

# **Leone Arancio 2023-1**



## **Monthly Investor Report**

**06 October 2023**

## Description

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

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005559478	AAAsf	AAA (sf)	389,400,000.00 €	389,400,000.00 €	3-M EURIBOR + 0.8%
Class A2 Notes	IT0005559486	AAAsf	AAA (sf)	5,354,200,000.00 €	5,354,200,000.00 €	3-M EURIBOR + 0.9%
Class J Notes	IT0005559494	NR	NR	746,400,000.00 €	746,400,000.00 €	No Interest
<i>100% retained by ING Bank N.V., Milan Branch</i>				<b>6,490,000,000.00 €</b>	<b>6,490,000,000.00 €</b>	

## 1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	06-Oct-23	12-Sep-23
Portfolio Cut off date	31-Aug-23	31-May-23
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	18,183.01	1,874,493.55
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	0.00	0.00
Of which Active Outstanding Notional Amount	6,489,931,816.99	6,488,075,506.45
Number of Loans	68,557	68,598
Number of Borrowers	68,557	68,598
Average Principal Balance (Loanparts)	94,664.76	94,581.12
Average Principal Balance (Borrowers)	94,664.76	94,581.12
Coupon: Weighted Average	3.97%	3.97%
Minimum	0.00%	0.00%
Maximum	7.75%	7.75%
Weighted Average Original Loan to Market Value	67.08%	66.93%
Weighted Average Loan to Market Value	54.35%	53.29%
Seasoning (months): Weighted Average	70.30	72.85
Remaining Tenor (months): Weighted Average	245.69	242.42
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.31%	3.13%
Weighted Average LGD	22.74%	21.95%
Weighted Average Spread on Floating Rate Loans	4.80%	4.81%
Total Set-off Risk	851,351,245.54	878,205,420.61

### Stop Replenishment Criteria

	Current	Initial
1. Balance of the Principal Deficiency Ledger is higher than the Principal Amount Outstanding of the Junior Notes	0.00	0.00
2. The Cumulative Gross Default Ratio exceed 2.00%	0.00%	0.00%
3. The Quarterly Delinquency Ratio exceed 1.25%	0.00%	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	1.61%	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	1,960,560,135	30.21%	18,879	27.54%	2.84%	1,979,644,662	30.51%	18,967	27.65%	2.82%
Fixed	1,673,445,299	25.79%	19,059	27.80%	3.91%	1,326,578,978	20.45%	16,190	23.60%	3.66%
Floating (BCE)	93,817,862	1.45%	1,280	1.87%	4.88%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating (EURIBOR)	2,762,108,521	42.56%	29,339	42.80%	4.79%	3,074,211,076	47.38%	32,023	46.68%	4.80%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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%	204,043	0.00%	1	0.00%	0.00%	205,920	0.00%	1	0.00%	0.00%
0.01% - 0.50%	129,363	0.00%	1	0.00%	0.23%	130,717	0.00%	1	0.00%	0.23%
0.51% - 1.00%	3,710,977	0.06%	25	0.04%	0.95%	3,892,879	0.06%	26	0.04%	0.94%
1.00% - 1.50%	72,458,463	1.12%	746	1.09%	1.36%	74,417,664	1.15%	752	1.10%	1.36%
1.51% - 2.00%	363,634,415	5.60%	3,587	5.23%	1.82%	371,945,303	5.73%	3,628	5.29%	1.83%
2.01% - 2.50%	665,030,967	10.25%	7,215	10.52%	2.28%	679,092,710	10.47%	7,302	10.64%	2.28%
2.51% - 3.00%	663,652,544	10.23%	7,752	11.31%	2.74%	682,080,381	10.51%	7,879	11.49%	2.74%
3.01% - 3.25%	211,367,147	3.26%	2,510	3.66%	3.12%	216,906,261	3.34%	2,547	3.71%	3.12%
3.26% - 3.50%	170,209,701	2.62%	1,796	2.62%	3.35%	172,494,576	2.66%	1,814	2.64%	3.35%
3.51% - 3.75%	268,956,522	4.14%	2,349	3.43%	3.64%	279,674,616	4.31%	2,398	3.50%	3.64%
3.76% - 4.00%	426,788,237	6.58%	5,494	8.01%	3.87%	433,056,503	6.67%	5,640	8.22%	3.86%
4.01% - 4.25%	516,271,591	7.95%	4,843	7.06%	4.15%	511,430,134	7.88%	4,779	6.97%	4.15%
4.26% - 4.50%	641,947,902	9.89%	7,100	10.36%	4.39%	617,337,084	9.51%	6,951	10.13%	4.39%
4.51% - 4.75%	486,671,178	7.50%	4,470	6.52%	4.63%	402,276,225	6.20%	3,876	5.65%	4.63%
4.76% - 5.00%	539,817,533	8.32%	5,045	7.36%	4.86%	495,927,894	7.64%	4,647	6.77%	4.86%
5.01% - 5.25%	552,480,445	8.51%	5,561	8.11%	5.11%	562,749,370	8.67%	5,654	8.24%	5.10%
5.26% - 5.50%	377,537,629	5.82%	3,988	5.82%	5.39%	414,577,141	6.39%	4,246	6.19%	5.39%
5.51% - 5.75%	246,114,138	3.79%	2,659	3.88%	5.61%	275,939,220	4.25%	2,897	4.22%	5.61%
5.76% - 6.00%	137,001,429	2.11%	1,548	2.26%	5.87%	142,560,497	2.20%	1,617	2.36%	5.88%
6.01% - 6.25%	45,131,464	0.70%	522	0.76%	6.12%	40,150,026	0.62%	494	0.72%	6.11%
6.26% - 6.50%	29,001,053	0.45%	293	0.43%	6.38%	29,129,914	0.45%	286	0.42%	6.38%
6.51% - 6.75%	34,721,021	0.53%	439	0.64%	6.62%	40,962,363	0.63%	500	0.73%	6.62%
6.76% - 7.00%	22,237,065	0.34%	360	0.53%	6.86%	23,817,166	0.37%	381	0.56%	6.86%
7.01% - 7.25%	11,299,997	0.17%	188	0.27%	7.11%	12,942,219	0.20%	207	0.30%	7.11%
7.26% - 7.50%	2,553,182	0.04%	45	0.07%	7.35%	3,297,277	0.05%	52	0.08%	7.34%
7.51% - >	1,003,813	0.02%	20	0.03%	7.60%	1,081,445	0.02%	23	0.03%	7.60%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	7,644,214	0.12%	241	0.35%	3.88%	8,284,694	0.13%	263	0.38%	3.88%
2005	38,346,992	0.59%	1,055	1.54%	3.92%	42,703,844	0.66%	1,119	1.63%	3.92%
2006	107,132,139	1.65%	1,904	2.78%	3.82%	114,666,348	1.77%	1,973	2.88%	3.83%
2007	181,533,203	2.80%	2,485	3.62%	3.63%	193,309,966	2.98%	2,574	3.75%	3.63%
2008	152,718,479	2.35%	2,267	3.31%	3.64%	163,457,740	2.52%	2,414	3.52%	3.65%
2009	121,917,492	1.88%	1,865	2.72%	4.40%	135,050,422	2.08%	2,002	2.92%	4.41%
2010	185,009,768	2.85%	2,409	3.51%	4.39%	204,679,912	3.15%	2,574	3.75%	4.39%
2011	449,230,079	6.92%	5,164	7.53%	4.29%	494,427,607	7.62%	5,519	8.05%	4.30%
2012	184,293,425	2.84%	2,177	3.18%	5.20%	203,362,435	3.13%	2,336	3.41%	5.23%
2013	145,694,051	2.24%	1,744	2.54%	5.36%	161,782,239	2.49%	1,896	2.76%	5.40%
2014	150,729,943	2.32%	1,940	2.83%	5.01%	167,081,280	2.58%	2,089	3.05%	5.06%
2015	216,538,586	3.34%	2,896	4.22%	4.27%	239,429,382	3.69%	3,093	4.51%	4.34%
2016	488,775,441	7.53%	6,129	8.94%	3.30%	522,255,902	8.05%	6,380	9.30%	3.38%
2017	459,266,621	7.08%	5,291	7.72%	3.98%	488,974,400	7.54%	5,510	8.03%	4.03%
2018	573,075,350	8.83%	5,963	8.70%	3.99%	616,412,122	9.50%	6,274	9.15%	4.04%
2019	399,385,918	6.15%	3,958	5.77%	3.33%	422,895,636	6.52%	4,099	5.98%	3.41%
2020	90,496,019	1.39%	856	1.25%	2.72%	95,731,236	1.48%	885	1.29%	2.79%
2021	552,946,029	8.52%	4,605	6.72%	2.65%	568,175,979	8.76%	4,683	6.83%	2.68%
2022	993,680,982	15.31%	7,962	11.61%	4.03%	1,025,221,104	15.80%	8,113	11.83%	4.06%
2023	991,517,085	15.28%	7,646	11.15%	4.55%	620,173,260	9.56%	4,802	7.00%	4.41%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	620,143	0.01%	276	0.40%	4.15%	1,568,506	0.02%	386	0.56%	4.13%
2024	4,001,083	0.06%	604	0.88%	4.30%	5,693,570	0.09%	636	0.93%	4.28%
2025	15,569,867	0.24%	964	1.41%	4.07%	18,696,764	0.29%	1,026	1.50%	4.08%
2026	45,902,895	0.71%	2,003	2.92%	3.76%	52,289,097	0.81%	2,090	3.05%	3.78%
2027	47,609,513	0.73%	1,614	2.35%	3.82%	53,366,236	0.82%	1,687	2.46%	3.85%
2028	55,123,465	0.85%	1,446	2.11%	3.99%	61,234,434	0.94%	1,529	2.23%	4.01%
2029	50,873,990	0.78%	1,192	1.74%	4.21%	56,705,186	0.87%	1,264	1.84%	4.24%
2030	66,694,927	1.03%	1,383	2.02%	4.17%	72,847,413	1.12%	1,444	2.11%	4.19%
2031	141,620,268	2.18%	2,582	3.77%	3.77%	154,330,875	2.38%	2,702	3.94%	3.80%
2032	122,430,294	1.89%	2,058	3.00%	3.94%	131,003,598	2.02%	2,137	3.12%	3.97%
2033	120,490,230	1.86%	1,814	2.65%	4.18%	124,649,420	1.92%	1,830	2.67%	4.18%
2034	102,663,142	1.58%	1,471	2.15%	4.26%	110,738,145	1.71%	1,544	2.25%	4.30%
2035	114,851,880	1.77%	1,507	2.20%	4.18%	124,336,745	1.92%	1,588	2.31%	4.21%
2036	289,369,866	4.46%	3,617	5.28%	3.62%	308,421,646	4.75%	3,765	5.49%	3.65%
2037	290,251,885	4.47%	3,376	4.92%	3.89%	304,869,425	4.70%	3,468	5.06%	3.91%
2038	226,394,170	3.49%	2,649	3.86%	4.27%	221,590,464	3.42%	2,556	3.73%	4.25%
2039	162,715,252	2.51%	1,811	2.64%	4.23%	176,134,508	2.71%	1,908	2.78%	4.27%
2040	160,154,099	2.47%	1,635	2.38%	4.24%	176,647,869	2.72%	1,759	2.56%	4.28%
2041	335,718,734	5.17%	3,138	4.58%	3.79%	357,991,306	5.52%	3,272	4.77%	3.83%
2042	322,371,398	4.97%	3,140	4.58%	4.17%	343,325,867	5.29%	3,280	4.78%	4.22%
2043	314,293,476	4.84%	2,930	4.27%	4.62%	294,814,368	4.54%	2,722	3.97%	4.65%
2044	181,384,260	2.79%	1,672	2.44%	4.30%	196,587,098	3.03%	1,780	2.59%	4.38%
2045	141,597,019	2.18%	1,275	1.86%	4.35%	153,594,758	2.37%	1,359	1.98%	4.41%
2046	355,987,503	5.49%	3,042	4.44%	3.31%	378,220,619	5.83%	3,175	4.63%	3.39%
2047	460,970,831	7.10%	3,881	5.66%	3.83%	485,345,392	7.48%	4,029	5.87%	3.88%
2048	484,978,580	7.47%	4,040	5.89%	4.29%	443,266,096	6.83%	3,652	5.32%	4.23%
2049	301,258,090	4.64%	2,461	3.59%	3.32%	315,352,322	4.86%	2,541	3.70%	3.39%
2050	75,806,120	1.17%	548	0.80%	3.53%	79,556,603	1.23%	566	0.83%	3.55%
2051	320,479,823	4.94%	2,270	3.31%	2.90%	329,637,555	5.08%	2,314	3.37%	2.93%
2052	536,985,473	8.27%	3,731	5.44%	3.92%	549,138,590	8.46%	3,789	5.52%	3.95%
2053	640,621,882	9.87%	4,426	6.46%	4.53%	405,989,136	6.26%	2,799	4.08%	4.40%
2054	141,658	0.00%	1	0.00%	5.56%	131,894	0.00%	1	0.00%	5.31%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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: 5.86</b>										
< 0.5	673,356,265	10.38%	5,115	7.46%	4.61%	793,740,439	12.23%	6,119	8.92%	4.43%
0.5 - 1	763,231,472	11.76%	6,006	8.76%	4.49%	481,699,806	7.42%	3,821	5.57%	4.51%
1 - 2	809,425,716	12.47%	6,640	9.69%	3.29%	775,282,989	11.95%	6,296	9.18%	2.96%
2 - 3	332,820,183	5.13%	2,817	4.11%	2.67%	221,655,155	3.42%	1,893	2.76%	2.67%
3 - 4	93,717,422	1.44%	949	1.38%	3.04%	163,393,214	2.52%	1,557	2.27%	3.21%
4 - 5	585,728,524	9.03%	5,822	8.49%	3.46%	695,834,875	10.72%	6,882	10.03%	3.60%
5 - 6	495,533,219	7.64%	5,353	7.81%	4.40%	506,068,022	7.80%	5,482	7.99%	4.54%
6 - 7	524,435,522	8.08%	6,295	9.18%	3.40%	569,417,291	8.78%	6,807	9.92%	3.33%
7 - 8	355,414,770	5.48%	4,556	6.65%	3.59%	302,149,305	4.66%	3,834	5.59%	3.91%
8 - 9	198,830,313	3.06%	2,619	3.82%	4.50%	202,863,989	3.13%	2,540	3.70%	4.77%
9 - 10	124,845,773	1.92%	1,605	2.34%	5.21%	140,928,412	2.17%	1,725	2.51%	5.26%
10 - more	1,532,592,637	23.61%	20,780	30.31%	4.31%	1,635,042,010	25.20%	21,642	31.55%	4.31%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

## 7. Remaining Tenor

Remaining Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1	3,556,422	0.05%	780	1.14%	4.21%	4,450,143	0.07%	777	1.13%	4.13%
1 - 2	9,845,618	0.15%	676	0.99%	4.18%	6,628,987	0.10%	491	0.72%	4.35%
2 - 3	33,501,507	0.52%	1,625	2.37%	3.87%	30,342,398	0.47%	1,466	2.14%	3.97%
3 - 4	52,156,576	0.80%	1,945	2.84%	3.70%	57,674,229	0.89%	2,137	3.12%	3.75%
4 - 5	51,552,569	0.79%	1,434	2.09%	4.04%	56,788,782	0.88%	1,571	2.29%	3.99%
5 - 6	57,027,766	0.88%	1,360	1.98%	4.10%	64,942,184	1.00%	1,565	2.28%	4.00%
6 - 7	53,816,019	0.83%	1,162	1.69%	4.23%	50,900,717	0.78%	1,083	1.58%	4.33%
7 - 8	109,962,038	1.69%	2,099	3.06%	3.92%	93,187,301	1.44%	1,754	2.56%	4.07%
8 - 9	143,285,918	2.21%	2,453	3.58%	3.73%	164,913,340	2.54%	2,821	4.11%	3.74%
9 - 10	121,614,575	1.87%	1,885	2.75%	4.26%	131,562,398	2.03%	2,022	2.95%	4.21%
10 - 11	106,931,173	1.65%	1,579	2.30%	4.17%	123,355,684	1.90%	1,790	2.61%	4.10%
11 - 12	103,519,055	1.60%	1,391	2.03%	4.23%	99,715,100	1.54%	1,349	1.97%	4.36%
12 - 13	215,087,924	3.31%	2,694	3.93%	3.79%	166,957,407	2.57%	2,036	2.97%	4.02%
13 - 14	324,663,880	5.00%	3,909	5.70%	3.63%	354,848,076	5.47%	4,275	6.23%	3.57%
14 - 15	250,821,054	3.86%	2,904	4.24%	4.36%	277,257,530	4.27%	3,169	4.62%	4.29%
15 - 16	180,260,722	2.78%	2,044	2.98%	4.11%	206,263,914	3.18%	2,300	3.35%	4.06%
16 - 17	142,825,304	2.20%	1,498	2.19%	4.31%	151,155,201	2.33%	1,605	2.34%	4.42%
17 - 18	260,183,845	4.01%	2,503	3.65%	3.91%	217,106,166	3.35%	2,105	3.07%	4.09%
18 - 19	360,291,360	5.55%	3,423	4.99%	3.83%	395,415,316	6.09%	3,623	5.28%	3.74%
19 - 20	346,572,444	5.34%	3,259	4.75%	4.76%	354,632,626	5.47%	3,356	4.89%	4.76%
20 - 21	202,640,108	3.12%	1,879	2.74%	4.21%	237,651,862	3.66%	2,159	3.15%	4.27%
21 - 22	140,400,554	2.16%	1,276	1.86%	4.47%	165,273,387	2.55%	1,478	2.15%	4.57%
22 - 23	251,329,122	3.87%	2,169	3.16%	3.55%	188,335,346	2.90%	1,644	2.40%	4.01%
23 - 24	477,587,958	7.36%	4,054	5.91%	3.39%	487,494,527	7.51%	4,048	5.90%	3.24%
24 - 25	510,363,122	7.86%	4,243	6.19%	4.53%	507,552,891	7.82%	4,201	6.12%	4.54%
25 - 26	368,186,431	5.67%	3,043	4.44%	3.39%	406,445,472	6.26%	3,341	4.87%	3.54%
26 - 27	88,800,907	1.37%	664	0.97%	3.55%	154,932,589	2.39%	1,192	1.74%	3.44%
27 - 28	223,749,600	3.45%	1,623	2.37%	2.98%	148,398,074	2.29%	1,106	1.61%	3.09%
28 - 29	468,577,929	7.22%	3,228	4.71%	3.38%	441,923,878	6.81%	2,982	4.35%	3.04%
29 - 30	830,276,526	12.79%	5,752	8.39%	4.53%	741,344,653	11.43%	5,148	7.50%	4.42%
30 - more	543,789	0.01%	3	0.00%	5.44%	625,330	0.01%	4	0.01%	5.25%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

**8. Interest Type**

Interest Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed Rate	3,593,768,837	55.37%	37,538	54.75%	3.31%	3,250,665,893	50.10%	34,639	50.50%	3.13%
Floating Rate BCE	93,817,862	1.45%	1,280	1.87%	4.88%	107,640,790	1.66%	1,418	2.07%	4.88%
Floating Rate EURIBOR 1M	1,024,145,396	15.78%	12,991	18.95%	4.17%	1,127,430,577	17.38%	13,918	20.29%	4.17%
Floating Rate EURIBOR 3M	1,778,199,722	27.40%	16,748	24.43%	5.16%	2,002,338,246	30.86%	18,623	27.15%	5.16%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	1,709,151,218	26.34%	16,902	24.65%	3.84%	1,713,475,557	26.41%	16,946	24.70%	3.84%
Northern Italy	2,955,012,476	45.53%	31,338	45.71%	4.20%	2,982,250,770	45.97%	31,718	46.24%	4.20%
Southern Italy	1,825,768,123	28.13%	20,317	29.64%	3.74%	1,792,349,180	27.63%	19,934	29.06%	3.70%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	6,262,829,058	96.50%	66,341	96.77%	3.97%	6,274,404,196	96.71%	66,483	96.92%	3.96%
Others	227,102,759	3.50%	2,216	3.23%	4.10%	213,671,311	3.29%	2,115	3.08%	4.05%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</b>	<b>6,488,075,506</b>	<b>100.00%</b>	<b>68,598</b>	<b>100.00%</b>	<b>3.97%</b>

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

<b>average: 54.35%</b>	<b>Current Period</b>					<b>Issue Date</b>				
	<b>Current Loan to Market Value (%)</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>	<b>Weighted Average Coupon</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>
<= 30.00%	768,905,249	11.85%	17,598	25.67%	3.98%	807,759,736	12.45%	18,005	26.25%	3.99%
30.01% - 40.00%	646,013,813	9.95%	7,906	11.53%	3.97%	683,380,170	10.53%	8,239	12.01%	4.00%
40.01% - 50.00%	887,185,214	13.67%	9,121	13.30%	4.02%	923,932,808	14.24%	9,398	13.70%	4.04%
50.01% - 60.00%	1,246,855,455	19.21%	11,318	16.51%	4.02%	1,325,017,952	20.42%	11,933	17.40%	4.05%
60.01% - 70.00%	1,502,561,915	23.15%	12,162	17.74%	3.80%	1,514,709,833	23.35%	12,129	17.68%	3.80%
70.01% - 80.00%	1,438,410,172	22.16%	10,452	15.25%	4.08%	1,233,275,007	19.01%	8,894	12.97%	3.98%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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: 67.08%</b>	<b>Current Period</b>					<b>Issue Date</b>				
	<b>Original Loan to Market Value (%)</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>	<b>Weighted Average Coupon</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>
<= 30.00%	164,437,801	2.53%	3,610	5.27%	3.94%	168,281,421	2.59%	3,696	5.39%	3.94%
30.01% - 40.00%	279,520,214	4.31%	4,845	7.07%	3.95%	285,955,574	4.41%	4,928	7.18%	3.96%
40.01% - 50.00%	508,904,022	7.84%	7,288	10.63%	3.95%	517,422,414	7.97%	7,398	10.78%	3.95%
50.01% - 60.00%	715,338,321	11.02%	8,574	12.51%	4.00%	722,707,751	11.14%	8,642	12.60%	3.99%
60.01% - 70.00%	1,175,525,709	18.11%	12,528	18.27%	4.01%	1,181,161,166	18.21%	12,587	18.35%	4.01%
70.01% - 80.00%	3,646,205,750	56.18%	31,712	46.26%	3.96%	3,612,547,181	55.68%	31,347	45.70%	3.95%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	457,185,627	7.04%	10,905	15.91%	3.82%	450,776,254	6.95%	10,781	15.72%	3.78%
75,001 - 100,000	942,995,368	14.53%	14,849	21.66%	3.91%	929,045,736	14.32%	14,707	21.44%	3.88%
100,001 - 125,000	1,108,645,433	17.08%	13,231	19.30%	3.92%	1,103,422,797	17.01%	13,236	19.30%	3.90%
125,001 - 150,000	1,170,893,765	18.04%	11,342	16.54%	3.92%	1,164,822,979	17.95%	11,364	16.57%	3.92%
150,001 - 175,000	767,382,653	11.82%	6,133	8.95%	3.99%	768,069,187	11.84%	6,176	9.00%	4.00%
175,001 - 200,000	672,416,522	10.36%	4,963	7.24%	4.05%	682,139,365	10.51%	5,060	7.38%	4.07%
200,001 - 225,000	340,638,188	5.25%	2,203	3.21%	4.08%	344,420,820	5.31%	2,235	3.26%	4.08%
225,001 - 250,000	318,840,367	4.91%	1,917	2.80%	4.15%	325,682,505	5.02%	1,966	2.87%	4.15%
250,001 - 275,000	148,830,582	2.29%	777	1.13%	4.12%	151,240,537	2.33%	796	1.16%	4.12%
275,001 - 300,000	163,660,936	2.52%	846	1.23%	4.07%	169,296,594	2.61%	872	1.27%	4.07%
300,001 - 325,000	68,041,958	1.05%	314	0.46%	4.16%	70,233,461	1.08%	322	0.47%	4.19%
325,001 - 350,000	71,508,584	1.10%	305	0.44%	4.15%	69,205,564	1.07%	300	0.44%	4.13%
350,001 - 375,000	35,879,664	0.55%	137	0.20%	4.04%	37,267,425	0.57%	141	0.21%	4.07%
375,001 - 400,000	45,331,679	0.70%	175	0.26%	4.19%	45,788,495	0.71%	177	0.26%	4.18%
400,001 - 425,000	18,427,480	0.28%	64	0.09%	4.21%	17,947,370	0.28%	64	0.09%	4.17%
425,001 - 450,000	19,077,969	0.29%	68	0.10%	3.99%	20,174,075	0.31%	71	0.10%	4.03%
450,001 - 475,000	11,646,280	0.18%	36	0.05%	4.09%	11,640,780	0.18%	37	0.05%	4.10%
475,001 - 500,000	28,301,384	0.44%	85	0.12%	4.20%	29,838,095	0.46%	90	0.13%	4.20%
500,001 - 1,000,000	79,196,037	1.22%	185	0.27%	4.03%	76,569,079	1.18%	182	0.27%	4.02%
more	21,031,340	0.32%	22	0.03%	3.81%	20,494,390	0.32%	21	0.03%	3.74%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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
< 1,000	58,304	0.00%	94	0.14%	4.18%					
1,000 - 8,000	4,743,247	0.07%	1,108	1.62%	4.21%	5,139,496	0.08%	1,079	1.57%	4.20%
8,001 - 20,000	39,870,302	0.61%	2,717	3.96%	3.99%	38,664,034	0.60%	2,633	3.84%	4.03%
20,001 - 50,000	406,164,242	6.26%	11,077	16.16%	3.90%	410,970,832	6.33%	11,233	16.38%	3.91%
50,001 - 75,000	818,684,755	12.61%	13,040	19.02%	3.95%	822,572,336	12.68%	13,106	19.11%	3.95%
75,001 - 100,000	1,175,481,755	18.11%	13,435	19.60%	3.97%	1,175,702,056	18.12%	13,450	19.61%	3.97%
100,001 - 125,000	1,212,037,669	18.68%	10,814	15.77%	3.92%	1,221,357,903	18.82%	10,900	15.89%	3.93%
125,001 - 150,000	972,606,304	14.99%	7,118	10.38%	3.97%	968,684,527	14.93%	7,089	10.33%	3.94%
150,001 - 175,000	628,879,677	9.69%	3,898	5.69%	4.00%	623,679,825	9.61%	3,868	5.64%	4.01%
175,001 - 200,000	404,683,589	6.24%	2,170	3.17%	4.04%	413,227,060	6.37%	2,216	3.23%	4.02%
200,001 - 225,000	243,483,596	3.75%	1,151	1.68%	4.06%	239,055,603	3.68%	1,128	1.64%	4.04%
225,001 - 250,000	173,366,247	2.67%	731	1.07%	4.06%	170,979,957	2.64%	720	1.05%	4.04%
250,001 - 275,000	97,435,038	1.50%	372	0.54%	4.10%	96,728,625	1.49%	369	0.54%	4.05%
275,001 - 300,000	74,864,735	1.15%	261	0.38%	4.05%	73,691,428	1.14%	257	0.37%	4.02%
300,001 - 325,000	42,721,195	0.66%	137	0.20%	3.96%	44,546,458	0.69%	143	0.21%	3.96%
325,001 - 350,000	41,917,728	0.65%	124	0.18%	4.06%	37,865,755	0.58%	112	0.16%	4.09%
350,001 - 375,000	21,935,660	0.34%	61	0.09%	4.09%	22,325,280	0.34%	62	0.09%	4.03%
375,001 - 400,000	22,063,729	0.34%	57	0.08%	4.14%	21,273,270	0.33%	55	0.08%	4.13%
400,001 - 425,000	15,659,183	0.24%	38	0.06%	4.30%	13,205,867	0.20%	32	0.05%	4.15%
425,001 - 450,000	11,784,810	0.18%	27	0.04%	3.80%	11,783,463	0.18%	27	0.04%	3.97%
450,001 - 475,000	8,779,829	0.14%	19	0.03%	4.46%	9,205,470	0.14%	20	0.03%	4.10%
475,001 - 500,000	13,226,242	0.20%	27	0.04%	4.15%	12,738,486	0.20%	26	0.04%	4.14%
500,001 - 1,000,000	48,207,323	0.74%	73	0.11%	3.97%	44,405,387	0.68%	66	0.10%	3.93%
more	11,276,656	0.17%	8	0.01%	3.69%	10,272,389	0.16%	7	0.01%	3.54%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	4,268,201,604	65.77%	42,414	61.87%	4,208,952,255	64.87%	41,974	61.19%
First Home Refinancing with Capital	1,000,573,033	15.42%	10,069	14.69%	1,037,287,996	15.99%	10,341	15.07%
First Home Refinancing without Capital	239,673,327	3.69%	3,314	4.83%	259,622,336	4.00%	3,514	5.12%
Home Improvements	55,491,784	0.86%	926	1.35%	54,904,871	0.85%	914	1.33%
Liquidity	363,850,497	5.61%	5,118	7.47%	364,522,073	5.62%	5,093	7.42%
Second Home / Holiday Home Purchase	150,389,164	2.32%	1,946	2.84%	151,485,676	2.33%	1,972	2.87%
Second Home Refinancing with Capital	4,691,538	0.07%	43	0.06%	4,422,995	0.07%	42	0.06%
Second Home Refinancing without Capital	552,774	0.01%	7	0.01%	565,544	0.01%	7	0.01%
Subrogation of mortgages - 1st house purchase	405,345,050	6.25%	4,707	6.87%	405,338,501	6.25%	4,731	6.90%
Subrogation of mortgages - 2nd house purchase	1,163,045	0.02%	13	0.02%	973,260	0.02%	10	0.01%
Unknown								
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</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	6,333,135,296	97.58%	66,548	97.07%	3.97%	6,330,628,032	97.57%	66,567	97.04%	3.96%
Seconda Casa	156,796,521	2.42%	2,009	2.93%	4.13%	157,447,474	2.43%	2,031	2.96%	4.13%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	6,489,931,817	100.00%	68,557	100.00%	3.97%	6,488,075,506	100.00%	68,598	100.00%	3.97%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	6,489,931,817	100.00%	68,557	100.00%	3.97%	6,488,075,506	100.00%	68,598	100.00%	3.97%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	6,489,931,817	100.00%	68,557	100.00%	3.97%	6,488,075,506	100.00%	68,598	100.00%	3.97%
More than 1										
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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										
Fondo Solidariet  á										
Forbearance non oneroso										
Forbearance oneroso										
Moratoria ABI										
No Special Scheme	6,489,931,817	100.00%	68,557	100.00%	3.97%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Non onerosa non Forbearanc										
Sospensione per Decesso										
Terremoto Emilia Romagna										
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	314,362,315	4.84%	2,897	4.23%	4.20%	327,941,388	5.05%	3,017	4.23%	4.21%
Not available						215,707,923	3.32%	2,369		4.49%
Not Employed	126,758,892	1.95%	1,576	2.30%	3.86%	134,076,728	2.07%	1,638	2.30%	3.91%
Other Work Agreement	21,345,793	0.33%	251	0.37%	4.30%	10,002,467	0.15%	90	0.37%	4.16%
Pensioner	226,818,305	3.49%	3,906	5.70%	4.14%	239,175,986	3.69%	4,039	5.70%	4.16%
Salaried	5,494,569,431	84.66%	56,894	82.99%	3.94%	5,279,019,245	81.36%	54,688	82.99%	3.91%
Self Employed	294,861,696	4.54%	2,915	4.25%	4.20%	272,148,021	4.19%	2,646	4.25%	4.16%
Student	11,215,385	0.17%	118	0.17%	3.85%	10,003,748	0.15%	111	0.17%	3.75%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	1,980,415,114	30.52%	19,199	28.00%	3.87%	1,915,897,350	29.53%	18,639	28.00%	3.83%
Broker	2,874,323,166	44.29%	28,235	41.18%	4.00%	2,810,789,790	43.32%	27,676	41.18%	3.97%
ING Direct Italy Call Cent	512,652,721	7.90%	6,914	10.09%	4.04%	558,604,382	8.61%	7,335	10.09%	4.08%
ING Direct Italy Web	1,122,540,816	17.30%	14,209	20.73%	4.08%	1,202,783,984	18.54%	14,948	20.73%	4.11%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	68,557	0	0	0	6,489,931,817	100.00%	100.00%
1 Month	0	0	0	0	0	0.00%	0.00%
2 Months	0	0	0	0	0	0.00%	0.00%
> 12 Months	0	0	0	0	0	0.00%	0.00%
Payment Holiday	0	0	0	0	0	0.00%	0.00%
	<b>68,557</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>6,489,931,817</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	6,489,931,817	100.00%	68,557	100.00%	3.97%	6,488,075,506	100.00%	68,598	100.00%	3.97%
Discounted Installments										
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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	1,089	124,869,404.14	1.59%	1.92%	
	<b>1,089</b>	<b>124,869,404.14</b>	<b>1.59%</b>	<b>1.92%</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%]										
[7.50% - 20.00%]										
[1.00% - 7.50%]	1,114,253,885	17.17%	8,453	12.33%	3.99%	997,006,645	15.37%	7,527	10.97%	3.88%
[0.25% - 1.00%]	2,356,783,359	36.31%	22,410	32.69%	3.95%	2,246,067,132	34.62%	21,447	31.26%	3.90%
[0.10% - 0.25%]	1,070,236,657	16.49%	10,576	15.43%	3.88%	1,119,739,613	17.26%	10,907	15.90%	3.94%
[0.00% - 0.10%]	1,948,657,916	30.03%	27,118	39.56%	4.05%	2,125,262,116	32.76%	28,717	41.86%	4.09%
	<b>6,489,931,817</b>	<b>100.00%</b>	<b>68,557</b>	<b>100.00%</b>	<b>3.97%</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		
Reperforming	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%
Default	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%
>12 Months in Arrears	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%
Sofferenza	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%
	<b>0</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</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	Realised Loss /	Realised Loss /
			Original Value Sales proceeds	Other	Foreclosure Legal Others	Value	Outst. Notional Balance in arrears (%)	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%

**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 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>		