

# **SOL Lion II RMBS Fondo de Titulización**



**Monthly Investor Report**

**28 June 2021**

**Description**

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	28 September 2021

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	ES0305515001	AAA(sf)	AAA(sf)	5,262,300,000 €	4,696,500,000 €	Euribor 3M + 0.25%
Class A2 Notes	ES0305515019	AAA(sf)	AAA(sf)	1,052,500,000 €	939,300,000 €	Euribor 3M + 0.35%
Class A3 Notes	ES0305515027	AAA(sf)	AAA(sf)	3,999,300,000 €	3,569,300,000 €	Euribor 3M + 0.45%
Class A4 Notes	ES0305515035	AAA(sf)	AAA(sf)	1,052,300,000 €	939,200,000 €	Euribor 3M + 0.55%
Class A5 Notes	ES0305515043	AAA(sf)	AAA(sf)	842,000,000 €	751,400,000 €	Euribor 3M + 0.65%
Class A6 Notes	ES0305515050	AAA(sf)	AAA(sf)	1,278,600,000 €	1,141,200,000 €	Euribor 3M + 0.75%
Class B Notes	ES0305515068	AAA(sf)	AAA(sf)	1,841,900,000 €	1,643,800,000 €	Euribor 3M + 1.00%
Class C Notes	ES0305515076	NR	NR	421,100,000 €	375,800,000 €	Euribor 3M + 1.50%
Subordinated Loan		NR	NR	120,000,000 €	120,200,000 €	Euribor 3M + 0.10%
<i>Retained by the Originator: 100%</i>				<b>15,870,000,000 €</b>	<b>14,176,700,000 €</b>	

**1. Summary**

All amounts in EURO	Current	At Issue
Reporting Date	28-Jun-21	04-Dec-20
Portfolio Cut off date	31-May-21	31-Oct-20
Current Principal Balance (*)	15,870,000,000.00	14,176,700,000.00
Of which Cash Reserve (1)	120,000,000.00	120,200,000.00
Of which Cash Available for Replenishment of the Notes (2)	472.42	44,820.55
Of which Realised Loss (3)	0.00	0.00
Of which Active Outstanding Notional Amount (4)	15,749,999,527.58	14,056,455,179.45
Of which Principal in Arrears	61,650.98	0.00
Number of Loans	157,178	137,493
Number of Borrowers	156,387	136,884
Average Principal Balance (Loanparts)	100,204.86	102,233.97
Average Principal Balance (Borrowers)	100,711.69	102,688.81
Coupon: Weighted Average	0.87%	1.07%
Minimum	0.00%	0.00%
Maximum	4.67%	4.41%
Weighted Average Original Loan to Market Value	71.26%	70.95%
Weighted Average Loan to Indexed Market Value	58.24%	58.84%
Seasoning (months): Weighted Average	64.75	61.59
Remaining Tenor (months): Weighted Average	311.89	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	1.88%	1.94%
Weighted Average Spread on Floating Rate Loans	1.03%	1.03%

(\*) = (1) + (2) + (3) + (4)

**Stop Replenishment Criteria**

	Current	Initial
1. Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	0.02%	0.00%
2. Aggregate realised losses related to Defaulted Receivables > 0.75%	0.00%	0.00%
3. Outstanding Balance of the Receivables < 13.5 bln	15.7	14.1
4. Reserve Fund not funded up to the Reserve Fund Required Amount	N	N
5. Seller replaced as Servicer of the Receivables	N	N
6. Seller not able to sell Additional Receivables	N	N

**Repurchase Rights**

	Current	Initial
1. Sum of 12 months consecutive repurchases <= 1% Outstanding Balance Receivables	0.00%	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
Mixta	3,148,405,442	19.99%	29,291	18.64%	1.88%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	12,601,594,085	80.01%	127,887	81.36%	0.62%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**3. Loan Coupon**

Coupon Loan Part (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
0.00% - 0.00%	2,177,136,727	13.82%	29,632	18.85%	0.00%	178,564,802	1.27%	2,066	1.50%	0.00%
0.01% - 0.50%	5,086,222,808	32.29%	46,041	29.29%	0.43%	2,353,648,402	16.74%	29,921	21.76%	0.25%
0.51% - 1.00%	3,252,208,560	20.65%	29,685	18.89%	0.69%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	1,615,669,675	10.26%	17,096	10.88%	1.36%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	3,059,170,142	19.42%	28,024	17.83%	1.88%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	430,870,792	2.74%	5,065	3.22%	2.26%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	122,547,930	0.78%	1,532	0.97%	2.71%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	4,694,674	0.03%	79	0.05%	3.09%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	285,938	0.00%	6	0.00%	3.40%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	164,267	0.00%	4	0.00%	3.61%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	932,645	0.01%	12	0.01%	3.84%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	37,276	0.00%	1	0.00%	4.02%	553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%						89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	58,095	0.00%	1	0.00%	4.67%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

## 4. Origination Year

Origination Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2003	14,652,014	0.09%	306	0.19%	0.06%	13,138,132	0.09%	251	0.18%	0.37%
2004	115,301,962	0.73%	2,388	1.52%	0.06%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	315,424,991	2.00%	5,899	3.75%	0.05%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	408,271,439	2.59%	6,105	3.88%	0.04%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	641,792,409	4.07%	8,271	5.26%	0.02%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	595,596,297	3.78%	7,365	4.69%	0.03%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	234,974,208	1.49%	3,000	1.91%	0.28%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	359,164,748	2.28%	3,961	2.52%	0.20%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	582,729,158	3.70%	6,126	3.90%	0.24%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	382,071,687	2.43%	4,547	2.89%	1.10%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	244,720,988	1.55%	3,023	1.92%	1.75%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	557,165,083	3.54%	6,628	4.22%	1.43%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	926,772,845	5.88%	9,847	6.26%	0.84%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	1,464,427,075	9.30%	14,158	9.01%	0.70%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	1,731,093,454	10.99%	15,594	9.92%	0.83%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	2,544,152,417	16.15%	21,780	13.86%	1.01%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	2,983,956,497	18.95%	25,045	15.93%	1.14%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,646,891,992	10.46%	13,130	8.35%	1.52%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	840,261	0.01%	5	0.00%	1.96%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

## 5. Maturity Year

Maturity Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2021	593,978	0.00%	209	0.13%	0.38%	1,274,836	0.01%	111	0.08%	0.58%
2022	6,748,524	0.04%	759	0.48%	0.41%	8,855,293	0.06%	660	0.48%	0.61%
2023	17,197,888	0.11%	1,241	0.79%	0.39%	19,524,532	0.14%	1,081	0.79%	0.63%
2024	29,969,429	0.19%	1,572	1.00%	0.43%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	49,502,293	0.31%	2,003	1.27%	0.35%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	66,916,025	0.42%	2,179	1.39%	0.38%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	76,482,509	0.49%	2,097	1.33%	0.44%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	92,530,519	0.59%	2,222	1.41%	0.52%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	117,907,872	0.75%	2,573	1.64%	0.60%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	164,388,878	1.04%	3,148	2.00%	0.55%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	195,800,600	1.24%	3,379	2.15%	0.57%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	204,781,351	1.30%	3,235	2.06%	0.58%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	234,796,592	1.49%	3,498	2.23%	0.59%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	284,190,768	1.80%	4,105	2.61%	0.66%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	377,398,321	2.40%	5,194	3.30%	0.52%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	429,266,770	2.73%	5,221	3.32%	0.41%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	448,353,501	2.85%	5,151	3.28%	0.49%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	405,849,752	2.58%	4,550	2.89%	0.67%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	334,325,981	2.12%	3,782	2.41%	0.97%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	378,323,536	2.40%	3,974	2.53%	0.90%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	423,391,578	2.69%	4,199	2.67%	0.66%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	469,040,017	2.98%	4,476	2.85%	0.71%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	583,477,960	3.70%	5,498	3.50%	0.72%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	588,376,395	3.74%	5,593	3.56%	0.98%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	599,395,731	3.81%	5,432	3.46%	0.93%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	587,665,850	3.73%	5,117	3.26%	0.75%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	585,016,771	3.71%	4,943	3.14%	0.90%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	640,639,261	4.07%	5,386	3.43%	1.00%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	753,628,332	4.78%	6,242	3.97%	1.06%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	655,347,723	4.16%	5,188	3.30%	1.14%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	529,851,987	3.36%	3,982	2.53%	0.78%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	493,433,230	3.13%	3,640	2.32%	0.94%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	524,998,167	3.33%	3,921	2.49%	1.03%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	583,480,809	3.70%	4,415	2.81%	1.07%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	521,484,671	3.31%	3,927	2.50%	1.02%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	550,060,368	3.49%	4,193	2.67%	0.85%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	605,269,285	3.84%	4,605	2.93%	0.90%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	784,011,578	4.98%	6,003	3.82%	0.97%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	868,465,448	5.51%	6,692	4.26%	1.12%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	484,635,157	3.08%	3,616	2.30%	1.40%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	3,004,125	0.02%	18	0.01%	1.08%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**6. Seasoning**

Seasoning (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 0.5	1,296,186	0.01%	9	0.01%	1.98%					
0.5 - 1	868,619,679	5.52%	6,649	4.23%	1.81%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	2,419,310,070	15.36%	20,240	12.88%	1.14%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	2,954,225,014	18.76%	24,961	15.88%	1.10%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	1,971,222,146	12.52%	17,310	11.01%	0.91%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	1,562,237,417	9.92%	14,684	9.34%	0.74%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,239,078,958	7.87%	12,552	7.99%	0.71%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	632,340,743	4.01%	7,193	4.58%	1.24%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	379,510,847	2.41%	4,739	3.02%	1.61%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	335,351,604	2.13%	4,009	2.55%	1.37%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	453,071,978	2.88%	4,864	3.09%	0.40%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,933,734,884	18.63%	39,968	25.43%	0.09%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**7. Original Tenor**

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
0 - 5	123,313	0.00%	4	0.00%	0.14%	22,090	0.00%	1	0.00%	1.49%
6 - 10	36,971,263	0.23%	1,009	0.64%	1.00%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	356,150,648	2.26%	7,041	4.48%	1.36%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	970,250,126	6.16%	16,116	10.25%	1.03%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	1,945,862,273	12.35%	24,261	15.44%	0.88%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,601,429,880	29.22%	46,850	29.81%	0.75%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	3,231,738,863	20.52%	26,096	16.60%	0.78%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,607,473,163	29.25%	35,801	22.78%	0.98%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**8. 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	1,873,903	0.01%	396	0.25%	0.37%	427,186	0.00%	40	0.03%	0.52%
1 - 2	9,926,818	0.06%	946	0.60%	0.42%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	21,163,004	0.13%	1,354	0.86%	0.41%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	35,214,863	0.22%	1,676	1.07%	0.42%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	57,447,094	0.36%	2,186	1.39%	0.33%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	68,822,911	0.44%	2,091	1.33%	0.42%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	80,011,285	0.51%	2,101	1.34%	0.45%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	101,140,997	0.64%	2,333	1.48%	0.56%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	129,485,180	0.82%	2,718	1.73%	0.58%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	182,197,839	1.16%	3,385	2.15%	0.55%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	196,892,577	1.25%	3,252	2.07%	0.58%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	209,912,267	1.33%	3,280	2.09%	0.57%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	253,102,455	1.61%	3,713	2.36%	0.62%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	308,802,286	1.96%	4,385	2.79%	0.62%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	406,904,615	2.58%	5,455	3.47%	0.47%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	454,806,812	2.89%	5,265	3.35%	0.42%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	414,422,117	2.63%	4,763	3.03%	0.55%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	381,602,108	2.42%	4,309	2.74%	0.79%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	334,329,400	2.12%	3,698	2.35%	0.95%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	404,961,852	2.57%	4,187	2.66%	0.80%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	419,522,911	2.66%	4,082	2.60%	0.70%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	516,226,536	3.28%	4,915	3.13%	0.69%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	602,500,105	3.83%	5,677	3.61%	0.81%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	572,576,176	3.64%	5,404	3.44%	0.99%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	613,234,547	3.89%	5,478	3.49%	0.85%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	582,074,770	3.70%	5,023	3.20%	0.80%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	576,636,541	3.66%	4,834	3.08%	0.94%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	716,546,186	4.55%	6,001	3.82%	1.03%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	703,687,189	4.47%	5,807	3.69%	1.04%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	620,781,462	3.94%	4,755	3.03%	1.07%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	5,773,192,722	36.66%	43,709	27.81%	1.02%	5,198,639,048	36.98%	38,870	28.27%	1.20%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**9. 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 10Y	3,148,405,442	19.99%	29,291	18.64%	1.88%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	12,601,594,085	80.01%	127,887	81.36%	0.62%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**10. 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
Floating	12,601,594,085	80.01%	127,887	81.36%	0.62%	11,574,908,234	82.35%	114,550	83.31%	0.88%
2020						904,915	0.01%	10	0.01%	0.93%
2021	3,701,547	0.02%	54	0.03%	0.87%	2,510,602	0.02%	30	0.02%	1.11%
2022	197,866	0.00%	19	0.01%	2.13%	120,672	0.00%	9	0.01%	2.11%
2023	288,139	0.00%	19	0.01%	2.02%	261,114	0.00%	11	0.01%	1.99%
2024	744,674	0.00%	43	0.03%	2.06%	577,280	0.00%	27	0.02%	2.08%
2025	21,931,441	0.14%	302	0.19%	2.30%	22,646,882	0.16%	290	0.21%	2.30%
2026	136,450,726	0.87%	1,569	1.00%	2.10%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	294,739,551	1.87%	3,025	1.92%	2.06%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	806,195,332	5.12%	7,520	4.78%	1.91%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	1,117,235,258	7.09%	10,118	6.44%	1.96%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	766,744,445	4.87%	6,620	4.21%	1.62%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	176,463	0.00%	2	0.00%	1.49%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**11. Interest and Principal Payment Frequency**

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
P1M	15,749,999,528	100.00%	157,178	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**12. 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
None	15,658,672,139	99.42%	156,426	99.52%	0.87%	13,862,607,211	98.62%	135,929	98.86%	1.05%
Royal Decree	25,315,777	0.16%	226	0.14%	0.00%	13,751,245	0.10%	123	0.09%	0.00%
SBA	64,893,561	0.41%	518	0.33%	0.00%	180,096,724	1.28%	1,441	1.05%	0.01%
Extension	1,118,051	0.01%	8	0.01%	0.00%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>



**13a. Original Loan to Market Value**

average: <b>71.26%</b> Original Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	220,804,666	1.40%	4,999	3.18%	0.79%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	422,989,802	2.69%	7,685	4.89%	0.73%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	757,630,231	4.81%	11,344	7.22%	0.70%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,220,406,694	7.75%	15,468	9.84%	0.75%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,125,248,842	13.49%	22,970	14.61%	0.83%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,725,495,904	61.75%	84,653	53.86%	0.91%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,277,268,640	8.11%	10,057	6.40%	0.91%	1,016,656,032	7.23%	7,941	5.78%	1.06%
90.01% - 100.00%	154,747	0.00%	2	0.00%	0.00%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**13b. Current Loan to Market Value**

average: <b>59.69%</b> Current Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	1,402,403,760	8.90%	30,689	19.52%	0.41%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,201,937,184	7.63%	14,852	9.45%	0.52%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,520,078,146	9.65%	15,884	10.11%	0.62%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	1,979,734,611	12.57%	18,342	11.67%	0.78%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	3,337,876,238	21.19%	29,195	18.57%	0.96%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	6,268,077,858	39.80%	48,024	30.55%	1.08%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	39,524,287	0.25%	190	0.12%	1.42%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	143,464	0.00%	1	0.00%	0.52%	443,358	0.00%	3	0.00%	0.68%
130.00% >=	223,980	0.00%	1	0.00%	0.52%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

## 13c. Current Loan to Indexed Market Value

average: <b>58.24%</b> Current Loan to Indexed 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%	1,340,016,926	8.51%	29,498	18.77%	0.53%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	1,200,892,536	7.62%	14,832	9.44%	0.64%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	1,757,946,525	11.16%	17,997	11.45%	0.73%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	2,818,364,989	17.89%	24,740	15.74%	0.78%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	3,802,275,993	24.14%	32,170	20.47%	0.88%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	4,584,786,932	29.11%	36,087	22.96%	1.12%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	236,192,651	1.50%	1,778	1.13%	1.06%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	9,298,995	0.06%	75	0.05%	0.14%	19,106,551	0.14%	160	0.12%	0.38%
130.00% >=	223,980	0.00%	1	0.00%	0.52%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

## 14. 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
0 - 50,000	183,216,499	1.16%	5,096	3.24%	1.27%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,121,968,595	7.12%	22,559	14.35%	1.14%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,110,265,396	13.40%	30,637	19.49%	1.03%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,417,642,720	15.35%	27,553	17.53%	0.95%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,472,269,785	15.70%	23,698	15.08%	0.88%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,896,068,176	12.04%	15,426	9.81%	0.83%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,645,552,561	10.45%	11,925	7.59%	0.77%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	998,684,335	6.34%	6,386	4.06%	0.74%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	820,009,719	5.21%	4,826	3.07%	0.71%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	536,797,165	3.41%	2,829	1.80%	0.70%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	456,729,580	2.90%	2,224	1.41%	0.68%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	259,630,705	1.65%	1,151	0.73%	0.69%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	200,191,796	1.27%	857	0.55%	0.68%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	133,860,512	0.85%	522	0.33%	0.69%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	118,489,576	0.75%	442	0.28%	0.68%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	68,587,663	0.44%	228	0.15%	0.66%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	65,412,068	0.42%	201	0.13%	0.66%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	38,551,125	0.24%	120	0.08%	0.66%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	37,824,853	0.24%	116	0.07%	0.61%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	152,433,183	0.97%	364	0.23%	0.65%	122,635,514	0.87%	297	0.22%	0.73%
more	15,813,514	0.10%	18	0.01%	0.31%	15,900,181	0.11%	19	0.01%	0.66%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

## 15. 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	36,762	0.00%	78	0.05%	0.83%					
1,000 - 8,000	5,551,238	0.04%	951	0.61%	0.40%					
8,001 - 20,000	68,379,549	0.43%	4,775	3.04%	0.40%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	850,818,848	5.40%	22,481	14.30%	0.74%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	1,973,446,348	12.53%	31,442	20.00%	0.88%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,739,295,565	17.39%	31,413	19.99%	0.87%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,774,683,111	17.62%	24,808	15.78%	0.88%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,191,002,520	13.91%	16,052	10.21%	0.89%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,583,182,227	10.05%	9,795	6.23%	0.89%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	1,115,696,023	7.08%	5,987	3.81%	0.89%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	731,183,893	4.64%	3,455	2.20%	0.88%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	510,394,212	3.24%	2,158	1.37%	0.88%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	357,837,699	2.27%	1,366	0.87%	0.87%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	234,477,736	1.49%	818	0.52%	0.87%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	147,835,219	0.94%	475	0.30%	0.87%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	107,394,455	0.68%	319	0.20%	0.90%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	75,290,260	0.48%	208	0.13%	0.91%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	63,095,201	0.40%	163	0.10%	0.79%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	43,175,058	0.27%	105	0.07%	0.93%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	31,509,951	0.20%	72	0.05%	0.79%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	27,724,050	0.18%	60	0.04%	0.84%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	18,957,760	0.12%	39	0.02%	0.68%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	89,604,356	0.57%	150	0.10%	0.84%	71,165,625	0.51%	118	0.09%	0.85%
more	9,427,488	0.06%	8	0.01%	0.35%	8,441,288	0.06%	7	0.01%	0.64%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**16. Geographic 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
Andalucía	2,264,933,912	14.38%	27,143	17.27%	0.77%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	189,511,268	1.20%	2,333	1.48%	1.01%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	510,231,991	3.24%	4,172	2.65%	1.01%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	450,438	0.00%	4	0.00%	1.32%					
Canarias	652,834,621	4.14%	7,305	4.65%	1.06%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	110,721,969	0.70%	1,306	0.83%	0.85%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	367,657,810	2.33%	4,314	2.74%	0.83%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	362,506,973	2.30%	4,472	2.85%	0.85%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,424,514,582	28.09%	37,048	23.57%	0.94%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	1,403,724	0.01%	19	0.01%	0.56%	1,810,656	0.01%	25	0.02%	0.84%
Extremadura	103,225	0.00%	1	0.00%	0.51%					
Galicia	240,382,954	1.53%	3,018	1.92%	0.83%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	24,450,248	0.16%	300	0.19%	1.02%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,831,731,322	30.68%	44,184	28.11%	0.83%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	1,059,465	0.01%	15	0.01%	0.91%	820,879	0.01%	12	0.01%	1.11%
Murcia	245,544,961	1.56%	3,085	1.96%	0.85%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	31,717,330	0.20%	341	0.22%	0.89%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	170,381,811	1.08%	1,803	1.15%	0.76%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	104,135,083	0.66%	1,395	0.89%	0.81%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,215,725,841	7.72%	14,920	9.49%	0.87%	1,114,414,507	7.93%	13,379	9.73%	1.07%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**17. Borrower Nationality**

Country	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
Spain	14,977,201,102	95.09%	150,387	95.68%	0.85%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	772,798,426	4.91%	6,791	4.32%	1.07%	230,136,528	1.64%	1,699	1.24%	1.21%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.86%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**18. Debtor's concentration**

Debtor Nr	Aggregate Outstanding Not. Amount	% of Aggregate Outstanding Not. Amt	Nr of Loans	Weighted Average Coupon
1	1,312,162	0.01%	1	0.43%
2	1,277,128	0.01%	1	0.29%
3	1,211,260	0.01%	1	0.49%
4	1,176,500	0.01%	1	0.32%
5	1,174,341	0.01%	1	0.39%
6	1,127,555	0.01%	1	0.52%
7	1,090,881	0.01%	1	0.27%
8	1,057,660	0.01%	1	0.09%
9	963,586	0.01%	1	1.99%
10	921,826	0.01%	2	1.49%
<b>Top 10</b>	<b>11,312,899</b>	<b>0.07%</b>		

**19. 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 - Private Sector	12,214,538,993	77.55%	119,804	76.22%	0.90%	10,863,004,535	77.28%	104,769	76.22%	1.09%
Employed - Public Sector	1,647,083,823	10.46%	17,966	11.43%	0.76%	1,524,253,118	10.84%	16,198	11.43%	0.97%
Employed - Sector Unknown	46,729,505	0.30%	850	0.54%	0.39%	18,526,738	0.13%	223	0.54%	1.21%
Other	41,194,383	0.26%	591	0.38%	0.50%	39,914,076	0.28%	543	0.38%	0.70%
Pensioner	213,020,848	1.35%	3,270	2.08%	0.97%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	1,361,459,619	8.64%	12,115	7.71%	0.79%	1,223,136,070	8.70%	10,688	7.71%	0.99%
Student	25,445,129	0.16%	275	0.17%	0.70%	18,655,934	0.13%	210	0.17%	0.92%
Unemployed	200,527,228	1.27%	2,307	1.47%	0.79%	175,913,533	1.25%	2,008	1.47%	0.99%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**20. Payment to Income**

Payment to Income	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
average: 15.82%										
[0% - 10%]	4,011,556,501	25.47%	43,627	27.76%	0.79%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	4,581,144,723	29.09%	43,052	27.39%	0.82%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,171,919,975	20.14%	32,676	20.79%	0.85%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,238,578,425	14.21%	22,590	14.37%	0.89%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,100,654,397	6.99%	10,089	6.42%	1.07%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	407,479,527	2.59%	3,322	2.11%	1.33%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	151,321,542	0.96%	1,136	0.72%	1.50%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	50,986,725	0.32%	359	0.23%	1.53%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	16,401,784	0.10%	112	0.07%	1.55%	13,696,118	0.10%	94	0.07%	1.57%
>50%	19,955,929	0.13%	215	0.14%	1.26%	15,489,509	0.11%	176	0.13%	1.36%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**21. 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
No	15,749,999,528	100.00%	157,178	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**22. 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	15,563,654,156	98.82%	155,597	98.99%	0.86%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2	186,030,760	1.18%	1,578	1.00%	0.01%	143,165,229	1.02%	1,218	0.89%	0.01%
3	314,612	0.00%	3	0.00%	0.00%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**23. 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
Purchase	14,198,487,180	90.15%	136,147	86.62%	0.89%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	1,378,758,717	8.75%	18,072	11.50%	0.70%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	172,753,630	1.10%	2,959	1.88%	0.41%	168,480,337	1.20%	2,717	1.98%	0.60%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**24. 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
1st home	15,749,999,528	100.00%	157,178	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**25. 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
Central or Direct	5,052,381,461	32.08%	54,319	34.56%	0.76%	4,540,891,035	32.30%	47,549	34.56%	0.95%
Internet	5,620,554,371	35.69%	53,543	34.07%	0.89%	5,000,304,175	35.57%	46,757	34.07%	1.08%
Office or Branch Network	3,306,920,065	21.00%	32,429	20.63%	0.98%	3,057,955,108	21.75%	29,412	20.63%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	1,770,143,630	11.24%	16,887	10.74%	0.90%	1,457,304,862	10.37%	13,775	10.74%	1.08%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**26. Special Scheme**

Special Scheme	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Vivienda de proteccion oficial	975,352,660	6.19%	11,287	7.18%	0.99%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,774,646,867	93.81%	145,891	92.82%	0.86%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**27. Probability of Default**

Probability of Default	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
[0.00% - 0.10%[	12,697,152,507	80.62%	132,747	84.46%	0.83%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	2,016,995,749	12.81%	16,184	10.30%	1.05%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	1,003,601,015	6.37%	7,922	5.04%	1.08%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	1,090,473	0.01%	17	0.01%	0.89%					
[7.50% - 20.00%[	5,248,729	0.03%	55	0.03%	0.95%					
[20.00% - 100.00%[	20,167,533	0.13%	200	0.13%	1.28%					
100.00%	5,743,523	0.04%	53	0.03%	1.14%					
	<b>15,749,999,528</b>	<b>100.00%</b>	<b>157,178</b>	<b>100.00%</b>	<b>0.87%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

Weighted average PD: 0.20%      Weighted average LGD: 36.56%

**28. Arrears**

Days Past Due	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 Arrear	157,045	0	0	0	15,736,411,857	99.92%	99.91%
30 - 59 Days	66	9,338	3,791	13,129	6,705,149	0.04%	0.04%
60 - 89 Days	31	15,826	3,023	18,849	3,022,503	0.02%	0.02%
90 - 179 Days	28	25,401	4,580	29,981	3,000,849	0.02%	0.02%
180 - 359 Days	8	11,086	5,044	16,130	859,170	0.01%	0.01%
	<b>157,178</b>	<b>61,651</b>	<b>16,438</b>	<b>78,089</b>	<b>15,749,999,528</b>	<b>100.00%</b>	<b>100.00%</b>



## 29. Transaction Parties

**Issuer of the MTCs, Seller, Cash Flow Account Provider, Paying Agent, Servicer, Subordinated Loan Provider, Swap Counterparty**

**ING Bank N.V., Sucursal en España**

Calle Via de los Poblados, 1F  
28033 Madrid  
Spain

**Legal Adviser**

**Cuatrecasas, Gonçalves Pereira S.L.P.**

Paseo de Gracia, 111  
08008 Barcelona  
Spain

**Arranger**

**ING Bank N.V**

Bijlmerplein 888  
1102 MG Amsterdam  
The Netherlands

**Auditor of the Fund**

**KPMG**

Paseo de la Castellana, 259C  
28046 Madrid  
Spain

**Rating Agency**

**DBRS Ratings GMBH**

Neue Mainzer Straße 75  
60311 Frankfurt am Main  
Germany

**Management Company**

**Titulización de Activos, S.G.F.T., S.A.**

Calla Orense, 58  
28020 Madrid  
Spain

**Verification Agent (STS)**

**Prime Collateralised Securities (EU)**

4, Place de l'Opéra  
75002 Paris  
France

**Rating Agency**

**Fitch Ratings España, S.A.U.**

Avenida Diagonal, 601  
P.2 Barcelona 08028  
Spain