Leone Arancio RMBS S.R.L.



Monthly Investor Report

06 August 2019



Leone Arancio RMBS S.R.L.

Description

Issue Date5 July 2018Final Maturity Date04 October 2078Next Payment Date04 October 2019

Notes	ISIN	Ratings	5	Current Principal Balance In	itial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA(high)(sf)	AAsf	4,164,615,000.00€	4,164,615,000.00 € 3-	M EURIBOR + 0.879
Class A2 Notes	IT0005337917	AA(high)(sf)	AAsf	2,242,485,000.00€	2,242,485,000.00 €	1.60%
Class J Notes	IT0005337925	NR	NR	1,552,030,000.00€	1,552,030,000.00 €	No Interes
				€ 7,959,130,000.00	€7,959,130,000.00	
1. Summary						
All amounts in EUI	RO				Current	At Issue
Reporting Date					06-Aug-19	05-Jul-18
Portfolio Cut off da	ate				01-Jul-19	01-Mar-18
Initial Principal Bal	lance				7,959,130,000.00	7,959,130,000.00
Of wich Cash A	Available for Replen	ishment of the Note	es		95,032,642.53	99,11
Of which Realis	sed Loss				0.00	0.00
Of which Princi	pal in Arrears				572,534.17	0.00
Of which Active	e Outstanding Notio	nal Amount			7,863,524,823.30	7,959,129,900.89
Number of	f Loans				78,650	77,193
Number of	f Borrowers				78,650	77,193
Average P	Principal Balance (L	oanparts)			99,981.24	103,106.89
Average P	Principal Balance (B	orrowers)			99,981.24	103,106.89
Coupon: V	Veighted Average				2.09%	1.91%
N	linimum				0.00%	0.00%
N	laximum				7.20%	7.20%
•	Average Original Lo		е		63.90%	62.76%
•	Average Loan to M				52.83%	52.64%
_	g (months): Weighte	-			66.43	61.16
_	g Tenor (months): V				237.64	238.71
Weighted	Average Interest Ra	ate on Fixed Intere	st Rate Loans	3	3.30%	3.38%
•	Average Interest Ra				0.83%	4.37%
Weighted	Average Spread or	Floating Rate Loa	ns		1.50%	1.64%
Total Set-	off Risk				529,640,355.37	740,245,298.19
Amount of maximum	f Principal of Consta maturity	ant Installment loan	is that will be	lost at their	0.00	0,00
Stop Re	plenishment C	riteria			<u>Current</u>	<u>Initia</u>
	e long-term rating of and "BBB(high) by [ot fall below, r	espectively, "A" by	AA- / AA (low)	A+ / AA (low)
2. Bala	ance of the principa	l deficiency Ledger	is not equal	to zero	0.00%	0.00%
3. The	Cumulative Gross	Default Ratio exce	ed 2.25%		0.17%	0.00%
4. The	Quarterly Delinque	ency Ratio exceed (0.75%		0.46%	0.00%
5. The	balance of main tra	ansaction account i	is higher than	the Amoritsation Amount Limit (1	0%) 0.01%	0.00%

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

0.00%

0.18%



2. Product Type

		Curre	nt Period			Issue Date					
Product Type	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	1,910,051,500	24.29%	17,317	22.02%	2.67%	1,560,772,515	19.61%	13,840	17.93%	2.69%	
Rata Costante	166,750,656	2.12%	1,992	2.53%	0.83%	206,875,696	2.60%	2,235	2.90%	4.37%	
Fixed	818,496,489	10.41%	12,700	16.15%	3.30%	977,413,850	12.28%	14,111	18.28%	3.38%	
Floating (BCE)	235,599,617	3.00%	2,488	3.16%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%	
Floating (EURIBOR)	4,732,626,562	60.18%	44,153	56.14%	1.67%	4,930,685,084	61.95%	44,171	57.22%	1.30%	
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

3. Loan Coupon

		Curre	nt Period				Issu	e Date		
average: 2.09% Coupon Loan Part (%)	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%	2,707,216	0.03%	17	0.02%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	821,854,201	10.45%	8,686	11.04%	0.28%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,220,935,900	15.53%	12,903	16.41%	0.69%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	164,134,907	2.09%	1,705	2.17%	1.13%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	454,490,704	5.78%	3,840	4.88%	1.81%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	2,162,064,819	27.49%	19,346	24.60%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,936,059,994	24.62%	18,334	23.31%	2.74%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	415,129,765	5.28%	4,308	5.48%	3.12%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	174,565,186	2.22%	1,910	2.43%	3.38%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	190,922,587	2.43%	2,112	2.69%	3.62%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	105,700,199	1.34%	1,510	1.92%	3.88%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	65,176,595	0.83%	927	1.18%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	20,741,792	0.26%	364	0.46%	4.37%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	19,244,361	0.24%	386	0.49%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	29,715,513	0.38%	570	0.72%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	17,786,660	0.23%	424	0.54%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	20,904,243	0.27%	428	0.54%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	25,772,260	0.33%	532	0.68%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	12,131,472	0.15%	264	0.34%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	1,939,629	0.02%	50	0.06%	6.05%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	974,880	0.01%	23	0.03%	6.40%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	213,130	0.00%	5	0.01%	6.56%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	170,598	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	188,214	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%



4. Origination Year

		Curr	ent Period				lss	sue Date		
Origination Year	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	22,584,595	0.29%	552	0.70%	0.43%	29,610,965	0.37%	621	0.80%	0.46%
2005	101,166,610	1.29%	2,006	2.55%	0.52%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	233,609,605	2.97%	3,393	4.31%	0.82%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	388,090,813	4.94%	4,618	5.87%	1.17%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	415,059,744	5.28%	4,929	6.27%	1.25%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	354,106,710	4.50%	4,083	5.19%	1.86%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	400,049,779	5.09%	4,264	5.42%	1.10%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	942,581,944	11.99%	9,045	11.50%	1.08%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	421,093,566	5.36%	4,026	5.12%	2.59%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	347,145,782	4.41%	3,300	4.20%	2.87%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	349,688,351	4.45%	3,486	4.43%	2.83%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	508,986,893	6.47%	5,073	6.45%	2.67%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	1,071,706,350	13.63%	10,128	12.88%	2.44%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	1,005,586,388	12.79%	8,993	11.43%	2.65%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	1,066,877,847	13.57%	8,855	11.26%	2.62%	78,806,542	0.99%	640	0.83%	2.38%
2019	235,189,846	2.99%	1,899	2.41%	2.36%					
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%



5. Maturity Year

		Curr	ent Period				lss	sue Date		
Maturity Year	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	690,625	0.01%	344	0.44%	1.84%	10,625,272	0.13%	867	1.12%	2.18%
2020	8,449,185	0.11%	872	1.11%	1.10%	20,973,886	0.26%	956	1.24%	1.06%
2021	26,078,797	0.33%	1,451	1.84%	1.73%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	36,001,660	0.46%	1,395	1.77%	2.01%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	54,749,877	0.70%	1,604	2.04%	1.74%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	51,249,803	0.65%	1,255	1.60%	1.63%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	87,401,384	1.11%	1,774	2.26%	1.24%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	183,780,354	2.34%	3,368	4.28%	1.50%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	165,037,622	2.10%	2,741	3.49%	1.95%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	176,184,255	2.24%	2,543	3.23%	1.93%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	148,294,637	1.89%	1,977	2.51%	1.78%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	187,356,024	2.38%	2,327	2.96%	1.47%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	341,854,340	4.35%	4,010	5.10%	1.49%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	254,874,491	3.24%	2,944	3.74%	2.07%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	252,594,476	3.21%	2,723	3.46%	2.24%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	193,450,653	2.46%	1,941	2.47%	2.08%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	219,870,035	2.80%	2,107	2.68%	1.65%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	499,361,223	6.35%	4,715	5.99%	1.68%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	424,356,608	5.40%	3,926	4.99%	2.05%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	355,555,740	4.52%	3,273	4.16%	2.40%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	252,871,869	3.22%	2,140	2.72%	2.33%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	262,888,642	3.34%	2,141	2.72%	1.77%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	496,313,690	6.31%	3,688	4.69%	1.63%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	397,182,232	5.05%	3,119	3.97%	2.43%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	402,610,278	5.12%	3,104	3.95%	2.63%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	256,739,480	3.26%	2,005	2.55%	2.58%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	250,327,393	3.18%	1,886	2.40%	2.50%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	473,213,548	6.02%	3,402	4.33%	2.21%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	528,637,222	6.72%	3,797	4.83%	2.52%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	540,135,886	6.87%	3,850	4.90%	2.56%	105,104,887	1.32%	703	0.91%	2.18%
2049	216,770,230	2.76%	1,514	1.92%	2.25%	19,766,453	0.25%	120	0.16%	1.10%
2050	27,750,641	0.35%	166	0.21%	1.07%	31,467,790	0.40%	181	0.23%	0.98%
2051	57,396,909	0.73%	327	0.42%	0.81%	62,084,080	0.78%	345	0.45%	0.75%
2052	27,565,226	0.35%	185	0.42 %	2.31%	31,294,473	0.39%	207	0.43%	1.97%
2053	5,929,792	0.08%	36	0.05%	3.06%	7,032,298	0.09%	42	0.05%	2.22%
2000	7,863,524,823	100.00%	78,650	100.00%		7,959,129,901	100.00%	77,193	100.00%	1.91%



6. Seasoning

		Curr	ent Period			Issue Date				
average: 5.54 Seasoning (years)	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	235,697,181	3.00%	1,904	2.42%	2.36%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	587,456,468	7.47%	4,779	6.08%	2.57%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	967,754,539	12.31%	8,366	10.64%	2.66%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	1,155,233,872	14.69%	10,700	13.60%	2.54%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	702,048,151	8.93%	6,821	8.67%	2.51%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	443,327,079	5.64%	4,374	5.56%	2.74%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	284,739,003	3.62%	2,838	3.61%	2.87%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	423,422,967	5.38%	4,015	5.10%	2.85%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	765,508,036	9.73%	7,097	9.02%	1.41%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	620,361,718	7.89%	6,469	8.23%	1.07%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	288,512,370	3.67%	3,175	4.04%	1.63%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,389,463,439	17.67%	18,112	23.03%	1.16%	983,915,951	12.36%	12,548	16.26%	1.16%
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%



7. Remaining Tenor

		Cur	rent Period				ls	sue Date		
average: 19.80 Remaining Tenor (years)	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	2,899,462	0.04%	675	0.86%	1.24%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,011,028	0.20%	1,171	1.49%	1.44%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	32,666,700	0.42%	1,509	1.92%	1.97%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	41,604,467	0.53%	1,427	1.81%	1.94%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	64,157,379	0.82%	1,679	2.13%	1.57%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	49,316,618	0.63%	1,088	1.38%	1.49%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	137,003,100	1.74%	2,627	3.34%	1.29%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	186,521,700	2.37%	3,328	4.23%	1.75%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	165,439,415	2.10%	2,530	3.22%	2.00%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	182,923,004	2.33%	2,514	3.20%	1.78%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	130,256,976	1.66%	1,681	2.14%	1.72%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	263,560,100	3.35%	3,135	3.99%	1.42%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	320,905,221	4.08%	3,797	4.83%	1.72%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	259,590,801	3.30%	2,863	3.64%	2.16%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	227,460,766	2.89%	2,394	3.04%	2.23%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	177,939,854	2.26%	1,741	2.21%	1.86%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	317,362,109	4.04%	2,975	3.78%	1.57%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	520,438,783	6.62%	4,943	6.28%	1.84%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	399,263,456	5.08%	3,624	4.61%	2.23%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	324,213,742	4.12%	2,914	3.71%	2.40%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	211,867,476	2.69%	1,722	2.19%	2.08%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	343,886,598	4.37%	2,733	3.47%	1.75%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	502,593,137	6.39%	3,726	4.74%	1.83%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	401,419,594	5.10%	3,187	4.05%	2.61%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	347,533,573	4.42%	2,663	3.39%	2.59%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	227,700,778	2.90%	1,750	2.23%	2.61%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	311,003,731	3.96%	2,295	2.92%	2.33%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	556,556,906	7.08%	3,975	5.05%	2.33%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	499,924,168	6.36%	3,580	4.55%	2.56%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	512,676,093	6.52%	3,626	4.61%	2.44%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	128,828,088	1.64%	778	0.99%	1.35%	161,577,945	2.03%	954	1.24%	1.17%
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%



8. Interest Type

		Curre	nt Period			Issue Date				
Interest Type	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	2,748,552,402	34.95%	30,256	38.47%	2.87%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	235,599,617	3.00%	2,488	3.16%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	2,274,035,738	28.92%	23,963	30.47%	0.61%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,605,337,066	33.13%	21,943	27.90%	2.52%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%

9. Interest Reset Dates

		Cur	rent Period	ı		Issue Date				
Interest Reset Dates	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	2,728,547,989	34.70%	30,017	38.17%	2.86%	2,625,202,113	32.98%	28,752	37.25%	2.92%
Floating	4,968,226,179	63.18%	46,641	59.30%	1.70%	5,131,405,213	64.47%	46,259	59.93%	1.30%
2017	18,769,242	0.24%	251	0.32%	0.20%	23,027,007	0.29%	268	0.35%	0.30%
2018	83,979,113	1.07%	1,019	1.30%	0.22%	104,022,751	1.31%	1,120	1.45%	5.17%
2019	57,803,558	0.74%	650	0.83%	1.50%	68,577,294	0.86%	719	0.93%	4.48%
2020	5,485,874	0.07%	65	0.08%	4.71%	5,987,164	0.08%	66	0.09%	4.70%
2021	712,868	0.01%	7	0.01%	5.16%	908,358	0.01%	9	0.01%	5.14%
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%

10.a. Geography Region

		Curr	ent Period			Issue Date					
Region	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	s % of Total	Weighted Average Coupon	
Central Italy	2,204,712,226	28.04%	20,421	25.96%	2.15%	2,284,803,894	28.71%	20,473	26.52%	2.00%	
Northern Italy	3,893,856,586	49.52%	39,289	49.95%	1.85%	4,078,583,737	51.24%	39,896	51.68%	1.69%	
Not Available	2,459,696	0.03%	26	0.03%	2.88%						
Southern Italy	1,762,496,315	22.41%	18,914	24.05%	2.53%	1,595,742,270	20.05%	16,824	21.79%	2.35%	
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

10.b. Borrower Nationality

		Curr	ent Period			Issue Date					
Region	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	s % of Total	Weighted Average Coupon	
IT	7,726,765,670	98.26%	77,330	98.32%	2.08%	7,842,806,447	98.54%	76,109	98.60%	1.91%	
others	136,759,154	1.74%	1,320	1.68%	2.30%	116,323,454	1.46%	1,084	1.40%	2.05%	
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	



11a. Current Loan to Market Value

		Cur	rent Period				Į.	ssue Date		
average: 52.83% Current Loan to Market Value (%)	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%	1,054,577,277	13.41%	20,461	26.02%	1.78%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	914,885,049	11.63%	10,276	13.07%	1.73%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,180,563,593	15.01%	11,109	14.12%	1.79%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,435,091,082	18.25%	11,997	15.25%	1.91%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,613,596,608	20.52%	12,633	16.06%	2.33%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,664,811,214	21.17%	12,174	15.48%	2.60%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 63.90%	•	Cur	rent Period		_	Issue Date					
Original Loan to Market Value (%)	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%	302,965,521	3.85%	5,832	7.42%	2.25%	344,406,862	4.33%	6,343	8.22%	2.15%	
30.01% - 40.00%	474,479,898	6.03%	7,116	9.05%	2.04%	533,070,197	6.70%	7,482	9.69%	1.97%	
40.01% - 50.00%	819,624,145	10.42%	10,181	12.94%	1.99%	896,988,675	11.27%	10,459	13.55%	1.89%	
50.01% - 60.00%	1,054,771,520	13.41%	11,227	14.27%	1.91%	1,136,740,722	14.28%	11,469	14.86%	1.80%	
60.01% - 70.00%	1,583,757,825	20.14%	15,061	19.15%	2.01%	1,691,546,322	21.25%	15,251	19.76%	1.87%	
70.01% - 80.00%	3,627,925,914	46.14%	29,233	37.17%	2.18%	3,356,377,122	42.17%	26,189	33.93%	1.95%	
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	



12. Original Notional Amount

		Cur	rent Period	i		Issue Date					
Aggregate Outstanding Notional	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	517,284,222	6.58%	12,112	15.40%	2.76%	494,745,050	6.22%	11,521	14.92%	2.65%	
75,001 - 100,000	1,063,484,547	13.52%	16,389	20.84%	2.45%	1,087,119,929	13.66%	16,297	21.11%	2.31%	
100,001 - 125,000	1,287,560,396	16.37%	14,957	19.02%	2.28%	1,297,589,908	16.30%	14,739	19.09%	2.14%	
125,001 - 150,000	1,400,515,690	17.81%	13,091	16.64%	2.19%	1,397,791,153	17.56%	12,786	16.56%	2.02%	
150,001 - 175,000	916,063,003	11.65%	7,035	8.94%	2.10%	898,608,927	11.29%	6,760	8.76%	1.90%	
175,001 - 200,000	901,506,604	11.46%	6,297	8.01%	1.86%	916,781,389	11.52%	6,237	8.08%	1.66%	
200,001 - 225,000	428,378,293	5.45%	2,618	3.33%	1.77%	433,204,321	5.44%	2,592	3.36%	1.60%	
225,001 - 250,000	425,719,788	5.41%	2,405	3.06%	1.66%	439,979,253	5.53%	2,407	3.12%	1.47%	
250,001 - 275,000	183,197,147	2.33%	913	1.16%	1.71%	189,555,104	2.38%	916	1.19%	1.48%	
275,001 - 300,000	226,228,633	2.88%	1,086	1.38%	1.45%	244,670,877	3.07%	1,126	1.46%	1.29%	
300,001 - 325,000	90,207,768	1.15%	381	0.48%	1.54%	97,193,845	1.22%	396	0.51%	1.30%	
325,001 - 350,000	96,844,463	1.23%	395	0.50%	1.44%	104,170,218	1.31%	409	0.53%	1.24%	
350,001 - 375,000	43,520,296	0.55%	162	0.21%	1.45%	49,417,607	0.62%	177	0.23%	1.29%	
375,001 - 400,000	70,442,451	0.90%	255	0.32%	1.39%	72,835,913	0.92%	253	0.33%	1.24%	
400,001 - 425,000	23,035,289	0.29%	75	0.10%	1.40%	23,239,461	0.29%	72	0.09%	1.18%	
425,001 - 450,000	29,859,746	0.38%	101	0.13%	1.22%	34,100,343	0.43%	109	0.14%	1.14%	
450,001 - 475,000	13,257,725	0.17%	40	0.05%	1.08%	15,040,926	0.19%	43	0.06%	0.96%	
475,001 - 500,000	37,253,604	0.47%	108	0.14%	1.15%	40,450,997	0.51%	110	0.14%	1.09%	
500,001 - 1,000,000	92,617,986	1.18%	212	0.27%	0.91%	103,623,611	1.30%	224	0.29%	0.91%	
more	16,547,174	0.21%	18	0.02%	0.80%	19,011,069	0.24%	19	0.02%	0.62%	
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	



13. Outstanding Notional Amount

		Cu	rrent Perio	d			ls	sue Date		
Aggregate Outstanding Notional	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	58,478	0.00%	122	0.16%	2.09%					
1,000 - 8,000	4,078,514	0.05%	873	1.11%	1.90%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	36,034,785	0.46%	2,511	3.19%	2.25%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	427,540,902	5.44%	11,306	14.38%	2.23%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	910,006,651	11.57%	14,433	18.35%	2.20%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,342,483,083	17.07%	15,368	19.54%	2.18%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,403,002,436	17.84%	12,525	15.92%	2.19%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,230,781,600	15.65%	9,009	11.45%	2.11%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	868,215,627	11.04%	5,379	6.84%	2.04%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	555,871,165	7.07%	2,986	3.80%	1.99%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	333,712,352	4.24%	1,578	2.01%	1.86%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	228,410,002	2.90%	968	1.23%	1.90%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	132,585,777	1.69%	507	0.64%	1.76%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	100,563,148	1.28%	351	0.45%	1.71%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	67,263,553	0.86%	215	0.27%	1.65%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	46,828,930	0.60%	139	0.18%	1.69%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	29,647,028	0.38%	82	0.10%	1.72%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	31,412,760	0.40%	81	0.10%	1.52%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	18,128,044	0.23%	44	0.06%	1.28%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	19,151,172	0.24%	44	0.06%	1.41%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	13,900,152	0.18%	30	0.04%	1.09%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	8,737,435	0.11%	18	0.02%	1.37%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	47,162,335	0.60%	74	0.09%	0.96%	54,556,856	0.69%	87	0.11%	0.91%
more	7,948,896	0.10%	7	0.01%	1.18%	13,695,041	0.17%	12	0.02%	0.77%
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%



14. Loan Purpose

_		Curr	ent Period			Issue Date					
Loan Purpose	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loan	s % of Total	Weighted Average Coupon	
Liquidity	748,031,210	9.51%	8,704	11.07%	2.62%	667,570,685	8.39%	7,421	9.61%	2.32%	
Purchase	4,797,770,367	61.01%	47,230	60.05%	1.99%	4,880,763,715	61.32%	46,731	60.54%	1.80%	
Refinance	958,131,807	12.18%	8,311	10.57%	2.42%	853,032,762	10.72%	7,387	9.57%	2.16%	
Renovation	70,171,169	0.89%	1,002	1.27%	2.76%	62,376,455	0.78%	832	1.08%	2.54%	
Subrogation	1,042,820,475	13.26%	10,599	13.48%	1.90%	1,212,421,500	15.23%	11,744	15.21%	1.93%	
Substitution	246,599,796	3.14%	2,804	3.57%	1.74%	282,964,784	3.56%	3,078	3.99%	1.97%	
Unknown											
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

15. Occupancy Status

		Cur	rent Period	d		Issue Date				
Occupancy Status	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	7,668,941,157	97.53%	76,053	96.70%	2.09%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	194,583,667	2.47%	2,597	3.30%	1.84%	221,206,041	2.78%	2,750	3.56%	1.65%
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%

16. Interest Payment Frequency

		Curre	ent Period		Issue Date					
Interest Payment Frequency	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	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%

17. ING Staff at Date of Origination

		Curr	ent Period			Issue Date					
ING Staff at Date of Origination	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	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	



18. Number of Loans Per Borrower

		Curr	ent Period			Issue Date					
Number of Loans Per Borrower	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loa	ns % of Total	Weighted Average Coupon	
1	7,861,968,431	99.98%	78,633	99.98%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	
More than 1	1,556,392	0.02%	17	0.02%	0.00%						
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

19. Payment Holidays

		Curre	nt Period			Issue Date				
Payment Holidays	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	7,856,475,174	99.91%	78,581	99.91%	2.08%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays pursuant Law Decree n. 39										
Payment Holidays Moratoria ABI	7,049,649	0.09%	69	0.09%	0.00%					
Payment Holidays pursuant Law Decree n. 132										
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%

20. Employment Type

		Curre	ent Period			Issue Date					
Employment Type	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	6,413,268,847	81.56%	64,838	82.44%	2.13%	6,430,362,845	80.79%	63,343	82.44%	1.96%	
Other	19,624,679	0.25%	193	0.25%	1.22%	23,006,938	0.29%	209	0.25%	1.16%	
Pensioner	140,994,992	1.79%	2,088	2.65%	2.67%	129,783,371	1.63%	1,852	2.65%	2.36%	
Self-employed	1,244,984,935	15.83%	10,922	13.89%	1.78%	1,331,046,431	16.72%	11,202	13.89%	1.64%	
Temporary	30,044,403	0.38%	385	0.49%	2.01%	31,649,115	0.40%	386	0.49%	1.81%	
Unemployed	14,606,967	0.19%	224	0.28%	2.50%	13,281,201	0.17%	201	0.28%	2.19%	
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

21. Underwriting Source

		Curre	ent Period			Issue Date					
Underwriting Source	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	4,534,124,112	57.66%	41,981	53.38%	2.37%	4,177,491,051	52.49%	37,662	53.38%	2.17%	
ING	2,428,959,088	30.89%	27,427	34.87%	1.74%	2,729,690,143	34.30%	29,346	34.87%	1.67%	
MOL	900,441,623	11.45%	9,242	11.75%	1.59%	1,051,948,706	13.22%	10,185	11.75%	1.53%	
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%	

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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	1	268,230.44	0.00%	0.00%	
Floating to Fixed	1,528	150,591,649.20	1.94%	1.92%	
Fixed to Fixed	282	24,150,101.92	0.36%	0.31%	
	1,811	175,009,981.56	2.30%	2.23%	30%

23. Discounted Instalments

		Current Period					Issue Date					
Discounted Instalments	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	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%		
Discounted Installments												
	7,863,524,823	100.00%	78,650	100.00%	2.09%	7,959,129,901	100.00%	77,193	100.00%	1.91%		

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	78,126	0	2,424	2,424	7,806,013,884	99.33%	99.27%
0 - 1 Month	245	95,628	45,512	141,141	27,410,395	0.31%	0.35%
1 - 2 Months	85	70,260	36,691	106,951	9,778,678	0.11%	0.12%
2 - 3 Months	24	23,974	10,283	34,257	2,325,292	0.03%	0.03%
3 - 4 Months	23	41,032	21,464	62,497	2,420,994	0.03%	0.03%
4 - 5 Months	22	42,036	20,556	62,592	2,406,464	0.03%	0.03%
5 - 6 Months	8	21,232	8,974	30,206	931,338	0.01%	0.01%
6 - 7 Months	9	53,898	8,529	62,427	1,239,018	0.01%	0.02%
7 - 8 Months	9	23,976	9,611	33,586	805,469	0.01%	0.01%
8 - 9 Months	8	28,057	15,878	43,935	748,871	0.01%	0.01%
9 - 10 Months	3	9,619	2,530	12,149	227,097	0.00%	0.00%
10 - 11 Months	3	15,056	7,924	22,980	352,828	0.00%	0.00%
11 - 12 Months	4	13,838	5,593	19,432	309,504	0.01%	0.00%
> 12 Months	12	89,022	36,584	125,605	1,505,342	0.02%	0.02%
Payment Holiday	69	44,904	12,099	57,004	7,049,649	0.09%	0.09%
	78,650	572,534	244,652	817,186	7,863,524,823	100.00%	100.00%



25. Performance

	Nr of Loans	Principal in	Interest in	Total amount in		Outst. Not. Amt	% Nr of Loans	% of Aggregate Outstanding Not.	
Status	LOGIIS	arrears	arrears	arrears	Current	at Event	Loans	Amt	
Reperforming	15	1,432.88	919.89	2,352.77	1,494,739.58	1,533,778.87	0.02%	0.02%	
Default	147	326,935.20	130,258.28	457,193.48	15,796,510.70	15,949,024.94	0.19%	0.20%	
Incaglio	0						0.00%		
>12 Months in Arrears	12	89,021.58	36,583.72	125,605.30	1,505,342.20	1,511,161.78	0.02%	0.02%	
Sofferenza	4	0.00	0.00	0.00	449,177.86	449,177.86	0.01%	0.01%	
	178	417,389.66	167,761.89	585,151.55	19,245,770.34	19,443,143.45	0.23%	0.24%	

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%
Total: 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%
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.

Foro Buonaparte 70 20121 Milano

CASH MANAGER, CALCULATION AGENT

ING Bank N.V.

Avenue Marnix 24 1000 Brussels Belgium

ORIGINATOR, SERVICER, LIQUIDITY **FACILITY PROVIDER** ING Bank N.V., Milan branch

Viale Fulvio Testi, 250 20125 Milano

Italy

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

To the Representative of the Noteholders as to Italian law

Studio Legale Associato Allen & Overv

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

SOLE ARRANGER ING Bank N.V

Bijlmerplein 888 1102 MG Amsterdam The Netherlands

DUTCH ACCOUNT BANK, PRINCIPAL PAYING AGENT ING Bank N.V.

Bijlmerplein 888 1102 MG Amsterdam

The Netherlands

RATING AGENCY DBRS Ratings Limited

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

REPRESENTATIVE OF THE

6 St Andrew Street London, EC4A 3AE United Kingdom

NOTEHOLDERS

TMF Trustee Limited

CORPORATE SERVICES PROVIDER TMF Management Italy S.r.l.

Foro Buonaparte 70 20121 Milan Italy

RATING AGENCY

Fitch Ratings

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

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