

Leone Arancio RMBS S.R.L.



Monthly Investor Report

04 April 2019

Description

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	04 July 2019

Notes	ISIN	Ratings		Current Principal Balance	Initial 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 + 0.87%
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 Interest
				€ 7,959,130,000.00	€7,959,130,000.00	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	04-Apr-19	5 July 201
Portfolio Cut off date	01-Mar-19	01-Mar-18
Initial Principal Balance	7,959,130,000.00	7,959,130,000.00
Of wich Cash Available for Replenishment of the Notes	12,371,471.22	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	377,942.11	0.00
Of which Active Outstanding Notional Amount	7,946,380,586.67	7,959,129,900.89
Number of Loans	78,694	77,193
Number of Borrowers	78,694	77,193
Average Principal Balance (Loanparts)	100,978.23	103,106.89
Average Principal Balance (Borrowers)	100,978.23	103,106.89
Coupon: Weighted Average	1.80%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	63.66%	62.76%
Weighted Average Loan to Market Value	52.96%	52.64%
Seasoning (months): Weighted Average	64.38	61.16
Remaining Tenor (months): Weighted Average	238.71	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.32%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	1.58%	4.37%
Weighted Average Spread on Floating Rate Loans	1.50%	1.64%
Total Set-off Risk	568,490,844.49	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	A+ / A(high)	A+ / A(high)
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%	0.11%	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	0.32%	0.00%
5. The balance of main transaction account is higher than the Amorisatation Amount Limit (10%)	0.01%	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	0.12%	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	1,855,904,474	23.36%	16,711	21.24%	2.68%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	177,181,951	2.23%	2,053	2.61%	1.58%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	853,703,026	10.74%	13,001	16.52%	3.32%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	245,894,211	3.09%	2,604	3.31%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	4,813,696,924	60.58%	44,325	56.33%	1.17%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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%	6,680,483	0.08%	35	0.04%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	849,564,251	10.69%	8,805	11.19%	0.29%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,443,897,297	18.17%	14,399	18.30%	0.72%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	965,130,918	12.15%	8,379	10.65%	1.23%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	1,374,622,290	17.30%	11,265	14.31%	1.69%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	1,098,817,174	13.83%	10,618	13.49%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	1,320,353,126	16.62%	13,343	16.96%	2.77%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	366,272,103	4.61%	3,894	4.95%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	131,672,357	1.66%	1,650	2.10%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	107,459,685	1.35%	1,330	1.69%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	53,916,744	0.68%	830	1.05%	3.88%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	39,643,187	0.50%	579	0.74%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	39,381,392	0.50%	579	0.74%	4.38%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	27,602,430	0.35%	524	0.67%	4.63%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	34,574,754	0.44%	663	0.84%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	19,105,492	0.24%	437	0.56%	5.13%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	22,744,695	0.29%	445	0.57%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	28,108,482	0.35%	558	0.71%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	13,104,038	0.16%	274	0.35%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	2,094,445	0.03%	52	0.07%	6.05%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	1,031,880	0.01%	24	0.03%	6.40%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	236,013	0.00%	5	0.01%	6.56%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	173,904	0.00%	3	0.00%	6.84%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	193,448	0.00%	3	0.00%	7.16%	208,422	0.00%	3	0.00%	7.16%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	24,322,426	0.31%	575	0.73%	0.45%	29,610,965	0.37%	621	0.80%	0.46%
2005	107,560,926	1.35%	2,058	2.62%	0.53%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	244,569,148	3.08%	3,470	4.41%	0.84%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	405,381,968	5.10%	4,722	6.00%	1.20%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	435,448,676	5.48%	5,043	6.41%	1.27%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	372,324,102	4.69%	4,391	5.58%	2.23%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	418,306,189	5.26%	4,362	5.54%	1.11%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	978,594,656	12.31%	9,226	11.72%	1.10%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	436,983,494	5.50%	4,117	5.23%	2.13%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	362,472,077	4.56%	3,390	4.31%	2.16%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	364,347,129	4.59%	3,574	4.54%	2.08%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	530,448,839	6.68%	5,197	6.60%	2.04%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	1,119,223,487	14.08%	10,387	13.20%	2.03%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	1,047,013,297	13.18%	9,224	11.72%	2.29%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	987,878,866	12.43%	8,064	10.25%	2.18%	78,806,542	0.99%	640	0.83%	2.38%
2019	111,505,306	1.40%	894	1.14%	1.99%					
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	2,328,784	0.03%	642	0.82%	2.22%	10,625,272	0.13%	867	1.12%	2.18%
2020	11,464,026	0.14%	892	1.13%	1.10%	20,973,886	0.26%	956	1.24%	1.06%
2021	30,762,188	0.39%	1,468	1.87%	1.72%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	40,548,918	0.51%	1,411	1.79%	1.95%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	60,286,475	0.76%	1,640	2.08%	1.77%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	55,345,995	0.70%	1,272	1.62%	1.60%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	93,285,819	1.17%	1,803	2.29%	1.15%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	195,964,218	2.47%	3,441	4.37%	1.43%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	173,677,514	2.19%	2,786	3.54%	1.98%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	181,300,780	2.28%	2,528	3.21%	1.75%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	154,547,011	1.94%	1,996	2.54%	1.58%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	196,583,554	2.47%	2,374	3.02%	1.44%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	357,356,870	4.50%	4,095	5.20%	1.38%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	267,295,840	3.36%	3,017	3.83%	1.93%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	256,140,045	3.22%	2,688	3.42%	2.17%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	191,413,716	2.41%	1,868	2.37%	1.76%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	227,044,460	2.86%	2,139	2.72%	1.37%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	517,310,984	6.51%	4,804	6.10%	1.53%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	439,446,052	5.53%	4,007	5.09%	1.86%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	355,235,236	4.47%	3,207	4.08%	2.09%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	244,757,370	3.08%	2,034	2.58%	1.99%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	270,736,848	3.41%	2,178	2.77%	1.47%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	510,360,780	6.42%	3,756	4.77%	1.44%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	408,290,016	5.14%	3,181	4.04%	2.04%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	397,883,365	5.01%	3,026	3.85%	2.07%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	243,662,974	3.07%	1,880	2.39%	1.92%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	258,800,313	3.26%	1,932	2.46%	1.87%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	489,490,769	6.16%	3,486	4.43%	1.80%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	545,386,668	6.86%	3,881	4.93%	2.19%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	498,482,718	6.27%	3,507	4.46%	2.15%	105,104,887	1.32%	703	0.91%	2.18%
2049	149,788,606	1.88%	1,031	1.31%	1.90%	19,766,453	0.25%	120	0.16%	1.10%
2050	28,965,276	0.36%	169	0.21%	1.02%	31,467,790	0.40%	181	0.23%	0.98%
2051	58,072,623	0.73%	329	0.42%	0.80%	62,084,080	0.78%	345	0.45%	0.75%
2052	28,086,202	0.35%	188	0.24%	1.89%	31,294,473	0.39%	207	0.27%	1.97%
2053	6,277,571	0.08%	38	0.05%	2.16%	7,032,298	0.09%	42	0.05%	2.22%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	7,959,129,901	100.00%	77,193	100.00%	1.91%

6. Seasoning

average: 5.37	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
Seasoning (years)										
< 0.5	534,540,740	6.73%	4,281	5.44%	2.11%	487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1	493,517,684	6.21%	4,075	5.18%	2.20%	595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	952,908,785	11.99%	8,295	10.54%	2.28%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	1,184,670,863	14.91%	10,962	13.93%	2.09%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	551,790,512	6.94%	5,390	6.85%	2.02%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	401,983,181	5.06%	3,915	4.97%	2.06%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	336,668,001	4.24%	3,207	4.08%	2.16%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	429,597,568	5.41%	4,057	5.16%	2.19%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	959,987,850	12.08%	8,890	11.30%	1.15%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	464,733,484	5.85%	4,898	6.22%	1.10%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	314,013,604	3.95%	3,662	4.65%	2.36%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,321,968,314	16.64%	17,062	21.68%	1.11%	983,915,951	12.36%	12,548	16.26%	1.16%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	3,587,627	0.05%	780	0.99%	1.87%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	13,502,431	0.17%	949	1.21%	1.21%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	34,767,368	0.44%	1,556	1.98%	1.82%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	41,588,495	0.52%	1,393	1.77%	1.91%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	65,566,455	0.83%	1,697	2.16%	1.69%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	50,687,538	0.64%	1,129	1.43%	1.58%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	106,584,509	1.34%	2,037	2.59%	1.15%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	204,199,939	2.57%	3,555	4.52%	1.51%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	173,804,943	2.19%	2,698	3.43%	2.02%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	185,934,382	2.34%	2,549	3.24%	1.65%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	138,901,713	1.75%	1,788	2.27%	1.60%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	221,900,606	2.79%	2,636	3.35%	1.39%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	365,550,225	4.60%	4,198	5.33%	1.47%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	262,744,283	3.31%	2,927	3.72%	2.01%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	243,540,462	3.06%	2,523	3.21%	2.11%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	184,483,792	2.32%	1,787	2.27%	1.69%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	246,005,482	3.10%	2,301	2.92%	1.34%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	558,771,737	7.03%	5,203	6.61%	1.60%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	420,438,071	5.29%	3,806	4.84%	1.92%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	335,478,230	4.22%	3,007	3.82%	2.10%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	230,246,503	2.90%	1,891	2.40%	1.88%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	285,023,590	3.59%	2,281	2.90%	1.48%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	542,942,412	6.83%	3,960	5.03%	1.47%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	394,956,098	4.97%	3,136	3.99%	2.10%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	375,584,829	4.73%	2,841	3.61%	2.06%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	235,800,291	2.97%	1,806	2.29%	1.91%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	267,392,336	3.36%	1,982	2.52%	1.83%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	535,426,196	6.74%	3,807	4.84%	1.86%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	539,103,527	6.78%	3,825	4.86%	2.20%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	484,528,530	6.10%	3,386	4.30%	2.12%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	197,337,989	2.48%	1,260	1.60%	1.44%	161,577,945	2.03%	954	1.24%	1.17%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	2,764,932,443	34.79%	30,329	38.54%	2.91%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	245,894,211	3.09%	2,604	3.31%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	2,332,481,465	29.35%	24,096	30.62%	0.62%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,603,072,468	32.76%	21,665	27.53%	1.61%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	2,709,607,500	34.10%	29,712	37.76%	2.88%	2,625,202,113	32.98%	28,752	37.25%	2.92%
Floating	5,059,591,136	63.67%	46,929	59.63%	1.23%	5,131,405,213	64.47%	46,259	59.93%	1.30%
2017	19,866,509	0.25%	255	0.32%	0.22%	23,027,007	0.29%	268	0.35%	0.30%
2018	90,400,543	1.14%	1,055	1.34%	0.23%	104,022,751	1.31%	1,120	1.45%	5.17%
2019	60,490,471	0.76%	670	0.85%	3.70%	68,577,294	0.86%	719	0.93%	4.48%
2020	5,617,715	0.07%	65	0.08%	4.71%	5,987,164	0.08%	66	0.09%	4.70%
2021	806,714	0.01%	8	0.01%	5.14%	908,358	0.01%	9	0.01%	5.14%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	2,239,827,197	28.19%	20,519	26.07%	1.89%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	3,958,209,727	49.81%	39,572	50.29%	1.52%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,083,129	0.03%	22	0.03%	2.78%					
Southern Italy	1,746,260,534	21.98%	18,581	23.61%	2.29%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	7,812,040,615	98.31%	77,412	98.37%	1.79%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	134,339,972	1.69%	1,282	1.63%	1.97%	116,323,454	1.46%	1,084	1.40%	2.05%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11a. Current Loan to Market Value

average: 52.96% 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%	1,053,059,316	13.25%	20,176	25.64%	1.68%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	922,791,567	11.61%	10,301	13.09%	1.57%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	1,203,909,097	15.15%	11,249	14.29%	1.58%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,448,021,696	18.22%	12,037	15.30%	1.65%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,618,641,054	20.37%	12,568	15.97%	1.90%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	1,699,957,857	21.39%	12,363	15.71%	2.18%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	7,959,129,901	100.00%	77,193	100.00%	1.91%

11b. Original Loan to Market Value

average: 63.66% 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%	315,068,272	3.96%	5,976	7.59%	2.04%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	490,244,666	6.17%	7,203	9.15%	1.84%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	841,868,918	10.59%	10,284	13.07%	1.74%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	1,082,459,873	13.62%	11,340	14.41%	1.67%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,610,070,627	20.26%	15,110	19.20%	1.73%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	3,606,668,232	45.39%	28,781	36.57%	1.85%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	519,272,984	6.53%	12,071	15.34%	2.53%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	1,078,171,422	13.57%	16,450	20.90%	2.18%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	1,297,667,307	16.33%	14,951	19.00%	2.01%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	1,410,680,325	17.75%	13,091	16.64%	1.89%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	915,356,175	11.52%	6,982	8.87%	1.77%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	914,159,274	11.50%	6,320	8.03%	1.54%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	431,176,022	5.43%	2,612	3.32%	1.46%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	432,278,099	5.44%	2,420	3.08%	1.36%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	186,625,884	2.35%	920	1.17%	1.41%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	232,500,613	2.93%	1,101	1.40%	1.21%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	93,057,929	1.17%	388	0.49%	1.22%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	99,343,386	1.25%	403	0.51%	1.18%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	45,400,321	0.57%	167	0.21%	1.20%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	71,144,356	0.90%	254	0.32%	1.10%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	23,782,794	0.30%	76	0.10%	1.19%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	31,495,645	0.40%	105	0.13%	1.01%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	13,480,237	0.17%	40	0.05%	0.82%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	37,719,504	0.47%	108	0.14%	0.98%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	96,254,368	1.21%	217	0.28%	0.77%	103,623,611	1.30%	224	0.29%	0.91%
more	16,813,943	0.21%	18	0.02%	0.65%	19,011,069	0.24%	19	0.02%	0.62%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	7,959,129,901	100.00%	77,193	100.00%	1.91%

13. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period				Weighted Average Coupon	Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total		Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1,000	57,272	0.00%	109	0.14%	2.57%					
1,000 - 8,000	4,079,884	0.05%	898	1.14%	2.12%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	33,774,553	0.43%	2,335	2.97%	2.17%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	421,762,785	5.31%	11,136	14.15%	2.14%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	902,008,482	11.35%	14,284	18.15%	2.02%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,352,232,310	17.02%	15,470	19.66%	1.95%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,410,325,039	17.75%	12,582	15.99%	1.90%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	1,233,013,806	15.52%	9,022	11.46%	1.80%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	887,672,321	11.17%	5,497	6.99%	1.68%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	575,020,028	7.24%	3,085	3.92%	1.62%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	335,866,285	4.23%	1,586	2.02%	1.47%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	239,534,054	3.01%	1,014	1.29%	1.51%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	137,533,697	1.73%	526	0.67%	1.39%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	109,893,806	1.38%	383	0.49%	1.32%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	65,931,595	0.83%	211	0.27%	1.28%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	52,859,529	0.67%	157	0.20%	1.37%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	31,124,338	0.39%	86	0.11%	1.24%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	31,091,389	0.39%	80	0.10%	1.24%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	21,358,315	0.27%	52	0.07%	1.10%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	20,489,125	0.26%	47	0.06%	1.03%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	12,478,714	0.16%	27	0.03%	0.89%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	12,139,709	0.15%	25	0.03%	0.86%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	45,073,564	0.57%	72	0.09%	0.73%	54,556,856	0.69%	87	0.11%	0.91%
more	11,059,985	0.14%	10	0.01%	0.78%	13,695,041	0.17%	12	0.02%	0.77%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	744,107,730	9.36%	8,512	10.82%	2.28%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	4,845,518,843	60.98%	47,319	60.13%	1.69%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	949,038,771	11.94%	8,168	10.38%	2.09%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	70,494,022	0.89%	989	1.26%	2.42%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	1,081,755,707	13.61%	10,846	13.78%	1.70%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	255,465,514	3.21%	2,860	3.63%	1.66%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown										
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	7,743,954,342	97.45%	76,032	96.62%	1.80%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	202,426,244	2.55%	2,662	3.38%	1.53%	221,206,041	2.78%	2,750	3.56%	1.65%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	7,946,380,587	100.00%	78,694	100.00%	1.80%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	7,946,380,587	100.00%	78,694	100.00%	1.80%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	7,946,380,587	100.00%	78,694	100.00%	1.80%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1										
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	7,941,255,723	99.94%	78,643	99.94%	1.80%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays pursuant Law Decree n. 39										
Payment Holidays Moratoria ABI	5,124,863	0.06%	51	0.06%	0.00%					
Payment Holidays pursuant Law Decree n. 132										
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	6,463,815,530	81.34%	64,786	82.33%	1.85%	6,430,362,845	80.79%	63,343	82.33%	1.96%
Other	20,031,994	0.25%	194	0.25%	1.18%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	140,850,477	1.77%	2,059	2.62%	2.25%	129,783,371	1.63%	1,852	2.62%	2.36%
Self-employed	1,276,700,876	16.07%	11,044	14.03%	1.51%	1,331,046,431	16.72%	11,202	14.03%	1.64%
Temporary	30,412,077	0.38%	388	0.49%	1.77%	31,649,115	0.40%	386	0.49%	1.81%
Unemployed	14,569,634	0.18%	223	0.28%	2.09%	13,281,201	0.17%	201	0.28%	2.19%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	4,507,908,055	56.73%	41,366	52.57%	2.04%	4,177,491,051	52.49%	37,662	52.57%	2.17%
ING	2,502,052,466	31.49%	27,846	35.39%	1.51%	2,729,690,143	34.30%	29,346	35.39%	1.67%
MOL	936,420,065	11.78%	9,482	12.05%	1.38%	1,051,948,706	13.22%	10,185	12.05%	1.53%
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	1	271,786.64	0.00%	0.00%	
Floating to Fixed	904	91,193,842.85	1.15%	1.15%	
Fixed to Fixed	213	18,394,567.28	0.27%	0.23%	
	1,118	109,860,196.77	1.42%	1.38%	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 Instalments	7,946,380,587	100.00%	78,694	100.00%	1.80%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Instalments										
	7,946,380,587	100.00%	78,694	100.00%	1.80%	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	78,371	0	177	177	7,910,848,557	99.59%	99.55%
0 - 1 Month	166	67,004	33,059	100,062	18,301,747	0.21%	0.23%
1 - 2 Months	44	39,124	19,846	58,970	5,131,815	0.06%	0.06%
2 - 3 Months	32	52,673	14,798	67,471	3,673,103	0.04%	0.05%
3 - 4 Months	19	28,485	10,783	39,268	2,084,893	0.02%	0.03%
4 - 5 Months	14	28,807	14,699	43,506	1,425,804	0.02%	0.02%
5 - 6 Months	9	22,432	6,042	28,474	644,930	0.01%	0.01%
6 - 7 Months	5	16,142	6,787	22,929	542,536	0.01%	0.01%
7 - 8 Months	6	16,979	4,842	21,821	416,632	0.01%	0.01%
8 - 9 Months	9	39,604	13,617	53,221	1,001,746	0.01%	0.01%
9 - 10 Months	4	17,084	5,151	22,235	305,354	0.01%	0.00%
10 - 11 Months	4	34,554	18,705	53,259	757,555	0.01%	0.01%
11 - 12 Months	1	5,357	1,966	7,323	91,365	0.00%	0.00%
> 12 Months	0	0	0	0	0	0.00%	0.00%
Payment Holiday	10	9,699	3,177	12,876	1,154,548	0.01%	0.01%
	78,694	377,942	153,651	531,593	7,946,380,587	100.00%	100.00%

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	0						0.00%	
Default	97	236,658.31	95,865.59	332,523.90	10,439,668.78	10,439,668.78	0.12%	0.13%
Incaglio	0						0.00%	
>12 Months in Arrears	0						0.00%	
Sofferenza	0						0.00%	
	97	236,658.31	95,865.59	332,523.90	10,439,668.78	10,439,668.78	0.12%	0.13%

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