

# **Leone Arancio RMBS S.R.L.**



## **Monthly Investor Report**

**05 November 2021**

**Description**

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	07 January 2022

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,837,888,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,528,093,000.00€	2,242,485,000.00 €	1.60%
Class J Notes	IT0005337925	NR	NR	1,552,030,000.00€	1,552,030,000.00 €	No Interest
				<b>€ 5,918,011,000.00</b>	<b>€7,959,130,000.00</b>	

**1. Summary**

All amounts in EURO	Current	At Issue
Reporting Date	05-Nov-21	05-Jul-18
Portfolio Cut off date	01-Oct-21	01-Mar-18
Initial Principal Balance	5,918,011,000.00	7,959,130,000.00
Of wick Cash Available for Replenishment of the Notes	69,907,761.83	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,464,076.63	0.00
Of which Active Outstanding Notional Amount	5,846,639,161.54	7,959,129,900.89
Number of Loans	64,563	77,193
Number of Borrowers	64,563	77,193
Average Principal Balance (Loanparts)	90,557.12	103,106.89
Average Principal Balance (Borrowers)	90,557.12	103,106.89
Coupon: Weighted Average	1.52%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.74%	62.76%
Weighted Average Loan to Market Value	49.47%	52.64%
Seasoning (months): Weighted Average	90.83	61.16
Remaining Tenor (months): Weighted Average	219.32	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.22%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.20%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	361,339,978.42	740,245,298.19
Amount of Principal of Constant Installment loans that will be lost at their maximum maturity	0.00	0,00

**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	AA- / AA (low)	A+ / AA (low)
2. Balance of the principal deficiency Ledger is not equal to zero	0.00%	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	0.68%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.72%	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	0.00%	0.00%

**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	0.10%	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	1,296,647,013	22.18%	13,077	20.25%	2.58%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	110,283,832	1.89%	1,705	2.64%	0.20%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	517,304,522	8.85%	9,694	15.01%	3.22%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	168,002,405	2.87%	1,966	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,754,401,390	64.21%	38,121	59.04%	0.92%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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%	205,675,519	3.52%	1,426	2.21%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	894,040,784	15.29%	10,868	16.83%	0.26%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,255,965,272	21.48%	13,256	20.53%	0.75%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,038,542,990	17.76%	9,225	14.29%	1.29%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	418,526,782	7.16%	4,158	6.44%	1.75%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	738,339,744	12.63%	8,366	12.96%	2.32%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	854,694,859	14.62%	10,133	15.69%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	197,631,641	3.38%	2,439	3.78%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	66,827,981	1.14%	1,071	1.66%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	57,074,087	0.98%	832	1.29%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	32,183,591	0.55%	601	0.93%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	24,861,673	0.43%	429	0.66%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	6,195,563	0.11%	127	0.20%	4.37%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	4,713,344	0.08%	105	0.16%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	11,642,766	0.20%	334	0.52%	4.88%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	7,871,900	0.13%	232	0.36%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	10,427,966	0.18%	317	0.49%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	13,437,186	0.23%	386	0.60%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	6,604,904	0.11%	203	0.31%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	681,231	0.01%	33	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	484,455	0.01%	16	0.02%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	44,292	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	146,199	0.00%	3	0.00%	6.83%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	24,431	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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	13,530,417	0.23%	367	0.57%	0.24%	29,610,965	0.37%	621	0.80%	0.46%
2005	67,596,254	1.16%	1,478	2.29%	0.33%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	165,068,037	2.82%	2,591	4.01%	0.54%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	279,682,349	4.78%	3,844	5.95%	0.85%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	290,586,920	4.97%	4,048	6.27%	0.97%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	245,124,036	4.19%	3,209	4.97%	1.58%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	300,821,989	5.15%	3,437	5.32%	0.86%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	715,605,282	12.24%	7,419	11.49%	0.83%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	302,440,011	5.17%	3,231	5.00%	1.90%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	250,120,918	4.28%	2,675	4.14%	1.89%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	251,549,800	4.30%	2,801	4.34%	1.72%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	356,547,491	6.10%	4,026	6.24%	1.63%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	690,031,639	11.80%	7,462	11.56%	1.78%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	681,149,754	11.65%	6,890	10.67%	2.10%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	775,660,458	13.27%	7,174	11.11%	1.99%	78,806,542	0.99%	640	0.83%	2.38%
2019	453,577,376	7.76%	3,866	5.99%	1.69%					
2020	7,546,433	0.13%	45	0.07%	0.83%					
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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
2018						3,025,065	0.04%	650	0.84%	3.23%
2019						10,625,272	0.13%	867	1.12%	2.18%
2020	143,767	0.00%	4	0.01%	0.51%	20,973,886	0.26%	956	1.24%	1.06%
2021	346,121	0.01%	284	0.44%	1.52%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	6,957,936	0.12%	1,116	1.73%	1.79%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	20,227,239	0.35%	1,292	2.00%	1.46%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	24,903,169	0.43%	1,100	1.70%	1.28%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	50,601,700	0.87%	1,580	2.45%	0.89%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	108,669,173	1.86%	2,863	4.43%	1.23%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	102,733,773	1.76%	2,294	3.55%	1.58%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	118,969,940	2.03%	2,215	3.43%	1.44%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	104,636,215	1.79%	1,786	2.77%	1.41%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	135,374,335	2.32%	2,062	3.19%	0.99%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	237,439,313	4.06%	3,329	5.16%	1.11%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	183,872,603	3.14%	2,505	3.88%	1.61%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	178,657,649	3.06%	2,243	3.47%	1.65%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	155,084,252	2.65%	1,808	2.80%	1.52%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	162,849,313	2.79%	1,766	2.74%	1.06%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	354,403,839	6.06%	3,760	5.82%	1.22%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	315,424,410	5.39%	3,218	4.98%	1.55%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	260,470,239	4.46%	2,658	4.12%	1.83%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	221,242,799	3.78%	2,095	3.24%	1.79%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	201,096,251	3.44%	1,787	2.77%	1.17%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	364,880,365	6.24%	2,902	4.49%	1.11%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	287,909,036	4.92%	2,447	3.79%	1.78%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	308,974,101	5.28%	2,563	3.97%	1.83%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	239,431,826	4.10%	1,994	3.09%	1.68%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	185,000,614	3.16%	1,490	2.31%	1.46%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	314,364,645	5.38%	2,418	3.75%	1.43%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	361,929,210	6.19%	2,807	4.35%	1.93%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	389,938,948	6.67%	2,994	4.64%	1.92%	105,104,887	1.32%	703	0.91%	2.18%
2049	334,923,696	5.73%	2,461	3.81%	1.72%	19,766,453	0.25%	120	0.16%	1.10%
2050	36,319,191	0.62%	229	0.35%	0.99%	31,467,790	0.40%	181	0.23%	0.98%
2051	49,896,723	0.85%	294	0.46%	0.62%	62,084,080	0.78%	345	0.45%	0.75%
2052	23,800,525	0.41%	166	0.26%	1.56%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,013,497	0.09%	32	0.05%	1.74%	7,032,298	0.09%	42	0.05%	2.22%
2054	152,750	0.00%	1	0.00%	1.53%					
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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						487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1						595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	18,560,061	0.32%	113	0.18%	1.00%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	670,269,334	11.46%	5,831	9.03%	1.79%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	726,046,555	12.42%	6,906	10.70%	2.02%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	719,991,053	12.31%	7,511	11.63%	2.07%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	581,300,328	9.94%	6,299	9.76%	1.65%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	325,876,676	5.57%	3,664	5.68%	1.65%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	226,325,122	3.87%	2,514	3.89%	1.77%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	282,841,465	4.84%	3,016	4.67%	1.92%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	465,258,485	7.96%	4,817	7.46%	1.35%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,830,170,083	31.30%	23,892	37.01%	0.90%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**7. Remaining Tenor**

average: 18.28 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	5,340,642	0.09%	1,195	1.85%	1.85%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,771,644	0.29%	1,223	1.89%	1.54%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	25,038,687	0.43%	1,169	1.81%	1.22%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	37,923,111	0.65%	1,238	1.92%	0.99%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	100,561,953	1.72%	2,770	4.29%	1.11%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	109,837,486	1.88%	2,567	3.98%	1.56%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	100,673,124	1.72%	1,932	2.99%	1.52%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	121,846,826	2.08%	2,099	3.25%	1.39%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	126,846,285	2.17%	1,969	3.05%	1.05%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	212,646,670	3.64%	3,039	4.71%	1.05%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	184,150,623	3.15%	2,543	3.94%	1.50%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	184,527,367	3.16%	2,360	3.66%	1.65%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	177,757,390	3.04%	2,110	3.27%	1.59%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	152,147,140	2.60%	1,664	2.58%	1.11%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	260,246,512	4.45%	2,763	4.28%	1.14%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	360,482,372	6.17%	3,764	5.83%	1.45%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	300,242,444	5.14%	3,021	4.68%	1.77%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	235,082,841	4.02%	2,279	3.53%	1.83%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	166,613,785	2.85%	1,482	2.30%	1.27%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	300,224,067	5.13%	2,491	3.86%	1.12%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	369,294,818	6.32%	3,002	4.65%	1.52%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	309,009,779	5.29%	2,589	4.01%	1.83%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	238,844,935	4.09%	1,995	3.09%	1.76%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	185,123,496	3.17%	1,505	2.33%	1.50%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	295,025,449	5.05%	2,277	3.53%	1.39%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	364,968,004	6.24%	2,836	4.39%	1.86%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	339,421,279	5.81%	2,607	4.04%	1.93%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	425,984,690	7.29%	3,189	4.94%	1.80%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	56,728,951	0.97%	365	0.57%	1.17%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	37,839,012	0.65%	235	0.36%	0.69%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	45,437,780	0.78%	285	0.44%	1.20%	161,577,945	2.03%	954	1.24%	1.17%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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	1,819,971,673	31.13%	22,830	35.36%	2.91%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	167,646,996	2.87%	1,963	3.04%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,736,449,947	29.70%	20,189	31.27%	0.43%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,122,570,545	36.30%	19,581	30.33%	1.64%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 9. Interest Reset Dates

Interest Reset Dates	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	1,820,074,379	31.13%	22,831	35.36%	2.90%	2,633,356,653	33.09%	28,823	37.34%	2.91%
Floating Rate BCE	167,646,996	2.87%	1,963	3.04%	2.38%	277,950,797	3.49%	2,783	3.61%	1.36%
Floating Rate EURIBOR	1,736,347,241	29.70%	20,188	31.27%	0.43%	2,482,609,374	31.19%	24,270	31.44%	0.67%
Floating Rate EURIBOR	2,122,570,545	36.30%	19,581	30.33%	1.64%	2,396,966,177	30.12%	19,517	25.28%	1.95%
2018						92,860,560	1.17%	1,007	1.30%	5.23%
2019						68,490,816	0.86%	718	0.93%	4.48%
2020						5,987,164	0.08%	66	0.09%	4.70%
2021						908,358	0.01%	9	0.01%	5.14%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 10.a. 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	1,596,511,934	27.31%	16,389	25.38%	1.60%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,935,685,150	50.21%	32,452	50.26%	1.23%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,890,900	0.05%	30	0.05%	2.42%					
Southern Italy	1,311,551,178	22.43%	15,692	24.30%	2.07%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 10.b. 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
IT	5,727,635,130	97.96%	63,321	98.08%	1.52%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	119,004,031	2.04%	1,242	1.92%	1.74%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

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

<b>average: 49.47%</b> Current Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	974,785,269	16.67%	20,506	31.76%	1.36%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	764,854,725	13.08%	8,827	13.67%	1.27%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	950,542,650	16.26%	9,268	14.35%	1.29%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,138,589,575	19.47%	9,897	15.33%	1.47%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,308,181,378	22.37%	10,769	16.68%	1.76%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	709,685,565	12.14%	5,296	8.20%	1.98%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**11b. Original Loan to Market Value**

<b>average: 64.74%</b> Original Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	201,044,132	3.44%	4,496	6.96%	1.80%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	323,487,522	5.53%	5,671	8.78%	1.59%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	569,330,915	9.74%	8,097	12.54%	1.46%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	753,393,470	12.89%	9,028	13.98%	1.39%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,160,606,365	19.85%	12,329	19.10%	1.45%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,838,776,759	48.55%	24,942	38.63%	1.58%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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	375,010,178	6.41%	9,993	15.48%	2.36%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	774,133,589	13.24%	13,314	20.62%	1.96%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	946,258,359	16.18%	12,207	18.91%	1.76%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,041,665,027	17.82%	10,732	16.62%	1.62%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	685,703,866	11.73%	5,784	8.96%	1.49%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	674,325,921	11.53%	5,178	8.02%	1.24%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	329,570,018	5.64%	2,213	3.43%	1.13%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	320,052,502	5.47%	2,005	3.11%	1.04%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	140,146,749	2.40%	766	1.19%	1.06%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	166,630,394	2.85%	898	1.39%	0.89%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	68,025,819	1.16%	317	0.49%	0.93%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	73,565,977	1.26%	337	0.52%	0.85%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	33,413,774	0.57%	138	0.21%	0.89%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	53,076,539	0.91%	214	0.33%	0.81%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	17,255,195	0.30%	62	0.10%	0.78%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	20,705,048	0.35%	79	0.12%	0.71%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	10,571,467	0.18%	36	0.06%	0.54%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	28,885,804	0.49%	90	0.14%	0.68%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	74,295,452	1.27%	183	0.28%	0.52%	103,623,611	1.30%	224	0.29%	0.91%
more	13,347,483	0.23%	17	0.03%	0.40%	19,011,069	0.24%	19	0.02%	0.62%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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	94,609	0.00%	198	0.31%	2.22%					
1,000 - 8,000	5,282,302	0.09%	1,215	1.88%	2.38%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	36,116,711	0.62%	2,495	3.86%	1.80%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	433,975,055	7.42%	11,852	18.36%	1.85%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	801,616,318	13.71%	12,803	19.83%	1.73%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,064,860,235	18.21%	12,223	18.93%	1.66%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,073,119,151	18.35%	9,590	14.85%	1.61%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	859,612,901	14.70%	6,300	9.76%	1.46%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	565,572,958	9.67%	3,509	5.44%	1.38%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	340,680,621	5.83%	1,832	2.84%	1.25%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	217,000,784	3.71%	1,028	1.59%	1.21%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	131,654,633	2.25%	558	0.86%	1.11%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	83,842,415	1.43%	321	0.50%	1.05%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	58,458,142	1.00%	204	0.32%	0.96%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	34,598,385	0.59%	111	0.17%	0.98%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	25,766,744	0.44%	77	0.12%	0.93%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	25,372,719	0.43%	70	0.11%	0.86%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	14,710,463	0.25%	38	0.06%	0.59%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	13,564,752	0.23%	33	0.05%	0.71%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	9,593,504	0.16%	22	0.03%	0.83%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	7,385,699	0.13%	16	0.02%	0.49%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,803,846	0.10%	12	0.02%	0.66%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	32,546,499	0.56%	51	0.08%	0.53%	54,556,856	0.69%	87	0.11%	0.91%
more	5,409,716	0.09%	5	0.01%	0.57%	13,695,041	0.17%	12	0.02%	0.77%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**14. Loan Purpose**

Loan Purpose	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
Liquidity	572,826,113	9.80%	7,627	11.81%	2.09%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,611,176,995	61.77%	38,644	59.85%	1.40%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	734,252,835	12.56%	7,002	10.85%	1.86%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	50,847,621	0.87%	867	1.34%	2.21%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	707,537,207	12.10%	8,180	12.67%	1.34%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	169,657,329	2.90%	2,239	3.47%	1.32%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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	5,708,775,303	97.64%	62,558	96.89%	1.53%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	137,863,858	2.36%	2,005	3.11%	1.22%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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	5,846,639,162	100.00%	64,563	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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	5,846,639,162	100.00%	64,563	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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	5,845,887,582	99.99%	64,558	99.99%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	751,580	0.01%	5	0.01%	0.00%					
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

### 19. Payment Holidays

Payment Holidays	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 Payment Holidays	5,756,430,328	98.46%	63,794	98.81%	1.50%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	90,208,833	1.54%	769	1.19%	0.02%					
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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
Employed	4,766,128,886	81.52%	53,135	82.30%	1.57%	6,430,362,845	80.79%	63,343	82.30%	1.96%
Other	16,266,663	0.28%	161	0.25%	0.90%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	102,400,713	1.75%	1,803	2.79%	2.07%	129,783,371	1.63%	1,852	2.79%	2.36%
Self-employed	931,177,961	15.93%	8,969	13.89%	1.23%	1,331,046,431	16.72%	11,202	13.89%	1.64%
Temporary	20,371,180	0.35%	308	0.48%	1.49%	31,649,115	0.40%	386	0.48%	1.81%
Unemployed	10,293,758	0.18%	187	0.29%	1.88%	13,281,201	0.17%	201	0.29%	2.19%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</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
Broker	3,453,202,107	59.06%	35,286	54.65%	1.77%	4,177,491,051	52.49%	37,662	54.65%	2.17%
ING	1,735,718,060	29.69%	21,828	33.81%	1.19%	2,729,690,143	34.30%	29,346	33.81%	1.67%
MOL	657,718,995	11.25%	7,449	11.54%	1.08%	1,051,948,706	13.22%	10,185	11.54%	1.53%
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 22. Renegotiations

Kind of Renegotiation	Nr of Loans	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt	Overall renegotiation limit
Floating to Floating	4	729,165.13	0.01%	0.01%	
Floating to Fixed	5,261	504,510,716.33	8.15%	8.63%	
Fixed to Fixed	739	50,746,632.50	1.14%	0.87%	
	<b>6,004</b>	<b>555,986,513.96</b>	<b>9.30%</b>	<b>9.51%</b>	<b>30%</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	5,846,639,162	100.00%	64,563	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments										
	<b>5,846,639,162</b>	<b>100.00%</b>	<b>64,563</b>	<b>100.00%</b>	<b>1.52%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 24. 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	63,145	0	1,237	1,237	5,693,692,785	97.80%	97.38%
0 - 1 Month	233	92,097	35,773	127,870	22,075,829	0.36%	0.38%
1 - 2 Months	94	65,894	30,915	96,809	9,237,094	0.15%	0.16%
2 - 3 Months	69	78,259	38,280	116,539	7,176,048	0.11%	0.12%
3 - 4 Months	30	34,636	20,581	55,217	2,841,685	0.05%	0.05%
4 - 5 Months	47	95,730	35,246	130,975	4,220,183	0.07%	0.07%
5 - 6 Months	25	59,897	29,481	89,378	2,649,012	0.04%	0.05%
6 - 7 Months	21	54,565	22,700	77,264	1,899,931	0.03%	0.03%
7 - 8 Months	13	54,568	17,100	71,668	1,557,108	0.02%	0.03%
8 - 9 Months	14	47,614	19,356	66,970	1,085,099	0.02%	0.02%
9 - 10 Months	17	55,314	22,288	77,601	1,181,263	0.03%	0.02%
10 - 11 Months	12	68,256	25,918	94,174	1,529,409	0.02%	0.03%
11 - 12 Months	10	38,638	17,543	56,181	847,329	0.02%	0.01%
> 12 Months	64	526,525	190,015	716,540	6,437,553	0.10%	0.11%
Payment Holiday	769	192,084	116,975	309,060	90,208,833	1.19%	1.54%
	<b>64,563</b>	<b>1,464,077</b>	<b>623,406</b>	<b>2,087,483</b>	<b>5,846,639,162</b>	<b>100.00%</b>	<b>100.00%</b>

**25. 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	304	90,366.60	37,347.84	127,714.44	28,955,014.25	30,195,584.86	0.47%	0.50%
≥ 6 Months in Arrears	24	80,762.22	33,128.84	113,891.06	1,980,703.03		0.04%	0.03%
Default	588	503,187.61	233,498.80	736,686.41	63,637,649.91	64,963,535.96	0.91%	1.09%
Incaglio	0						0.00%	
>12 Months in Arrears	64	526,524.72	190,015.00	716,539.72	6,437,552.95	5,751,855.56	0.10%	0.11%
Sofferenza	103	0.00	0.00	0.00	9,813,267.43	9,813,267.43	0.16%	0.17%
	<b>1,083</b>	<b>1,200,841.15</b>	<b>493,990.48</b>	<b>1,694,831.63</b>	<b>110,824,187.57</b>	<b>110,724,243.81</b>	<b>1.68%</b>	<b>1.90%</b>

**26a. 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%

**26b. 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%

**26c. Realised Losses: Changed**

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%



## 27. Transaction Parties

### ISSUER

**Leone Arancio RMBS S.r.l.**  
 Foro Buonaparte 70  
 20121 Milano  
 Italia

### SOLE ARRANGER

**ING Bank N.V.**  
 Bijlmerplein 888  
 1102 MG Amsterdam  
 The Netherlands

### REPRESENTATIVE OF THE NOTEHOLDERS

**TMF Trustee Limited**  
 6 St Andrew Street  
 London, EC4A 3AE  
 United Kingdom

### CASH MANAGER, CALCULATION AGENT

**ING Bank N.V.**  
 Avenue Marnix 24  
 1000 Brussels  
 Belgium

### DUTCH ACCOUNT BANK, PRINCIPAL PAYING AGENT

**ING Bank N.V.**  
 Bijlmerplein 888  
 1102 MG Amsterdam  
 The Netherlands

### CORPORATE SERVICES PROVIDER

**TMF Management Italy S.r.l.**  
 Foro Buonaparte 70  
 20121 Milan  
 Italy

### ORIGINATOR, SERVICER, LIQUIDITY FACILITY PROVIDER

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

Viale Fulvio Testi, 250  
 20125 Milano  
 Italy

### RATING AGENCY

**DBRS Ratings Limited**

20 Fenchurch Street,  
 31st Floor  
 London, EC3M 3BY  
 United Kingdom

### RATING AGENCY

**Fitch Ratings**

30 North Colonnade  
 Canary Wharf  
 London E14 5GN,  
 United Kingdom

### LEGAL ADVISERS

*To the Sole Arranger and the Sole  
 Lead Manager as to Italian law and  
 Italian taxation law*

**Studio Legale Associato in  
 associazione con Clifford Chance**  
 Piazzetta M. Bossi, 3  
 20121 Milan  
 Italy

*as to Dutch law*

**Clifford Chance LLP**

Droogbak 1A  
 1013 GE Amsterdam  
 The Netherlands

*as to English law*

**Clifford Chance LLP**

10 Upper Bank Street  
 London, E14 5JJ  
 United Kingdom

*To the Representative of the  
 Noteholders as to Italian law*

**Studio Legale Associato  
 Allen & Overy**  
 Via Manzoni, 41-43  
 20121 Milan  
 Italy

### LISTING AGENT

**The Bank of New York Mellon  
 (Luxembourg) S.A.,**

Vertigo Building - Polaris  
 2-4 rue Eugène Ruppert  
 2453 Luxembourg