

Leone Arancio RMBS S.R.L.



Monthly Investor Report

06 April 2022

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	06 July 2022

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,593,819,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,396,671,000.00€	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
				€ 5,542,520,000.00	€7,959,130,000.00	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	06-Apr-22	05-Jul-18
Portfolio Cut off date	01-Mar-22	01-Mar-18
Initial Principal Balance	5,542,520,000.00	7,959,130,000.00
Of which Cash Available for Redemption of the Notes	22.94	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,486,171.29	0.00
Of which Active Outstanding Notional Amount	5,541,033,805.77	7,959,129,900.89
Number of Loans	62,232	77,193
Number of Borrowers	62,232	77,193
Average Principal Balance (Loanparts)	89,038.34	103,106.89
Average Principal Balance (Borrowers)	89,038.34	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	64.86%	62.76%
Weighted Average Loan to Market Value	48.75%	52.64%
Seasoning (months): Weighted Average	95.51	61.16
Remaining Tenor (months): Weighted Average	215.95	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.21%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.35%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	336,823,188.49	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	N/A	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	N/A	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	N/A	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	N/A	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	0.07%	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	1,231,881,919	22.23%	12,670	20.36%	2.55%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	100,845,166	1.82%	1,645	2.64%	0.35%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	477,894,257	8.62%	9,131	14.67%	3.21%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	156,626,445	2.83%	1,893	3.04%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,573,786,019	64.50%	36,893	59.28%	0.93%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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%	198,041,957	3.57%	1,406	2.26%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	823,557,449	14.86%	10,178	16.35%	0.27%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,138,884,635	20.55%	12,346	19.84%	0.74%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	1,034,982,766	18.68%	9,408	15.12%	1.27%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	454,725,577	8.21%	4,516	7.26%	1.74%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	689,152,978	12.44%	8,044	12.93%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	790,670,756	14.27%	9,605	15.43%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	183,465,419	3.31%	2,342	3.76%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	62,866,899	1.13%	1,034	1.66%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	53,497,829	0.97%	791	1.27%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	29,679,996	0.54%	539	0.87%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	22,893,876	0.41%	403	0.65%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	5,750,412	0.10%	122	0.20%	4.38%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	5,287,672	0.10%	104	0.17%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	11,847,717	0.21%	284	0.46%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	7,309,714	0.13%	198	0.32%	5.12%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	9,161,306	0.17%	296	0.48%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	12,056,198	0.22%	367	0.59%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	5,989,632	0.11%	197	0.32%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	597,617	0.01%	32	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	410,227	0.01%	14	0.02%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	39,050	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	141,254	0.00%	3	0.00%	6.83%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	22,871	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	12,264,465	0.22%	348	0.56%	0.25%	29,610,965	0.37%	621	0.80%	0.46%
2005	62,229,087	1.12%	1,424	2.29%	0.34%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	155,329,805	2.80%	2,389	3.84%	0.53%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	263,725,542	4.76%	3,678	5.91%	0.83%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	271,450,456	4.90%	3,913	6.29%	0.95%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	227,997,069	4.11%	3,095	4.97%	1.63%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	285,222,277	5.15%	3,346	5.38%	0.87%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	680,231,876	12.28%	7,027	11.29%	0.83%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	286,631,751	5.17%	3,092	4.97%	1.91%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	236,592,782	4.27%	2,593	4.17%	1.89%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	238,426,788	4.30%	2,714	4.36%	1.72%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	338,099,068	6.10%	3,902	6.27%	1.63%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	654,837,172	11.82%	7,236	11.63%	1.74%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	645,180,183	11.64%	6,665	10.71%	2.09%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	740,886,936	13.37%	6,993	11.24%	1.98%	78,806,542	0.99%	640	0.83%	2.38%
2019	434,617,959	7.84%	3,773	6.06%	1.68%					
2020	7,310,590	0.13%	44	0.07%	0.85%					
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	141,900	0.00%	4	0.01%	0.47%	20,973,886	0.26%	956	1.24%	1.06%
2021	47,544	0.00%	2	0.00%	0.00%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	3,124,461	0.06%	807	1.30%	1.70%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	14,841,997	0.27%	1,235	1.98%	1.46%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	20,008,756	0.36%	1,051	1.69%	1.31%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	44,235,612	0.80%	1,543	2.48%	0.89%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	96,811,897	1.75%	2,780	4.47%	1.25%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	94,292,746	1.70%	2,257	3.63%	1.58%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	109,426,575	1.97%	2,156	3.46%	1.44%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	96,624,015	1.74%	1,742	2.80%	1.43%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	126,642,826	2.29%	2,011	3.23%	1.02%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	220,871,988	3.99%	3,221	5.18%	1.10%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	172,901,194	3.12%	2,439	3.92%	1.62%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	169,748,159	3.06%	2,195	3.53%	1.66%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	148,294,928	2.68%	1,782	2.86%	1.52%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	154,025,702	2.78%	1,724	2.77%	1.08%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	335,779,908	6.06%	3,649	5.86%	1.21%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	298,173,765	5.38%	3,098	4.98%	1.53%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	249,166,705	4.50%	2,593	4.17%	1.81%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	209,542,927	3.78%	2,033	3.27%	1.78%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	191,852,280	3.46%	1,735	2.79%	1.18%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	348,458,578	6.29%	2,823	4.54%	1.10%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	272,889,477	4.92%	2,357	3.79%	1.76%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	296,614,500	5.35%	2,501	4.02%	1.82%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	229,888,138	4.15%	1,935	3.11%	1.68%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	179,093,920	3.23%	1,460	2.35%	1.47%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	300,526,657	5.42%	2,338	3.76%	1.41%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	344,175,567	6.21%	2,707	4.35%	1.88%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	374,055,838	6.75%	2,912	4.68%	1.92%	105,104,887	1.32%	703	0.91%	2.18%
2049	322,723,367	5.82%	2,407	3.87%	1.72%	19,766,453	0.25%	120	0.16%	1.10%
2050	38,014,273	0.69%	244	0.39%	1.10%	31,467,790	0.40%	181	0.23%	0.98%
2051	49,395,908	0.89%	294	0.47%	0.63%	62,084,080	0.78%	345	0.45%	0.75%
2052	22,969,912	0.41%	161	0.26%	1.56%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,520,105	0.10%	35	0.06%	1.68%	7,032,298	0.09%	42	0.05%	2.22%
2054	151,682	0.00%	1	0.00%	1.54%					
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	4,536,641	0.08%	26	0.04%	0.70%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	282,054,435	5.09%	2,402	3.86%	1.60%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	847,552,634	15.30%	7,906	12.70%	1.95%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	592,954,446	10.70%	6,045	9.71%	2.08%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	692,100,373	12.49%	7,612	12.23%	1.82%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	350,125,573	6.32%	4,044	6.50%	1.61%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	263,850,751	4.76%	2,975	4.78%	1.68%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	223,278,647	4.03%	2,480	3.99%	1.88%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	277,921,186	5.02%	3,043	4.89%	1.96%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	2,006,659,119	36.21%	25,699	41.30%	0.92%	983,915,951	12.36%	12,548	16.26%	1.16%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	5,612,630	0.10%	1,107	1.78%	1.67%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	16,930,819	0.31%	1,201	1.93%	1.33%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	19,652,088	0.35%	944	1.52%	1.29%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	51,230,336	0.92%	1,752	2.82%	0.92%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	108,544,870	1.96%	3,016	4.85%	1.35%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	89,393,909	1.61%	2,023	3.25%	1.58%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	110,885,079	2.00%	2,164	3.48%	1.40%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	90,745,902	1.64%	1,597	2.57%	1.40%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	155,981,371	2.82%	2,416	3.88%	0.97%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	211,736,617	3.82%	3,071	4.93%	1.20%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	172,048,129	3.10%	2,385	3.83%	1.61%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	163,861,226	2.96%	2,109	3.39%	1.71%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	152,483,343	2.75%	1,788	2.87%	1.42%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	155,710,107	2.81%	1,736	2.79%	1.04%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	363,870,013	6.57%	3,954	6.35%	1.28%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	283,016,339	5.11%	2,905	4.67%	1.58%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	267,216,842	4.82%	2,767	4.45%	1.81%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	171,267,501	3.09%	1,621	2.60%	1.70%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	202,284,368	3.65%	1,815	2.92%	1.18%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	364,868,761	6.58%	2,938	4.72%	1.14%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	284,546,822	5.14%	2,483	3.99%	1.80%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	277,760,630	5.01%	2,330	3.74%	1.83%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	213,887,960	3.86%	1,793	2.88%	1.62%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	183,106,698	3.30%	1,477	2.37%	1.43%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	352,940,975	6.37%	2,750	4.42%	1.50%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	316,586,884	5.71%	2,477	3.98%	1.92%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	409,560,553	7.39%	3,178	5.11%	1.90%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	238,201,773	4.30%	1,755	2.82%	1.67%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	36,540,902	0.66%	238	0.38%	0.96%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	48,600,626	0.88%	289	0.46%	0.71%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	21,959,733	0.40%	153	0.25%	1.65%	161,577,945	2.03%	954	1.24%	1.17%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	1,717,012,775	30.99%	21,869	35.14%	2.86%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	156,082,716	2.82%	1,889	3.04%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,644,759,514	29.68%	19,448	31.25%	0.45%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,023,178,801	36.51%	19,026	30.57%	1.65%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	1,717,115,482	30.99%	21,870	35.14%	2.86%	2,634,558,042	33.10%	28,830	37.35%	2.91%
Floating Rate BCE	156,082,716	2.82%	1,889	3.04%	2.38%	277,733,655	3.49%	2,782	3.60%	1.36%
Floating Rate EURIBOR	1,644,656,807	29.68%	19,447	31.25%	0.45%	2,481,874,096	31.18%	24,266	31.44%	0.67%
Floating Rate EURIBOR	2,023,178,801	36.51%	19,026	30.57%	1.65%	2,396,717,208	30.11%	19,515	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%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	1,512,616,837	27.30%	15,804	25.40%	1.59%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,776,593,644	50.11%	31,184	50.11%	1.24%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,848,339	0.05%	30	0.05%	2.43%					
Southern Italy	1,248,974,985	22.54%	15,214	24.45%	2.05%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	5,425,624,125	97.92%	61,009	98.03%	1.51%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	115,409,680	2.08%	1,223	1.97%	1.74%	116,323,454	1.46%	1,084	1.40%	2.05%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 48.75%	Current Period					Issue Date				
	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
<= 30.00%	961,292,925	17.35%	20,349	32.70%	1.35%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	744,216,358	13.43%	8,670	13.93%	1.28%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	922,146,853	16.64%	9,037	14.52%	1.30%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,080,914,558	19.51%	9,465	15.21%	1.49%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,268,065,750	22.89%	10,486	16.85%	1.76%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	564,397,362	10.19%	4,225	6.79%	1.99%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 64.86%	Current 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
<= 30.00%	185,468,290	3.35%	4,247	6.82%	1.79%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	303,756,854	5.48%	5,419	8.71%	1.59%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	534,775,882	9.65%	7,762	12.47%	1.45%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	708,756,559	12.79%	8,699	13.98%	1.39%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,101,284,079	19.88%	11,918	19.15%	1.44%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,706,992,141	48.85%	24,187	38.87%	1.57%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	351,111,533	6.34%	9,508	15.28%	2.35%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	729,705,913	13.17%	12,806	20.58%	1.96%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	896,925,968	16.19%	11,793	18.95%	1.76%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	986,303,392	17.80%	10,372	16.67%	1.61%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	652,822,586	11.78%	5,613	9.02%	1.48%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	638,132,853	11.52%	4,996	8.03%	1.23%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	313,328,328	5.65%	2,147	3.45%	1.13%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	304,567,464	5.50%	1,950	3.13%	1.04%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	135,307,092	2.44%	753	1.21%	1.06%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	158,033,349	2.85%	869	1.40%	0.89%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	65,579,050	1.18%	312	0.50%	0.93%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	68,935,506	1.24%	325	0.52%	0.84%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	32,184,347	0.58%	132	0.21%	0.89%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	49,747,470	0.90%	202	0.32%	0.78%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	16,631,673	0.30%	60	0.10%	0.79%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	19,463,246	0.35%	76	0.12%	0.70%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	10,131,007	0.18%	35	0.06%	0.54%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	27,918,981	0.50%	88	0.14%	0.69%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	72,205,330	1.30%	179	0.29%	0.53%	103,623,611	1.30%	224	0.29%	0.91%
more	11,998,720	0.22%	16	0.03%	0.25%	19,011,069	0.24%	19	0.02%	0.62%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	75,194	0.00%	148	0.24%	2.27%					
1,000 - 8,000	5,142,995	0.09%	1,128	1.81%	2.20%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	37,233,444	0.67%	2,576	4.14%	1.75%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	435,279,678	7.86%	11,944	19.19%	1.85%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	783,833,284	14.15%	12,514	20.11%	1.72%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,015,015,774	18.32%	11,654	18.73%	1.65%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,026,082,427	18.52%	9,177	14.75%	1.60%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	805,614,326	14.54%	5,903	9.49%	1.46%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	517,671,179	9.34%	3,209	5.16%	1.34%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	310,960,407	5.61%	1,671	2.69%	1.23%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	197,836,124	3.57%	936	1.50%	1.21%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	115,908,452	2.09%	491	0.79%	1.08%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	79,909,344	1.44%	306	0.49%	1.03%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	50,462,051	0.91%	176	0.28%	1.04%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	33,445,026	0.60%	107	0.17%	0.87%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	22,875,786	0.41%	68	0.11%	0.93%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	22,074,145	0.40%	61	0.10%	0.77%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	14,724,653	0.27%	38	0.06%	0.74%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	10,262,540	0.19%	25	0.04%	0.59%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	9,558,511	0.17%	22	0.04%	0.76%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	7,841,188	0.14%	17	0.03%	0.65%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	4,878,056	0.09%	10	0.02%	0.72%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	31,020,432	0.56%	48	0.08%	0.49%	54,556,856	0.69%	87	0.11%	0.91%
more	3,328,791	0.06%	3	0.00%	0.23%	13,695,041	0.17%	12	0.02%	0.77%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	540,743,484	9.76%	7,401	11.89%	2.08%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,429,225,319	61.89%	37,148	59.69%	1.40%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	699,433,002	12.62%	6,793	10.92%	1.84%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	47,699,567	0.86%	847	1.36%	2.20%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	663,961,054	11.98%	7,879	12.66%	1.34%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	159,630,318	2.88%	2,160	3.47%	1.31%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	5,412,054,293	97.67%	60,347	96.97%	1.53%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	128,979,513	2.33%	1,885	3.03%	1.22%	221,206,041	2.78%	2,750	3.56%	1.65%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	5,498,909,436	99.24%	61,863	99.41%	1.51%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	42,124,370	0.76%	369	0.59%	0.01%					
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	4,521,731,416	81.60%	51,252	82.36%	1.57%	6,430,362,845	80.79%	63,343	82.36%	1.96%
Other	15,541,519	0.28%	157	0.25%	0.91%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	95,076,058	1.72%	1,750	2.81%	2.07%	129,783,371	1.63%	1,852	2.81%	2.36%
Self-employed	880,747,067	15.89%	8,607	13.83%	1.22%	1,331,046,431	16.72%	11,202	13.83%	1.64%
Temporary	18,605,429	0.34%	288	0.46%	1.50%	31,649,115	0.40%	386	0.46%	1.81%
Unemployed	9,332,317	0.17%	178	0.29%	1.86%	13,281,201	0.17%	201	0.29%	2.19%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	3,287,304,611	59.33%	34,216	54.98%	1.76%	4,177,491,051	52.49%	37,662	54.98%	2.17%
ING	1,629,137,402	29.40%	20,846	33.50%	1.19%	2,729,690,143	34.30%	29,346	33.50%	1.67%
MOL	624,591,793	11.27%	7,170	11.52%	1.08%	1,051,948,706	13.22%	10,185	11.52%	1.53%
	5,541,033,806	100.00%	62,232	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%

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	715,474.68	0.01%	0.01%	
Floating to Fixed	6,029	581,939,595.99	9.69%	10.50%	
Fixed to Fixed	741	49,698,104.71	1.19%	0.90%	
	6,774	632,353,175.38	10.89%	11.41%	30%

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	5,540,992,492	100.00%	62,231	100.00%	1.52%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Installments	41,314	0.00%	1	0.00%	4.91%					
	5,541,033,806	100.00%	62,232	100.00%	1.52%	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	61,222	0	1,529	1,529	5,438,429,076	98.38%	98.15%
0 - 1 Month	239	89,473	36,772	126,246	22,899,508	0.38%	0.41%
1 - 2 Months	93	75,396	30,408	105,804	9,057,821	0.15%	0.16%
2 - 3 Months	57	61,780	30,012	91,792	5,667,213	0.09%	0.10%
3 - 4 Months	46	65,411	29,507	94,918	3,995,934	0.07%	0.07%
4 - 5 Months	32	59,187	24,970	84,157	3,075,046	0.05%	0.06%
5 - 6 Months	24	47,072	20,204	67,276	2,225,494	0.04%	0.04%
6 - 7 Months	19	56,049	20,096	76,145	1,681,486	0.03%	0.03%
7 - 8 Months	12	37,685	15,420	53,104	1,226,581	0.02%	0.02%
8 - 9 Months	14	38,134	27,307	65,441	1,375,585	0.02%	0.02%
9 - 10 Months	10	35,075	13,507	48,581	795,491	0.02%	0.01%
10 - 11 Months	11	66,703	19,286	85,989	1,082,739	0.02%	0.02%
11 - 12 Months	9	34,541	20,283	54,824	939,878	0.01%	0.02%
> 12 Months	75	641,071	209,970	851,040	6,457,583	0.12%	0.12%
Payment Holiday	369	178,595	87,762	266,357	42,124,370	0.59%	0.76%
	62,232	1,486,171	587,032	2,073,203	5,541,033,806	100.00%	100.00%

25. Performance

Status	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outst. Not.		% Nr of Loans	% of Aggregate Outstanding Not. Amt
					Current Amt	at Event		
Reperforming	338	29,858.61	10,436.42	40,295.03	31,067,106.11	32,731,756.29	0.54%	0.56%
Default	802	675,252.14	303,270.93	978,523.07	82,965,823.26	84,651,310.44	1.29%	1.50%
Incaglio	0						0.00%	
>12 Months in Arrears	75	641,070.80	209,969.61	851,040.41	6,457,583.16	5,632,855.55	0.12%	0.12%
Sofferenza	120	0.00	0.00	0.00	11,959,927.84	11,959,927.84	0.19%	0.22%
	1,335	1,346,181.55	523,676.96	1,869,858.51	132,450,440.37	134,975,850.12	2.15%	2.39%

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 (%)

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 (%)
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 (%)
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
 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