260	9.56%	4,802	7.00%
2024 - 2025	1,077,560,830	16.64%	9,174	13.05%				0.00%
2025 - 2026	647,579,372	10.00%	5,046	7.18%				0.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

5. Maturity Year

Maturity Year	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
2023 - 2024	0	0.00%	0	0.00%	1,568,506	0.02%	386	0.56%
2024 - 2025	0	0.00%	0	0.00%	5,693,570	0.09%	636	0.93%
2025 - 2026	0	0.00%	0	0.00%	18,696,764	0.29%	1,026	1.50%
2026 - 2027	2,932,940	0.05%	998	1.42%	52,289,097	0.81%	2,090	3.05%
2027 - 2028	10,883,521	0.17%	1,222	1.74%	53,366,236	0.82%	1,687	2.46%
2028 - 2029	19,051,051	0.29%	1,126	1.60%	61,234,434	0.94%	1,529	2.23%
2029 - 2030	20,506,784	0.32%	886	1.26%	56,705,186	0.87%	1,264	1.84%
2030 - 2031	30,852,886	0.48%	1,024	1.46%	72,847,413	1.12%	1,444	2.11%
2031 - 2032	73,326,475	1.13%	2,001	2.85%	154,330,875	2.38%	2,702	3.94%
2032 - 2033	70,273,197	1.09%	1,672	2.38%	131,003,598	2.02%	2,137	3.12%
2033 - 2034	75,717,765	1.17%	1,533	2.18%	124,649,420	1.92%	1,830	2.67%
2034 - 2035	77,959,680	1.20%	1,408	2.00%	110,738,145	1.71%	1,544	2.25%
2035 - 2036	77,951,187	1.20%	1,283	1.83%	124,336,745	1.92%	1,588	2.31%
2036 - 2037	183,483,177	2.83%	2,888	4.11%	308,421,646	4.75%	3,765	5.49%
2037 - 2038	195,396,663	3.02%	2,776	3.95%	304,869,425	4.70%	3,468	5.06%
2038 - 2039	169,833,420	2.62%	2,390	3.40%	221,590,464	3.42%	2,556	3.73%
2039 - 2040	169,791,248	2.62%	2,205	3.14%	176,134,508	2.71%	1,908	2.78%
2040 - 2041	128,284,816	1.98%	1,554	2.21%	176,647,869	2.72%	1,759	2.56%
2041 - 2042	214,036,464	3.31%	2,413	3.43%	357,991,306	5.52%	3,272	4.77%
2042 - 2043	220,366,928	3.40%	2,508	3.57%	343,325,867	5.29%	3,280	4.78%
2043 - 2044	256,421,880	3.96%	2,809	4.00%	294,814,368	4.54%	2,722	3.97%
2044 - 2045	257,669,135	3.98%	2,638	3.75%	196,587,098	3.03%	1,780	2.59%
2045 - 2046	156,497,889	2.42%	1,545	2.20%	153,594,758	2.37%	1,359	1.98%
2046 - 2047	248,640,612	3.84%	2,411	3.43%	378,220,619	5.83%	3,175	4.63%
2047 - 2048	331,337,853	5.12%	3,163	4.50%	485,345,392	7.48%	4,029	5.87%
2048 - 2049	405,084,447	6.26%	3,786	5.39%	443,266,096	6.83%	3,652	5.32%
2049 - 2050	406,608,422	6.28%	3,740	5.32%	315,352,322	4.86%	2,541	3.70%
2050 - 2051	184,505,018	2.85%	1,534	2.18%	79,556,603	1.23%	566	0.83%
2051 - 2052	249,223,255	3.85%	1,942	2.76%	329,637,555	5.08%	2,314	3.37%
2052 - 2053	389,966,949	6.02%	2,986	4.25%	549,138,590	8.46%	3,789	5.52%
2053 - 2054	740,402,162	11.43%	5,757	8.19%	405,989,136	6.26%	2,799	4.08%
2054 - 2055	712,288,500	11.00%	5,361	7.63%	131,894	0.00%	1	0.00%
2055 - 2056	396,364,422	6.12%	2,709	3.86%				0.00%
2056 - 2057	363,359	0.01%	3	0.00%				0.00%
2061 >=	27,894	0.00%	1	0.00%				0.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

6. Seasoning

Seasoning (years)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
< 0.50	0	0.00%	0	0.00%	898,005,324	13.84%	6,926	10.10%
0.50 - 1.00	68,938,657	1.06%	561	0.80%	446,971,436	6.89%	3,589	5.23%
1.00 - 2.00	1,091,456,128	16.85%	8,840	12.58%	753,931,175	11.62%	6,113	8.91%
2.00 - 3.00	1,242,876,745	19.19%	10,839	15.42%	182,534,207	2.81%	1,579	2.30%
3.00 - 4.00	1,032,914,495	15.95%	9,314	13.25%	200,124,862	3.08%	1,934	2.82%
4.00 - 5.00	599,190,212	9.25%	5,517	7.85%	702,415,450	10.83%	6,985	10.18%
5.00 - 6.00	158,155,346	2.44%	1,542	2.19%	497,540,612	7.67%	5,418	7.90%
6.00 - 7.00	87,934,640	1.36%	1,062	1.51%	565,840,967	8.72%	6,802	9.92%
7.00 - 8.00	374,982,591	5.79%	4,560	6.49%	279,800,131	4.31%	3,568	5.20%
8.00 - 9.00	300,268,705	4.64%	4,003	5.70%	199,230,256	3.07%	2,499	3.64%
9.00 - 10.00	356,552,888	5.51%	5,338	7.60%	139,524,580	2.15%	1,706	2.49%
10 - more	1,162,779,590	17.96%	18,696	26.61%	1,622,156,508	25.00%	21,479	31.31%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

Weighted Average	5.92

7. Remaining Tenor

Remaining Tenor (years)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
< 1.00	6,244,297	0.10%	1,520	2.16%	3,888,898	0.06%	713	1.04%
1.00 - 2.00	14,434,413	0.22%	1,153	1.64%	6,290,865	0.10%	496	0.72%
2.00 - 3.00	22,083,904	0.34%	1,140	1.62%	27,561,897	0.42%	1,369	2.00%
3.00 - 4.00	19,329,103	0.30%	742	1.06%	57,560,905	0.89%	2,172	3.17%
4.00 - 5.00	41,610,086	0.64%	1,263	1.80%	54,720,503	0.84%	1,557	2.27%
5.00 - 6.00	82,625,604	1.28%	2,149	3.06%	66,342,094	1.02%	1,593	2.32%
6.00 - 7.00	71,447,723	1.10%	1,573	2.24%	50,737,232	0.78%	1,091	1.59%
7.00 - 8.00	81,846,078	1.26%	1,596	2.27%	88,686,115	1.37%	1,689	2.46%
8.00 - 9.00	69,519,720	1.07%	1,202	1.71%	165,662,053	2.55%	2,846	4.15%
9.00 - 10.00	97,729,973	1.51%	1,554	2.21%	131,810,893	2.03%	2,039	2.97%
10.00 - 11.00	221,717,262	3.42%	3,395	4.83%	123,007,539	1.90%	1,787	2.61%
11.00 - 12.00	177,834,010	2.75%	2,528	3.60%	101,243,788	1.56%	1,376	2.01%
12.00 - 13.00	183,417,556	2.83%	2,469	3.51%	151,821,937	2.34%	1,883	2.74%
13.00 - 14.00	137,317,040	2.12%	1,740	2.48%	356,743,163	5.50%	4,292	6.26%
14.00 - 15.00	139,631,967	2.16%	1,658	2.36%	280,303,695	4.32%	3,203	4.67%
15.00 - 16.00	246,065,027	3.80%	2,747	3.91%	208,505,268	3.21%	2,338	3.41%
16.00 - 17.00	227,726,131	3.52%	2,580	3.67%	154,711,251	2.38%	1,653	2.41%
17.00 - 18.00	279,425,824	4.31%	2,951	4.20%	202,979,161	3.13%	1,976	2.88%
18.00 - 19.00	212,833,690	3.29%	2,122	3.02%	399,006,097	6.15%	3,641	5.31%
19.00 - 20.00	135,700,148	2.10%	1,362	1.94%	357,350,763	5.51%	3,407	4.97%
20.00 - 21.00	338,968,169	5.23%	3,238	4.61%	239,978,999	3.70%	2,181	3.18%
21.00 - 22.00	350,148,954	5.41%	3,332	4.74%	170,934,111	2.63%	1,527	2.23%
22.00 - 23.00	448,591,165	6.93%	4,184	5.95%	177,842,557	2.74%	1,562	2.28%
23.00 - 24.00	290,465,729	4.49%	2,556	3.64%	471,744,699	7.27%	3,911	5.70%
24.00 - 25.00	167,056,132	2.58%	1,395	1.99%	522,550,601	8.05%	4,344	6.33%
25.00 - 26.00	340,582,251	5.26%	2,550	3.63%	395,745,363	6.10%	3,246	4.73%
26.00 - 27.00	554,492,846	8.56%	4,286	6.10%	182,417,834	2.81%	1,423	2.07%
27.00 - 28.00	739,890,372	11.43%	5,764	8.20%	129,403,392	1.99%	961	1.40%
28.00 - 29.00	588,816,970	9.09%	4,248	6.05%	429,994,820	6.63%	2,909	4.24%
29.00 - 30.00	188,469,961	2.91%	1,274	1.81%	777,238,895	11.98%	5,405	7.88%
30 - more	27,894	0.00%	1	0.00%	1,290,116	0.02%	8	0.01%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

Weighted Average	20.72

8. Interest Type

	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Fixed Rate	4,865,801,790	75.14%	50,253	71.51%	3,250,665,893	50.10%	34,639	50.50%
Floating Rate BCE	44,732,412	0.69%	742	1.06%	107,640,790	1.66%	1,418	2.07%
Floating Rate EURIBOR 1M	553,416,948	8.55%	8,179	11.64%	1,127,430,577	17.38%	13,918	20.29%
Floating Rate EURIBOR 3M	1,012,098,848	15.63%	11,098	15.79%	2,002,338,246	30.86%	18,623	27.15%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

9. Geography Region

	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Central Italy	1,553,087,702	23.98%	16,191	23.04%	1,713,475,557	26.41%	16,946	24.70%
Northern Italy	2,847,433,268	43.97%	30,454	43.34%	2,982,250,770	45.97%	31,718	46.24%
Southern Italy	2,075,529,028	32.05%	23,627	33.62%	1,792,349,180	27.63%	19,934	29.06%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

10. Borrower Nationality

Borrower Nationality	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Italians	6,104,634,903	94.26%	66,711	94.93%	6,274,404,196	96.71%	66,483	96.92%
Others	371,415,095	5.74%	3,561	5.07%	213,671,311	3.29%	2,115	3.08%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

11A. Current Loan to Market Value

Current Loan to Market Value	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
<= 30.00%	832,778,245	12.86%	19,049	27.11%	807,759,736	12.45%	18,005	26.25%
30.00% - 40.00%	704,172,050	10.87%	8,454	12.03%	683,380,170	10.53%	8,239	12.01%
40.00% - 50.00%	979,017,288	15.12%	10,006	14.24%	923,932,808	14.24%	9,398	13.70%
50.00% - 60.00%	1,327,148,410	20.49%	12,037	17.13%	1,325,017,952	20.42%	11,933	17.40%
60.00% - 70.00%	1,834,514,177	28.33%	14,950	21.27%	1,514,709,833	23.35%	12,129	17.68%
70.00% - 80.00%	798,094,126	12.32%	5,775	8.22%	1,233,275,007	19.01%	8,894	12.97%
80.00% - 90.00%	325,704	0.01%	1	0.00%				0.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

Weighted Average	52.07%

11B. Original Loan to Market Value

Original Loan to Market Value	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
<= 30.00%	130,054,613	2.01%	3,034	4.32%	168,281,421	2.59%	3,696	5.39%
30.00% - 40.00%	234,982,894	3.63%	4,285	6.10%	285,955,574	4.41%	4,928	7.18%
40.00% - 50.00%	424,251,781	6.55%	6,508	9.26%	517,422,414	7.97%	7,398	10.78%
50.00% - 60.00%	636,026,210	9.82%	8,040	11.44%	722,707,751	11.14%	8,642	12.60%
60.00% - 70.00%	1,098,750,193	16.97%	12,418	17.67%	1,181,161,166	18.21%	12,587	18.35%
70.00% - 80.00%	3,951,195,429	61.01%	35,984	51.21%	3,612,547,181	55.68%	31,347	45.70%
80.00% - 90.00%	586,482	0.01%	2	0.00%				0.00%
90.00% - 100.00%	202,396	0.00%	1	0.00%				0.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

Weighted Average	68.40%

12. Original Notional Amount

Aggregate Outstanding Notional	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
0 - 50,000	62,360,904	0.96%	2,262	3.22%	70,580,907	1.09%	2,405	3.51%
50,000 - 75,000	442,735,811	6.84%	9,711	13.82%	380,195,347	5.86%	8,376	12.21%
75,000 - 100,000	1,027,011,064	15.86%	15,953	22.70%	929,045,736	14.32%	14,707	21.44%
100,000 - 125,000	1,144,256,117	17.67%	13,586	19.33%	1,103,422,797	17.01%	13,236	19.30%
125,000 - 150,000	1,194,601,123	18.45%	11,556	16.44%	1,164,822,979	17.95%	11,364	16.57%
150,000 - 175,000	765,771,652	11.82%	6,153	8.76%	768,069,187	11.84%	6,176	9.00%
175,000 - 200,000	630,839,117	9.74%	4,669	6.64%	682,139,365	10.51%	5,060	7.38%
200,000 - 225,000	317,439,851	4.90%	2,038	2.90%	344,420,820	5.31%	2,235	3.26%
225,000 - 250,000	283,212,200	4.37%	1,721	2.45%	325,682,505	5.02%	1,966	2.87%
250,000 - 275,000	136,001,686	2.10%	717	1.02%	151,240,537	2.33%	796	1.16%
275,000 - 300,000	141,848,927	2.19%	738	1.05%	169,296,594	2.61%	872	1.27%
300,000 - 325,000	56,434,526	0.87%	254	0.36%	70,233,461	1.08%	322	0.47%
325,000 - 350,000	54,738,503	0.85%	240	0.34%	69,205,564	1.07%	300	0.44%
350,000 - 375,000	30,492,663	0.47%	118	0.17%	37,267,425	0.57%	141	0.21%
375,000 - 400,000	40,956,722	0.63%	157	0.22%	45,788,495	0.71%	177	0.26%
400,000 - 425,000	14,008,550	0.22%	54	0.08%	17,947,370	0.28%	64	0.09%
425,000 - 450,000	17,676,166	0.27%	61	0.09%	20,174,075	0.31%	71	0.10%
450,000 - 475,000	12,601,789	0.19%	38	0.05%	11,640,780	0.18%	37	0.05%
475,000 - 500,000	24,299,072	0.38%	75	0.11%	29,838,095	0.46%	90	0.13%
500,000 - 1,000,000	61,039,079	0.94%	151	0.21%	76,569,079	1.18%	182	0.27%
1,000,000 >	17,724,475	0.27%	20	0.03%	20,494,390	0.32%	21	0.03%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

13. Outstanding Notional Amount

Aggregate Outstanding Notional	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
<= 1,000	131,959	0.00%	210	0.30%				0.00%
1,000 - 8,000	7,828,407	0.12%	1,819	2.59%	5,139,496	0.08%	1,079	1.57%
8,000 - 20,000	36,237,855	0.56%	2,551	3.63%	38,664,034	0.60%	2,633	3.84%
20,000 - 50,000	404,877,292	6.25%	10,969	15.61%	410,970,832	6.33%	11,233	16.38%
50,000 - 75,000	880,371,456	13.59%	14,012	19.94%	822,572,336	12.68%	13,106	19.11%
75,000 - 100,000	1,231,134,243	19.01%	14,107	20.07%	1,175,702,056	18.12%	13,450	19.61%
100,000 - 125,000	1,229,488,260	18.99%	10,995	15.65%	1,221,357,903	18.82%	10,900	15.89%
125,000 - 150,000	967,529,164	14.94%	7,096	10.10%	968,684,527	14.93%	7,089	10.33%
150,000 - 175,000	589,536,972	9.10%	3,658	5.21%	623,679,825	9.61%	3,868	5.64%
175,000 - 200,000	371,055,088	5.73%	1,989	2.83%	413,227,060	6.37%	2,216	3.23%
200,000 - 225,000	235,029,948	3.63%	1,113	1.58%	239,055,603	3.68%	1,128	1.64%
225,000 - 250,000	158,401,553	2.45%	671	0.95%	170,979,957	2.64%	720	1.05%
250,000 - 275,000	93,809,253	1.45%	358	0.51%	96,728,625	1.49%	369	0.54%
275,000 - 300,000	65,294,771	1.01%	227	0.32%	73,691,428	1.14%	257	0.37%
300,000 - 325,000	40,652,955	0.63%	130	0.18%	44,546,458	0.69%	143	0.21%
325,000 - 350,000	24,174,010	0.37%	72	0.10%	37,865,755	0.58%	112	0.16%
350,000 - 375,000	23,880,372	0.37%	66	0.09%	22,325,280	0.34%	62	0.09%
375,000 - 400,000	19,730,327	0.30%	51	0.07%	21,273,270	0.33%	55	0.08%
400,000 - 425,000	13,579,217	0.21%	33	0.05%	13,205,867	0.20%	32	0.05%
425,000 - 450,000	9,177,609	0.14%	21	0.03%	11,783,463	0.18%	27	0.04%
450,000 - 475,000	11,515,631	0.18%	25	0.04%	9,205,470	0.14%	20	0.03%
475,000 - 500,000	10,629,014	0.16%	22	0.03%	12,738,486	0.20%	26	0.04%
500,000 - 1,000,000	41,387,082	0.64%	68	0.10%	44,405,387	0.68%	66	0.10%
1,000,000 >	10,597,561	0.16%	9	0.01%	10,272,389	0.16%	7	0.01%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

14. Loan Purpose

Loan Purpose	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	4,649,124,865	71.79%	46,852	66.67%	4,208,952,255	64.87%	41,974	61.19%
First Home Refinancing with Capital	809,230,295	12.50%	8,820	12.55%	1,037,287,996	15.99%	10,341	15.07%
First Home Refinancing without Capital	140,280,557	2.17%	2,325	3.31%	259,622,336	4.00%	3,514	5.12%
Liquidity	359,180,275	5.55%	5,443	7.75%	364,522,073	5.62%	5,093	7.42%
Home Improvements	89,135,018	1.38%	1,313	1.87%	54,904,871	0.85%	914	1.33%
Second Home / Holiday Home Purchase	135,731,489	2.10%	1,762	2.51%	151,485,676	2.33%	1,972	2.87%
Second Home Refinancing with Capital	6,841,524	0.11%	60	0.09%	4,422,995	0.07%	42	0.06%
Second Home Refinancing without Capital	638,137	0.01%	7	0.01%	565,544	0.01%	7	0.01%
Subrogation of mortgages - 1st house purchase	284,312,180	4.39%	3,673	5.23%	405,338,501	6.25%	4,731	6.90%
Subrogation of mortgages - 2nd house purchase	1,575,658	0.02%	17	0.02%	973,260	0.02%	10	0.01%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

15. Occupancy Status

	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Prima Casa	6,317,140,525	97.55%	68,284	97.17%	6,330,628,032	97.57%	66,567	97.04%
Seconda Casa	158,909,473	2.45%	1,988	2.83%	157,447,474	2.43%	2,031	2.96%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

16. Interest Payment Frequency

Interest Payment Frequency	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Monthly	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

17. ING Staff at Date of Origination

ING Staff at Date of Origination	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Non ING	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

18. Number of Loans Per Borrower

Number of Loans Per Borrower	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
1	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%
More than 1								
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

19. Special Scheme

	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
No Special Scheme	6,462,046,929	99.78%	70,143	99.82%	6,488,075,506	100.00%	68,598	100.00%
Alluvione Liguria toscana								
Alluvione Veneto								
Fondo Gasparrini - COVID19								
Fondo Gasparrini - COVID19 forbearance	5,087,790	0.08%	47	0.07%				0.00%
Fondo Solidarietà								
Forbearance non oneroso	287,081	0.00%	2	0.00%				0.00%
Forbearance oneroso	5,694,343	0.09%	46	0.07%				0.00%
Moratoria ABI								
Non onerosa non Forbearance	118,277	0.00%	1	0.00%				0.00%
Sospensione per Decesso	2,501,272	0.04%	31	0.04%				0.00%
Terremoto Emilia Romagna	314,307	0.00%	2	0.00%				0.00%
Unknown								
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

20. Employment Type

Employment Type	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Freelancer	177,655,621	2.74%	1,979	2.82%	327,941,388	5.05%	3,017	4.40%
Not Employed	83,124,153	1.28%	1,219	1.73%	134,076,728	2.07%	1,638	2.39%
Other Work Agreement	98,153,423	1.52%	1,053	1.50%	18,915,637	0.29%	220	0.32%
Pensioner	126,638,679	1.96%	2,817	4.01%	239,175,986	3.69%	4,039	5.89%
Salaried	5,556,855,866	85.81%	59,348	84.45%	5,462,985,011	84.20%	56,640	82.57%
Self Employed	425,900,997	6.58%	3,762	5.35%	294,977,007	4.55%	2,933	4.28%
Student	7,721,260	0.12%	94	0.13%	10,003,748	0.15%	111	0.16%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

21. Underwriting Source

Underwriting Source	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
ING Direct Italy Call Centre	294,795,842	4.55%	4,708	6.70%	558,604,382	8.61%	7,335	10.69%
ING Direct Italy Web	696,470,819	10.75%	10,179	14.49%	1,202,783,984	18.54%	14,948	21.79%
Broker	3,544,137,284	54.73%	35,424	50.41%	2,810,789,790	43.32%	27,676	40.35%
Branch	1,940,646,053	29.97%	19,961	28.41%	1,915,897,350	29.53%	18,639	27.17%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

22. Arrears

	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Agg. Outs. Not. Amt.
No Arrears	69,108	0	0	0	6,356,689,062	98.34%	98.16%
30 - 59 Days	373	102,276	121,957	224,233	38,368,947	0.53%	0.59%
60 - 89 Days	176	89,259	118,403	207,662	17,846,750	0.25%	0.28%
90 - 179 Days	181	205,139	238,167	443,307	17,796,134	0.26%	0.27%
180 - 365 Days	143	653,938	640,396	1,294,334	14,102,935	0.20%	0.22%
Defaulted (>12M)	162	6,798,230	4,970,154	11,768,384	17,243,101	0.23%	0.27%
Payment Holiday	129	8,201	13,190	21,390	14,003,069	0.18%	0.22%
Total	70,272	7,857,043	6,102,267	13,959,310	6,476,049,998	100.00%	100.00%

23. Discounted Instalments

	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
No Discounted Installments	6,462,046,929	99.78%	70,143	99.82%	6,488,075,506	100.00%	68,598	100.00%
Discounted Installments	14,003,069	0.22%	129	0.18%				0.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

24. PD Bucket

Probability of Default	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
[0.00% - 0.10%]	818,095,334	12.63%	9,809	13.96%	2,125,262,116	32.76%	28,717	41.86%
[0.10% - 0.25%]	3,205,425,685	49.50%	32,856	46.76%	1,119,739,613	17.26%	10,907	15.90%
[0.25% - 1.00%]	1,774,406,212	27.40%	20,630	29.36%	2,246,067,132	34.62%	21,447	31.26%
[1.00% - 7.50%]	483,883,907	7.47%	5,012	7.13%	997,006,645	15.37%	7,527	10.97%
[7.50% - 20.00%]	60,957,477	0.94%	614	0.87%				0.00%
[20.00% - 100.00%]	133,281,383	2.06%	1,351	1.92%				0.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

Weighted Average	1.99%

25. Performance

	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Default CRR (Italy)	55,966,221	0.86%	589	0.84%				0.00%
> 12 months in arrears	17,100,957	0.26%	162	0.23%				0.00%
Sofferenza (Italy)	212,137	0.00%	1	0.00%				0.00%
Reperforming (Italy)	1,164,235	0.02%	15	0.02%				0.00%
Performing	6,401,606,448	98.85%	69,505	98.91%	6,488,075,506	100.00%	68,598	100.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

26. IFRS Stage

	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
Stage 1	6,166,624,960	95.22%	66,504	94.64%	6,488,075,506	100.00%	68,598	100.00%
Stage 2	235,051,513	3.63%	3,005	4.28%				0.00%
Stage 3	74,373,525	1.15%	763	1.09%				0.00%
Total	6,476,049,998	100.00%	70,272	100.00%	6,488,075,506	100.00%	68,598	100.00%

27. Loan Status

	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Principal in arrears	Interest in arrears
Effective	6,417,710,892	99.10%	69,705	99.19%	457,376.69	567,127.73
Modification Initial Probation	30,286,601	0.47%	288	0.41%	351,040.38	200,472.51
Denounced Without Loss	10,933,466	0.17%	111	0.16%	1,208,066.22	429,612.31
Infected	10,716,792	0.17%	96	0.14%	5,829,934.93	4,886,857.22
Denounced	1,586,223	0.02%	17	0.02%	744.74	2,908.04
Modification Changed Probation	4,816,025	0.07%	55	0.08%	9,880.14	15,289.27
Total	6,476,049,998	100.00%	70,272	100.00%	7,857,043.10	6,102,267.08

26. Renegotiations

Kind of Renegotiations	Nr of Loans	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt	Overall renegotiation limit
floating to fix	3,600	426,796,015.73	5.20%	6.80%	
	3,600	426,796,015.73	5.20%	6.80%	30.00%

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