

# **Leone Arancio 2023-1**



## **Monthly Investor Report**

**07 July 2025**

## Description

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

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005559478	AAsf	AAA (sf)	389,400,000.00 €	389,400,000.00 €	3-M EURIBOR + 0.8%
Class A2 Notes	IT0005559486	AAsf	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
100% retained by ING Bank N.V., Milan Branch				6,490,000,000.00 €	6,490,000,000.00 €	

## 1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	07-Jul-25	12-Sep-23
Portfolio Cut off date	31-May-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	350,651.03	1,874,493.55
Of which Realised Loss	0.00	0.00
Of which Active Outstanding Notional Amount	6,489,599,348.97	6,488,075,506.45
Number of Loans	70,175	68,598
Number of Borrowers	70,175	68,598
Principal in Arrears	1,899,980.16	0.00
Average Principal Balance (Loanparts)	92,477.37	94,581.12
Average Principal Balance (Borrowers)	92,477.37	94,581.12
Coupon: Weighted Average	3.90%	3.97%
Minimum	0.00%	0.00%
Maximum	7.73%	7.75%
Weighted Average Original Loan to Market Value	67.86%	66.93%
Weighted Average Loan to Market Value	53.38%	53.29%
Seasoning (months): Weighted Average	68.03	72.85
Remaining Tenor (months): Weighted Average	249.61	242.42
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.98%	3.13%
Weighted Average LGD	44.42%	21.95%
Weighted Average Spread on Floating Rate Loans	3.70%	4.81%
Total Set-off Risk	742,531,677.19	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%	0.09%	0.00%
3. The Quarterly Delinquency Ratio exceed 1.25%	0.91%	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	0.14%	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	2,969,004,535	45.75%	27,693	39.46%	3.88%	1,979,644,662	30.51%	18,967	27.65%	2.82%
Fixed	1,785,102,972	27.51%	21,094	30.06%	4.17%	1,326,578,978	20.45%	16,190	23.60%	3.66%
Floating (BCE)	54,927,045	0.85%	853	1.22%	3.77%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating (EURIBOR)	1,680,564,798	25.90%	20,535	29.26%	3.66%	3,074,211,076	47.38%	32,023	46.68%	4.80%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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%	317,311	0.00%	2	0.00%	0.00%	205,920	0.00%	1	0.00%	0.00%
0.01% - 0.50%	119,865	0.00%	1	0.00%	0.23%	130,717	0.00%	1	0.00%	0.23%
0.51% - 1.00%	3,563,363	0.05%	28	0.04%	0.94%	3,892,879	0.06%	26	0.04%	0.94%
1.00% - 1.50%	57,652,547	0.89%	652	0.93%	1.35%	74,417,664	1.15%	752	1.10%	1.36%
1.51% - 2.00%	247,634,542	3.82%	2,674	3.81%	1.81%	371,945,303	5.73%	3,628	5.29%	1.83%
2.01% - 2.50%	425,934,380	6.56%	5,122	7.30%	2.28%	679,092,710	10.47%	7,302	10.64%	2.28%
2.51% - 3.00%	679,899,875	10.48%	8,668	12.35%	2.80%	682,080,381	10.51%	7,879	11.49%	2.74%
3.01% - 3.25%	337,291,695	5.20%	4,258	6.07%	3.13%	216,906,261	3.34%	2,547	3.71%	3.12%
3.26% - 3.50%	442,180,823	6.81%	4,857	6.92%	3.37%	172,494,576	2.66%	1,814	2.64%	3.35%
3.51% - 3.75%	489,803,550	7.55%	5,927	8.45%	3.63%	279,674,616	4.31%	2,398	3.50%	3.64%
3.76% - 4.00%	505,182,879	7.78%	4,971	7.08%	3.89%	433,056,503	6.67%	5,640	8.22%	3.86%
4.01% - 4.25%	530,234,401	8.17%	5,066	7.22%	4.13%	511,430,134	7.88%	4,779	6.97%	4.15%
4.26% - 4.50%	780,516,502	12.03%	7,354	10.48%	4.38%	617,337,084	9.51%	6,951	10.13%	4.39%
4.51% - 4.75%	641,158,909	9.88%	6,131	8.74%	4.63%	402,276,225	6.20%	3,876	5.65%	4.63%
4.76% - 5.00%	530,722,718	8.18%	5,231	7.45%	4.88%	495,927,894	7.64%	4,647	6.77%	4.86%
5.01% - 5.25%	325,482,172	5.02%	3,401	4.85%	5.13%	562,749,370	8.67%	5,654	8.24%	5.10%
5.26% - 5.50%	213,427,783	3.29%	2,436	3.47%	5.38%	414,577,141	6.39%	4,246	6.19%	5.39%
5.51% - 5.75%	103,194,675	1.59%	1,306	1.86%	5.61%	275,939,220	4.25%	2,897	4.22%	5.61%
5.76% - 6.00%	86,014,017	1.33%	1,066	1.52%	5.87%	142,560,497	2.20%	1,617	2.36%	5.88%
6.01% - 6.25%	44,173,161	0.68%	490	0.70%	6.11%	40,150,026	0.62%	494	0.72%	6.11%
6.26% - 6.50%	23,925,688	0.37%	256	0.36%	6.38%	29,129,914	0.45%	286	0.42%	6.38%
6.51% - 6.75%	12,574,426	0.19%	145	0.21%	6.59%	40,962,363	0.63%	500	0.73%	6.62%
6.76% - 7.00%	5,941,635	0.09%	82	0.12%	6.85%	23,817,166	0.37%	381	0.56%	6.86%
7.01% - 7.25%	1,915,360	0.03%	34	0.05%	7.12%	12,942,219	0.20%	207	0.30%	7.11%
7.26% - 7.50%	485,899	0.01%	12	0.02%	7.43%	3,297,277	0.05%	52	0.08%	7.34%
7.51% - >	251,172	0.00%	5	0.01%	7.60%	1,081,445	0.02%	23	0.03%	7.60%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	4,989,544	0.08%	113	0.16%	2.99%	8,284,694	0.13%	263	0.38%	3.88%
2005	22,657,226	0.35%	721	1.03%	3.04%	42,703,844	0.66%	1,119	1.63%	3.92%
2006	73,019,186	1.13%	1,569	2.24%	3.02%	114,666,348	1.77%	1,973	2.88%	3.83%
2007	132,555,344	2.04%	2,121	3.02%	2.95%	193,309,966	2.98%	2,574	3.75%	3.63%
2008	111,519,017	1.72%	1,793	2.56%	3.04%	163,457,740	2.52%	2,414	3.52%	3.65%
2009	79,646,382	1.23%	1,288	1.84%	3.51%	135,050,422	2.08%	2,002	2.92%	4.41%
2010	117,348,493	1.81%	1,811	2.58%	3.51%	204,679,912	3.15%	2,574	3.75%	4.39%
2011	290,892,933	4.48%	3,954	5.63%	3.48%	494,427,607	7.62%	5,519	8.05%	4.30%
2012	121,750,041	1.88%	1,664	2.37%	4.28%	203,362,435	3.13%	2,336	3.41%	5.23%
2013	90,118,596	1.39%	1,255	1.79%	4.79%	161,782,239	2.49%	1,896	2.76%	5.40%
2014	93,880,161	1.45%	1,372	1.96%	4.63%	167,081,280	2.58%	2,089	3.05%	5.06%
2015	142,899,926	2.20%	2,231	3.18%	3.61%	239,429,382	3.69%	3,093	4.51%	4.34%
2016	355,959,377	5.49%	5,167	7.36%	2.73%	522,255,902	8.05%	6,380	9.30%	3.38%
2017	340,818,502	5.25%	4,475	6.38%	3.51%	488,974,400	7.54%	5,510	8.03%	4.03%
2018	386,726,397	5.96%	4,593	6.55%	4.73%	616,412,122	9.50%	6,274	9.15%	4.04%
2019	263,863,110	4.07%	3,008	4.29%	4.35%	422,895,636	6.52%	4,099	5.98%	3.41%
2020	70,900,844	1.09%	736	1.05%	2.65%	95,731,236	1.48%	885	1.29%	2.79%
2021	471,331,010	7.26%	4,228	6.02%	2.48%	568,175,979	8.76%	4,683	6.83%	2.68%
2022	764,081,779	11.77%	6,747	9.61%	3.64%	1,025,221,104	15.80%	8,113	11.83%	4.06%
2023	1,627,013,703	25.07%	13,813	19.68%	4.55%	620,173,260	9.56%	4,802	7.00%	4.41%
2024	927,627,777	14.29%	7,516	10.71%	4.31%					
2025										
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	1,757,850	0.03%	588	0.84%	3.26%	18,696,764	0.29%	1,026	1.50%	4.08%
2026	15,591,428	0.24%	1,615	2.30%	3.19%	52,289,097	0.81%	2,090	3.05%	3.78%
2027	22,461,104	0.35%	1,350	1.92%	3.32%	53,366,236	0.82%	1,687	2.46%	3.85%
2028	30,759,591	0.47%	1,245	1.77%	3.63%	61,234,434	0.94%	1,529	2.23%	4.01%
2029	29,499,865	0.45%	983	1.40%	3.73%	56,705,186	0.87%	1,264	1.84%	4.24%
2030	41,272,839	0.64%	1,121	1.60%	3.52%	72,847,413	1.12%	1,444	2.11%	4.19%
2031	92,834,365	1.43%	2,159	3.08%	3.13%	154,330,875	2.38%	2,702	3.94%	3.80%
2032	85,437,796	1.32%	1,783	2.54%	3.38%	131,003,598	2.02%	2,137	3.12%	3.97%
2033	91,555,391	1.41%	1,654	2.36%	3.96%	124,649,420	1.92%	1,830	2.67%	4.18%
2034	88,554,685	1.36%	1,445	2.06%	3.97%	110,738,145	1.71%	1,544	2.25%	4.30%
2035	80,788,074	1.24%	1,249	1.78%	3.45%	124,336,745	1.92%	1,588	2.31%	4.21%
2036	212,489,017	3.27%	3,082	4.39%	3.01%	308,421,646	4.75%	3,765	5.49%	3.65%
2037	222,511,624	3.43%	2,935	4.18%	3.32%	304,869,425	4.70%	3,468	5.06%	3.91%
2038	198,762,434	3.06%	2,600	3.71%	4.22%	221,590,464	3.42%	2,556	3.73%	4.25%
2039	181,326,100	2.79%	2,192	3.12%	4.16%	176,134,508	2.71%	1,908	2.78%	4.27%
2040	113,131,690	1.74%	1,319	1.88%	3.57%	176,647,869	2.72%	1,759	2.56%	4.28%
2041	244,536,208	3.77%	2,590	3.69%	3.10%	357,991,306	5.52%	3,272	4.77%	3.83%
2042	249,274,775	3.84%	2,694	3.84%	3.59%	343,325,867	5.29%	3,280	4.78%	4.22%
2043	305,139,640	4.70%	3,157	4.50%	4.61%	294,814,368	4.54%	2,722	3.97%	4.65%
2044	253,294,013	3.90%	2,481	3.54%	4.43%	196,587,098	3.03%	1,780	2.59%	4.38%
2045	101,042,280	1.56%	993	1.42%	3.77%	153,594,758	2.37%	1,359	1.98%	4.41%
2046	281,444,769	4.34%	2,603	3.71%	2.78%	378,220,619	5.83%	3,175	4.63%	3.39%
2047	369,375,518	5.69%	3,375	4.81%	3.39%	485,345,392	7.48%	4,029	5.87%	3.88%
2048	476,335,641	7.34%	4,284	6.10%	4.68%	443,266,096	6.83%	3,652	5.32%	4.23%
2049	409,742,560	6.31%	3,619	5.16%	4.44%	315,352,322	4.86%	2,541	3.70%	3.39%
2050	62,588,568	0.96%	490	0.70%	3.36%	79,556,603	1.23%	566	0.83%	3.55%
2051	274,272,974	4.23%	2,068	2.95%	2.65%	329,637,555	5.08%	2,314	3.37%	2.93%
2052	429,440,115	6.62%	3,201	4.56%	3.55%	549,138,590	8.46%	3,789	5.52%	3.95%
2053	890,684,663	13.72%	6,702	9.55%	4.51%	405,989,136	6.26%	2,799	4.08%	4.40%
2054	633,264,402	9.76%	4,595	6.55%	4.34%	131,894	0.00%	1	0.00%	5.31%
2055	429,371	0.01%	3	0.00%	4.25%					
2065										
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

## 6. Seasoning

Seasoning (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 0.5						793,740,439	12.23%	6,119	8.92%	4.43%
0.5 - 1	421,066,945	6.49%	3,425	4.88%	4.33%	481,699,806	7.42%	3,821	5.57%	4.51%
1 - 2	1,343,282,734	20.70%	11,164	15.91%	4.59%	775,282,989	11.95%	6,296	9.18%	2.96%
2 - 3	1,238,779,139	19.09%	10,734	15.30%	4.22%	221,655,155	3.42%	1,893	2.76%	2.67%
3 - 4	648,955,889	10.00%	5,737	8.18%	2.75%	163,393,214	2.52%	1,557	2.27%	3.21%
4 - 5	183,153,361	2.82%	1,701	2.42%	2.44%	695,834,875	10.72%	6,882	10.03%	3.60%
5 - 6	104,294,441	1.61%	1,180	1.68%	3.94%	506,068,022	7.80%	5,482	7.99%	4.54%
6 - 7	429,772,224	6.62%	4,955	7.06%	4.63%	569,417,291	8.78%	6,807	9.92%	3.33%
7 - 8	335,085,397	5.16%	4,228	6.02%	4.27%	302,149,305	4.66%	3,834	5.59%	3.91%
8 - 9	406,694,908	6.27%	5,719	8.15%	2.77%	202,863,989	3.13%	2,540	3.70%	4.77%
9 - 10	188,657,132	2.91%	2,899	4.13%	3.06%	140,928,412	2.17%	1,725	2.51%	5.26%
10 - more	1,189,857,179	18.33%	18,433	26.27%	3.65%	1,635,042,010	25.20%	21,642	31.55%	4.31%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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

average: 20.80 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	5,319,636	0.08%	1,105	1.57%	3.27%	4,450,143	0.07%	777	1.13%	4.13%
1 - 2	20,063,298	0.31%	1,677	2.39%	3.20%	6,628,987	0.10%	491	0.72%	4.35%
2 - 3	26,145,979	0.40%	1,275	1.82%	3.45%	30,342,398	0.47%	1,466	2.14%	3.97%
3 - 4	33,477,651	0.52%	1,255	1.79%	3.68%	57,674,229	0.89%	2,137	3.12%	3.75%
4 - 5	26,904,820	0.41%	826	1.18%	3.82%	56,788,782	0.88%	1,571	2.29%	3.99%
5 - 6	54,488,121	0.84%	1,370	1.95%	3.32%	64,942,184	1.00%	1,565	2.28%	4.00%
6 - 7	102,895,257	1.59%	2,307	3.29%	3.12%	50,900,717	0.78%	1,083	1.58%	4.33%
7 - 8	86,322,839	1.33%	1,688	2.41%	3.62%	93,187,301	1.44%	1,754	2.56%	4.07%
8 - 9	96,434,119	1.49%	1,683	2.40%	4.04%	164,913,340	2.54%	2,821	4.11%	3.74%
9 - 10	74,221,336	1.14%	1,188	1.69%	3.87%	131,562,398	2.03%	2,022	2.95%	4.21%
10 - 11	108,966,834	1.68%	1,601	2.28%	3.21%	123,355,684	1.90%	1,790	2.61%	4.10%
11 - 12	256,019,718	3.95%	3,620	5.16%	3.01%	99,715,100	1.54%	1,349	1.97%	4.36%
12 - 13	202,395,469	3.12%	2,685	3.83%	3.73%	166,957,407	2.57%	2,036	2.97%	4.02%
13 - 14	209,162,839	3.22%	2,616	3.73%	4.24%	354,848,076	5.47%	4,275	6.23%	3.57%
14 - 15	130,568,121	2.01%	1,566	2.23%	4.12%	277,257,530	4.27%	3,169	4.62%	4.29%
15 - 16	145,932,769	2.25%	1,644	2.34%	3.30%	206,263,914	3.18%	2,300	3.35%	4.06%
16 - 17	278,125,077	4.29%	2,929	4.17%	3.06%	151,155,201	2.33%	1,605	2.34%	4.42%
17 - 18	259,574,113	4.00%	2,788	3.97%	4.15%	217,106,166	3.35%	2,105	3.07%	4.09%
18 - 19	310,566,938	4.79%	3,115	4.44%	4.63%	395,415,316	6.10%	3,623	5.28%	3.74%
19 - 20	172,641,908	2.66%	1,690	2.41%	4.40%	354,632,626	5.47%	3,356	4.89%	4.76%
20 - 21	128,666,780	1.98%	1,241	1.77%	3.21%	237,651,862	3.66%	2,159	3.15%	4.27%
21 - 22	380,332,551	5.86%	3,462	4.93%	2.76%	165,273,387	2.55%	1,478	2.15%	4.57%
22 - 23	394,276,295	6.08%	3,604	5.14%	4.11%	188,335,346	2.90%	1,644	2.40%	4.01%
23 - 24	499,518,359	7.70%	4,477	6.38%	4.70%	487,494,527	7.51%	4,048	5.90%	3.24%
24 - 25	220,733,391	3.40%	1,900	2.71%	4.37%	507,552,891	7.82%	4,201	6.12%	4.54%
25 - 26	123,425,654	1.90%	988	1.41%	2.76%	406,445,472	6.27%	3,341	4.87%	3.54%
26 - 27	371,174,541	5.72%	2,694	3.84%	2.78%	154,932,589	2.39%	1,192	1.74%	3.44%
27 - 28	626,683,269	9.66%	4,707	6.71%	4.10%	148,398,074	2.29%	1,106	1.61%	3.09%
28 - 29	813,147,119	12.53%	6,102	8.70%	4.63%	441,923,878	6.81%	2,982	4.35%	3.04%
29 - 30	331,414,548	5.11%	2,372	3.38%	4.31%	741,344,653	11.43%	5,148	7.51%	4.42%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	4,637,242,155	71.46%	47,745	68.04%	3.98%	3,250,665,893	50.10%	34,639	50.50%	3.13%
Floating Rate BCE	54,927,045	0.85%	853	1.22%	3.77%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating Rate EURIBOR 1M	664,043,987	10.23%	9,577	13.65%	3.24%	1,127,430,577	17.38%	13,918	20.29%	4.17%
Floating Rate EURIBOR 3M	1,133,386,162	17.46%	12,000	17.10%	3.98%	2,002,338,246	30.86%	18,623	27.15%	5.16%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	1,599,704,020	24.65%	16,533	23.56%	3.78%	1,713,475,557	26.41%	16,946	24.70%	3.84%
Northern Italy	2,869,742,132	44.22%	30,825	43.93%	3.88%	2,982,250,770	45.97%	31,718	46.24%	4.20%
Southern Italy	2,020,153,197	31.13%	22,817	32.51%	4.03%	1,792,349,180	27.63%	19,934	29.06%	3.70%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	6,163,429,613	94.97%	67,035	95.53%	3.88%	6,274,404,196	96.71%	66,483	96.92%	3.96%
Others	326,169,736	5.03%	3,140	4.47%	4.24%	213,671,311	3.29%	2,115	3.08%	4.05%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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: 53.38%	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
Current Loan to Market Value (%)										
<= 30.00%	798,405,631	12.30%	18,637	26.56%	3.52%	807,759,736	12.45%	18,005	26.25%	3.99%
30.01% - 40.00%	667,213,147	10.28%	8,089	11.53%	3.62%	683,380,170	10.53%	8,239	12.01%	4.00%
40.01% - 50.00%	923,166,105	14.23%	9,579	13.65%	3.70%	923,932,808	14.24%	9,398	13.70%	4.04%
50.01% - 60.00%	1,361,828,076	20.98%	12,345	17.59%	3.92%	1,325,017,952	20.42%	11,933	17.40%	4.05%
60.01% - 70.00%	1,431,518,212	22.06%	11,699	16.67%	3.81%	1,514,709,833	23.35%	12,129	17.68%	3.80%
70.01% - 80.00%	1,307,370,811	20.15%	9,825	14.00%	4.50%	1,233,275,007	19.01%	8,894	12.97%	3.98%
80.01% - 81.00%	97,367	0.00%	1	0.00%	5.09%					
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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: 67.86%	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
Original Loan to Market Value (%)										
<= 30.00%	144,670,448	2.23%	3,329	4.74%	3.78%	168,281,421	2.59%	3,696	5.39%	3.94%
30.01% - 40.00%	251,327,785	3.87%	4,541	6.47%	3.75%	285,955,574	4.41%	4,928	7.18%	3.96%
40.01% - 50.00%	457,538,758	7.05%	6,916	9.86%	3.72%	517,422,414	7.97%	7,398	10.78%	3.95%
50.01% - 60.00%	668,144,991	10.30%	8,333	11.87%	3.79%	722,707,751	11.14%	8,642	12.60%	3.99%
60.01% - 70.00%	1,139,872,780	17.56%	12,598	17.95%	3.86%	1,181,161,166	18.21%	12,587	18.35%	4.01%
70.01% - 80.00%	3,828,044,587	58.99%	34,458	49.10%	3.97%	3,612,547,181	55.68%	31,347	45.70%	3.95%
80.01% - 81.00%										
85.01% - 90.00%										
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	498,041,338	7.67%	11,817	16.84%	4.06%	450,776,254	6.95%	10,781	15.72%	3.78%
75,001 - 100,000	1,021,593,045	15.74%	15,871	22.62%	4.05%	929,045,736	14.32%	14,707	21.44%	3.88%
100,001 - 125,000	1,153,394,145	17.77%	13,655	19.46%	4.00%	1,103,422,797	17.01%	13,236	19.30%	3.90%
125,001 - 150,000	1,190,009,388	18.34%	11,521	16.42%	3.92%	1,164,822,979	17.95%	11,364	16.57%	3.92%
150,001 - 175,000	766,937,739	11.82%	6,147	8.76%	3.89%	768,069,187	11.84%	6,176	9.00%	4.00%
175,001 - 200,000	641,143,081	9.88%	4,729	6.74%	3.81%	682,139,365	10.51%	5,060	7.38%	4.07%
200,001 - 225,000	316,994,540	4.88%	2,036	2.90%	3.75%	344,420,820	5.31%	2,235	3.26%	4.08%
225,001 - 250,000	283,301,072	4.37%	1,728	2.46%	3.72%	325,682,505	5.02%	1,966	2.87%	4.15%
250,001 - 275,000	138,271,508	2.13%	724	1.03%	3.70%	151,240,537	2.33%	796	1.16%	4.12%
275,001 - 300,000	141,571,740	2.18%	741	1.06%	3.62%	169,296,594	2.61%	872	1.27%	4.07%
300,001 - 325,000	59,469,138	0.92%	275	0.39%	3.78%	70,233,461	1.08%	322	0.47%	4.19%
325,001 - 350,000	58,825,325	0.91%	255	0.36%	3.61%	69,205,564	1.07%	300	0.44%	4.13%
350,001 - 375,000	25,977,395	0.40%	106	0.15%	3.42%	37,267,425	0.57%	141	0.21%	4.07%
375,001 - 400,000	40,815,924	0.63%	162	0.23%	3.74%	45,788,495	0.71%	177	0.26%	4.18%
400,001 - 425,000	12,837,889	0.20%	50	0.07%	3.55%	17,947,370	0.28%	64	0.09%	4.17%
425,001 - 450,000	17,390,836	0.27%	61	0.09%	3.64%	20,174,075	0.31%	71	0.10%	4.03%
450,001 - 475,000	11,827,805	0.18%	37	0.05%	3.66%	11,640,780	0.18%	37	0.05%	4.10%
475,001 - 500,000	25,436,076	0.39%	79	0.11%	3.53%	29,838,095	0.46%	90	0.13%	4.20%
500,001 - 1,000,000	67,177,895	1.04%	161	0.23%	3.26%	76,569,079	1.18%	182	0.27%	4.02%
more	18,583,470	0.29%	20	0.03%	3.12%	20,494,390	0.32%	21	0.03%	3.74%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	77,851,341	1.20%	6,037	8.60%	3.54%	76,920,999	1.19%	5,184	7.56%	4.01%
25,001 - 50,000	372,647,132	5.74%	9,585	13.66%	3.64%	377,853,363	5.82%	9,761	14.23%	3.91%
50,001 - 75,000	857,994,062	13.22%	13,637	19.43%	3.87%	822,572,336	12.68%	13,106	19.11%	3.95%
75,001 - 100,000	1,244,491,979	19.18%	14,234	20.28%	3.96%	1,175,702,056	18.12%	13,450	19.61%	3.97%
100,001 - 125,000	1,222,705,124	18.84%	10,923	15.57%	3.97%	1,221,357,903	18.82%	10,900	15.89%	3.93%
125,001 - 150,000	966,694,753	14.90%	7,093	10.11%	3.96%	968,684,527	14.93%	7,089	10.33%	3.94%
150,001 - 175,000	605,916,043	9.34%	3,765	5.37%	3.93%	623,679,825	9.61%	3,868	5.64%	4.01%
175,001 - 200,000	380,841,206	5.87%	2,040	2.91%	3.92%	413,227,060	6.37%	2,216	3.23%	4.02%
200,001 - 225,000	233,852,029	3.60%	1,105	1.57%	3.88%	239,055,603	3.68%	1,128	1.64%	4.04%
225,001 - 250,000	156,955,906	2.42%	663	0.94%	3.87%	170,979,957	2.64%	720	1.05%	4.04%
250,001 - 275,000	93,965,049	1.45%	359	0.51%	3.80%	96,728,625	1.49%	369	0.54%	4.05%
275,001 - 300,000	64,313,441	0.99%	224	0.32%	3.88%	73,691,428	1.14%	257	0.37%	4.02%
300,001 - 325,000	42,387,035	0.65%	136	0.19%	3.82%	44,546,458	0.69%	143	0.21%	3.96%
325,001 - 350,000	31,570,897	0.49%	94	0.13%	3.76%	37,865,755	0.58%	112	0.16%	4.09%
350,001 - 375,000	18,551,727	0.29%	51	0.07%	3.79%	22,325,280	0.34%	62	0.09%	4.03%
375,001 - 400,000	18,967,066	0.29%	49	0.07%	3.86%	21,273,270	0.33%	55	0.08%	4.13%
400,001 - 425,000	11,146,810	0.17%	27	0.04%	3.63%	13,205,867	0.20%	32	0.05%	4.15%
425,001 - 450,000	13,576,620	0.21%	31	0.04%	3.78%	11,783,463	0.18%	27	0.04%	3.97%
450,001 - 475,000	9,285,386	0.14%	20	0.03%	3.75%	9,205,470	0.14%	20	0.03%	4.10%
475,001 - 500,000	9,221,182	0.14%	19	0.03%	3.70%	12,738,486	0.20%	26	0.04%	4.14%
500,001 - 1,000,000	45,800,253	0.71%	74	0.11%	3.26%	44,405,387	0.68%	66	0.10%	3.93%
more	10,864,308	0.17%	9	0.01%	3.28%	10,272,389	0.16%	7	0.01%	3.54%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	4,538,611,747	69.94%	45,801	65.27%	4,208,952,255	64.87%	41,974	61.19%
First Home Refinancing with Capital	867,271,990	13.36%	9,235	13.16%	1,037,287,996	15.99%	10,341	15.07%
First Home Refinancing without Capital	166,064,618	2.56%	2,597	3.70%	259,622,336	4.00%	3,514	5.12%
Home Improvements	78,965,766	1.22%	1,208	1.72%	54,904,871	0.85%	914	1.33%
Liquidity	366,000,192	5.64%	5,424	7.73%	364,522,073	5.62%	5,093	7.42%
Second Home / Holiday Home Purchase	136,284,366	2.10%	1,791	2.55%	151,485,676	2.33%	1,972	2.87%
Second Home Refinancing with Capital	6,888,310	0.11%	55	0.08%	4,422,995	0.07%	42	0.06%
Second Home Refinancing without Capital	993,254	0.02%	9	0.01%	565,544	0.01%	7	0.01%
Subrogation of mortgages - 1st house purchase	326,709,711	5.03%	4,038	5.75%	405,338,501	6.25%	4,731	6.90%
Subrogation of mortgages - 2nd house purchase	1,809,394	0.03%	17	0.02%	973,260	0.02%	10	0.01%
Unknown								
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</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	6,334,976,579	97.62%	68,219	97.21%	3.90%	6,330,628,032	97.57%	66,567	97.04%	3.96%
Seconda Casa	154,622,770	2.38%	1,956	2.79%	3.82%	157,447,474	2.43%	2,031	2.96%	4.13%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	6,489,599,349	100.00%	70,175	100.00%	3.90%	6,488,075,506	100.00%	68,598	100.00%	3.97%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	6,489,599,349	100.00%	70,175	100.00%	3.90%	6,488,075,506	100.00%	68,598	100.00%	3.97%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	6,489,599,349	100.00%	70,175	100.00%	3.90%	6,488,075,506	100.00%	68,598	100.00%	3.97%
More than 1										
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	8,879,758	0.14%	71	0.10%	0.01%					
Fondo Solidariet										
Forbearance non oneroso										
Forbearance oneroso	11,211,317	0.17%	88	0.13%	0.01%					
Moratoria ABI										
No Special Scheme	6,463,176,611	99.59%	69,940	99.67%	3.89%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Non onerosa non Forbearanc										
Sospensione per Decesso	5,553,116	0.09%	70	0.10%	0.00%					
Terremoto Emilia Romagna	778,547	0.01%	6	0.01%	0.00%					
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	213,422,682	3.29%	2,267	3.23%	3.57%	327,941,388	5.05%	3,017	4.40%	4.21%
Not available						215,707,923	3.32%	2,369	3.45%	4.49%
Not Employed	95,857,140	1.48%	1,336	1.90%	3.80%	134,076,728	2.07%	1,638	2.39%	3.91%
Other Work Agreement	77,182,516	1.19%	815	1.16%	4.30%	10,002,467	0.15%	90	0.13%	4.16%
Pensioner	155,574,260	2.40%	3,218	4.59%	3.79%	239,175,986	3.69%	4,039	5.89%	4.16%
Salaried	5,559,105,119	85.66%	58,967	84.03%	3.91%	5,279,019,245	81.36%	54,688	79.72%	3.91%
Self Employed	379,487,885	5.85%	3,468	4.94%	3.98%	272,148,021	4.19%	2,646	3.86%	4.16%
Student	8,969,746	0.14%	104	0.15%	3.57%	10,003,748	0.15%	111	0.16%	3.75%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	1,990,831,970	30.68%	20,173	28.75%	3.86%	1,915,897,350	29.53%	18,639	27.17%	3.83%
Broker	3,353,417,487	51.67%	33,300	47.45%	4.10%	2,810,789,790	43.32%	27,676	40.35%	3.97%
ING Direct Italy Call Cent	345,752,973	5.33%	5,342	7.61%	3.38%	558,604,382	8.61%	7,335	10.69%	4.08%
ING Direct Italy Web	799,596,919	12.32%	11,360	16.19%	3.42%	1,202,783,984	18.54%	14,948	21.79%	4.11%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	69,394	0	0	0	6,407,460,659	98.89%	98.73%
1 Month	211	55,371	74,213	129,584	22,325,753	0.30%	0.34%
2 Months	115	52,658	65,583	118,241	11,175,891	0.16%	0.17%
3 Months	53	37,236	49,986	87,222	5,526,969	0.08%	0.09%
4 Months	39	40,563	57,173	97,735	3,864,176	0.06%	0.06%
5 Months	29	49,241	45,073	94,314	2,773,227	0.04%	0.04%
6 Months	22	36,963	53,944	90,907	2,623,645	0.03%	0.04%
7 Months	23	50,560	54,733	105,293	2,377,535	0.03%	0.04%
8 Months	20	43,131	62,369	105,500	2,325,921	0.03%	0.04%
9 Months	15	46,940	41,120	88,060	1,415,776	0.02%	0.02%
10 Months	14	59,420	50,816	110,236	1,464,899	0.02%	0.02%
11 Months	17	60,229	68,246	128,475	1,706,130	0.02%	0.03%
12 Months	13	62,597	53,188	115,785	1,218,423	0.02%	0.02%
> 12 Months	54	1,279,830	1,430,896	2,710,726	5,366,944	0.08%	0.08%
Payment Holiday	156	25,242	25,373	50,615	17,973,402	0.22%	0.28%
	<b>70,175</b>	<b>1,899,980</b>	<b>2,132,713</b>	<b>4,032,693</b>	<b>6,489,599,349</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	6,471,625,947	99.72%	70,019	99.78%	3.90%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Discounted Installments	17,973,402	0.28%	156	0.22%	4.36%					
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	2,909	348,460,495.44	4.24%	5.37%	
	<b>2,909</b>	<b>348,460,495.44</b>	<b>4.24%</b>	<b>5.37%</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%]	96,151,397	1.48%	948	1.35%	4.17%					
[7.50% - 20.00%)	46,127,609	0.71%	470	0.67%	4.08%					
[1.00% - 7.50%)	412,473,459	6.36%	4,072	5.80%	4.07%	997,006,645	15.37%	7,527	10.97%	3.88%
[0.25% - 1.00%)	1,636,649,461	25.22%	18,268	26.03%	4.04%	2,246,067,132	34.62%	21,447	31.26%	3.90%
[0.10% - 0.25%)	3,385,252,807	52.16%	35,479	50.56%	3.88%	1,119,739,613	17.26%	10,907	15.90%	3.94%
[0.00% - 0.10%)	912,944,615	14.07%	10,938	15.59%	3.63%	2,125,262,116	32.76%	28,717	41.86%	4.09%
	<b>6,489,599,349</b>	<b>100.00%</b>	<b>70,175</b>	<b>100.00%</b>	<b>3.90%</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	470	515,227.84	561,551.00	1,076,778.84	48,012,545.66	49,170,940.94	0.69%	0.74%
Default more than 12 mo	54	1,279,830.24	,430,895.58	2,710,725.82	5,366,943.53	5,317,945.12	0.08%	0.08%
Reperforming	58	3,312.83	3,074.25	6,387.08	5,327,047.17	5,434,544.57	0.08%	0.08%
Sofferenza	1	2,715.75	9,170.89	11,886.64	198,543.79	206,643.99	0.00%	0.00%
	<b>583</b>	<b>1,801,086.66</b>	<b>,004,691.72</b>	<b>3,805,778.38</b>	<b>58,905,080.15</b>	<b>60,130,074.62</b>	<b>0.85%</b>	<b>0.91%</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 (%)
0	0	0.00	0.00 0.00	0.00	0.00 0.00 0.00	0.00	0.00%	0.00%

**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 (%)
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%

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		Foreclosure	Legal	Others			
0		0.00	0.00 0.00	0.00	0.00 0.00 0.00			0.00	0.00%	0.00%
Total:	0	0.00	0.00	0.00	0.00			0.00	0.00%	0.00%

## 27. Transaction Parties

### ISSUER

**Leone Arancio RMBS S.r.l.**  
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20145 Milano (MI)  
Italia

### SOLE ARRANGER

**ING Bank N.V.**  
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The Netherlands

### REPRESENTATIVE OF THE NOTEHOLDERS

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United Kingdom

### CASH MANAGER, CALCULATION AGENT

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### DUTCH ACCOUNT BANK, PRINCIPAL PAYING AGENT

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The Netherlands

### CORPORATE SERVICES PROVIDER

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### ORIGINATOR, SERVICER, LIQUIDITY FACILITY PROVIDER, SWAP COUNTERPARTY

**ING Bank N.V., Milan branch**

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20125 Milano  
Italy

### RATING AGENCY

**DBRS Ratings GmbH**  
Neue Mainzer Straße 75,  
60311, Frankfurt am Main  
Germany

### RATING AGENCY

**Fitch Ratings Ireland Limited  
Sede Secondaria Italiana**

Via Morigi, 6 Ingresso Via Privata  
Maria Teresa, 8  
20123 Milano  
Italy

### SERVICER

**ING Bank N.V., Milan branch**

Rating Triggers (Fitch,DBRS): F1 / A-, BBB(low)

Action upon breach: Post Commingling Risk Amount

### SWAP COUNTERPARTY

**ING Bank N.V., Milan branch**

1st Rating Triggers (Fitch,DBRS): F1 / A-, A

Action upon breach: Collateral posting

2nd Rating Triggers (Fitch,DBRS): BBB- / F3, BBB

Action upon breach: Replacement

### LIQUIDITY FACILITY PROVIDER

**ING Bank N.V., Milan branch**

Rating Triggers (Fitch,DBRS): F1 / A-, A

Action upon breach: Post Available Commitment

### DUTCH ACCOUNT BANK

**ING Bank N.V.**

Rating Triggers (Fitch,DBRS): F1 / A-, A

Action upon breach: Replacement

### LEGAL ADVISERS

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