

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

29 March 2021

Description

| | |
|---------------------|------------------|
| Issue Date | 4 December 2020 |
| Final Maturity Date | 31 December 2063 |
| Next Payment Date | 28 June 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> | | | | 15,870,000,000 € | 14,176,700,000 € | |

1. Summary

| All amounts in EURO | Current | At Issue |
|---|-------------------|-------------------|
| Reporting Date | 29-Mar-21 | 04-Dec-20 |
| Portfolio Cut off date | 28-Feb-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) | 21,824.65 | 44,820.55 |
| Of which Realised Loss (3) | 0.00 | 0.00 |
| Of which Active Outstanding Notional Amount (4) | 15,749,978,175.35 | 14,056,455,179.45 |
| Of which Principal in Arrears | 20,252.74 | 0.00 |
| Number of Loans | 156,304 | 137,493 |
| Number of Borrowers | 155,524 | 136,884 |
| Average Principal Balance (Loanparts) | 100,765.04 | 102,233.97 |
| Average Principal Balance (Borrowers) | 101,270.40 | 102,688.81 |
| Coupon: Weighted Average | 0.91% | 1.07% |
| Minimum | 0.00% | 0.00% |
| Maximum | 4.21% | 4.41% |
| Weighted Average Original Loan to Market Value | 71.16% | 70.95% |
| Weighted Average Loan to Indexed Market Value | 58.68% | 58.84% |
| Seasoning (months): Weighted Average | 63.55 | 61.59 |
| Remaining Tenor (months): Weighted Average | 312.34 | 313.60 |
| Weighted Average Interest Rate on Fixed Interest Rate Loans | 1.89% | 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% | 0.01% | 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 | 3,048,308,159 | 19.35% | 28,266 | 18.08% | 1.89% | 2,481,546,946 | 17.65% | 22,943 | 16.69% | 1.94% |
| Variable | 12,701,670,017 | 80.65% | 128,038 | 81.92% | 0.68% | 11,574,908,234 | 82.35% | 114,550 | 83.31% | 0.88% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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% | 1,595,632,210 | 10.13% | 20,533 | 13.14% | 0.00% | 178,564,802 | 1.27% | 2,066 | 1.50% | 0.00% |
| 0.01% - 0.50% | 3,488,327,566 | 22.15% | 35,802 | 22.91% | 0.35% | 2,353,648,402 | 16.74% | 29,921 | 21.76% | 0.25% |
| 0.51% - 1.00% | 5,077,403,899 | 32.24% | 44,601 | 28.53% | 0.67% | 5,977,041,876 | 42.52% | 50,632 | 36.83% | 0.79% |
| 1.01% - 1.50% | 1,621,230,568 | 10.29% | 16,786 | 10.74% | 1.29% | 1,344,172,283 | 9.56% | 13,601 | 9.89% | 1.21% |
| 1.51% - 2.00% | 3,380,876,464 | 21.47% | 31,551 | 20.19% | 1.86% | 3,527,095,943 | 25.09% | 33,151 | 24.11% | 1.84% |
| 2.01% - 2.50% | 457,488,013 | 2.90% | 5,377 | 3.44% | 2.26% | 525,134,950 | 3.74% | 6,119 | 4.45% | 2.24% |
| 2.51% - 3.00% | 119,986,730 | 0.76% | 1,511 | 0.97% | 2.70% | 139,578,147 | 0.99% | 1,816 | 1.32% | 2.69% |
| 3.01% - 3.25% | 7,190,083 | 0.05% | 112 | 0.07% | 3.09% | 5,153,514 | 0.04% | 93 | 0.07% | 3.15% |
| 3.26% - 3.50% | 632,484 | 0.00% | 12 | 0.01% | 3.35% | 4,015,968 | 0.03% | 55 | 0.04% | 3.38% |
| 3.51% - 3.75% | 211,472 | 0.00% | 5 | 0.00% | 3.62% | 949,495 | 0.01% | 24 | 0.02% | 3.60% |
| 3.76% - 4.00% | 851,323 | 0.01% | 10 | 0.01% | 3.88% | 457,697 | 0.00% | 7 | 0.01% | 3.92% |
| 4.01% - 4.25% | 147,364 | 0.00% | 4 | 0.00% | 4.07% | 553,095 | 0.00% | 6 | 0.00% | 4.15% |
| 4.26% - 4.50% | | | | | | 89,008 | 0.00% | 2 | 0.00% | 4.40% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 15,214,819 | 0.10% | 309 | 0.20% | 0.08% | 13,138,132 | 0.09% | 251 | 0.18% | 0.37% |
| 2004 | 119,695,064 | 0.76% | 2,421 | 1.55% | 0.10% | 103,314,791 | 0.73% | 1,998 | 1.45% | 0.33% |
| 2005 | 326,792,291 | 2.07% | 5,969 | 3.82% | 0.10% | 287,211,705 | 2.04% | 4,998 | 3.64% | 0.31% |
| 2006 | 423,455,323 | 2.69% | 6,183 | 3.96% | 0.08% | 375,351,882 | 2.67% | 5,255 | 3.82% | 0.25% |
| 2007 | 664,189,718 | 4.22% | 8,395 | 5.37% | 0.04% | 607,645,344 | 4.32% | 7,458 | 5.42% | 0.17% |
| 2008 | 619,009,165 | 3.93% | 7,500 | 4.80% | 0.06% | 618,346,496 | 4.40% | 7,288 | 5.30% | 0.22% |
| 2009 | 243,661,150 | 1.55% | 3,060 | 1.96% | 0.34% | 247,761,256 | 1.76% | 3,034 | 2.21% | 0.55% |
| 2010 | 370,592,310 | 2.35% | 4,034 | 2.58% | 0.25% | 327,574,661 | 2.33% | 3,506 | 2.55% | 0.51% |
| 2011 | 598,577,783 | 3.80% | 6,196 | 3.96% | 0.30% | 370,047,109 | 2.63% | 3,673 | 2.67% | 0.54% |
| 2012 | 394,470,771 | 2.50% | 4,621 | 2.96% | 1.15% | 387,209,073 | 2.75% | 4,372 | 3.18% | 1.41% |
| 2013 | 255,183,634 | 1.62% | 3,101 | 1.98% | 1.81% | 238,585,452 | 1.70% | 2,845 | 2.07% | 2.05% |
| 2014 | 578,860,953 | 3.68% | 6,783 | 4.34% | 1.49% | 584,279,691 | 4.16% | 6,694 | 4.87% | 1.72% |
| 2015 | 957,591,787 | 6.08% | 10,036 | 6.42% | 0.90% | 954,246,142 | 6.79% | 9,806 | 7.13% | 1.12% |
| 2016 | 1,506,920,541 | 9.57% | 14,397 | 9.21% | 0.77% | 1,493,188,650 | 10.62% | 14,006 | 10.19% | 0.95% |
| 2017 | 1,771,956,775 | 11.25% | 15,765 | 10.09% | 0.88% | 1,733,815,511 | 12.33% | 15,154 | 11.02% | 1.06% |
| 2018 | 2,587,006,819 | 16.43% | 21,917 | 14.02% | 1.06% | 2,468,206,483 | 17.56% | 20,561 | 14.95% | 1.19% |
| 2019 | 3,025,313,101 | 19.21% | 25,149 | 16.09% | 1.18% | 2,871,385,545 | 20.43% | 23,511 | 17.10% | 1.42% |
| 2020 | 1,291,486,173 | 8.20% | 10,468 | 6.70% | 1.70% | 375,147,259 | 2.67% | 3,083 | 2.24% | 1.85% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 1,029,386 | 0.01% | 218 | 0.14% | 0.41% | 1,274,836 | 0.01% | 111 | 0.08% | 0.58% |
| 2022 | 8,194,761 | 0.05% | 766 | 0.49% | 0.43% | 8,855,293 | 0.06% | 660 | 0.48% | 0.61% |
| 2023 | 19,919,318 | 0.13% | 1,264 | 0.81% | 0.43% | 19,524,532 | 0.14% | 1,081 | 0.79% | 0.63% |
| 2024 | 33,409,445 | 0.21% | 1,613 | 1.03% | 0.48% | 32,658,946 | 0.23% | 1,397 | 1.02% | 0.67% |
| 2025 | 52,830,018 | 0.34% | 2,016 | 1.29% | 0.41% | 49,125,210 | 0.35% | 1,741 | 1.27% | 0.62% |
| 2026 | 70,847,247 | 0.45% | 2,186 | 1.40% | 0.42% | 63,676,850 | 0.45% | 1,828 | 1.33% | 0.65% |
| 2027 | 80,112,773 | 0.51% | 2,107 | 1.35% | 0.48% | 74,337,243 | 0.53% | 1,828 | 1.33% | 0.65% |
| 2028 | 97,199,299 | 0.62% | 2,269 | 1.45% | 0.56% | 91,885,973 | 0.65% | 2,023 | 1.47% | 0.76% |
| 2029 | 123,392,349 | 0.78% | 2,603 | 1.67% | 0.64% | 116,828,123 | 0.83% | 2,384 | 1.73% | 0.86% |
| 2030 | 168,136,340 | 1.07% | 3,135 | 2.01% | 0.59% | 153,173,220 | 1.09% | 2,746 | 2.00% | 0.80% |
| 2031 | 200,593,746 | 1.27% | 3,387 | 2.17% | 0.60% | 176,728,911 | 1.26% | 2,884 | 2.10% | 0.78% |
| 2032 | 210,247,453 | 1.33% | 3,245 | 2.08% | 0.61% | 194,930,795 | 1.39% | 2,917 | 2.12% | 0.78% |
| 2033 | 242,969,331 | 1.54% | 3,547 | 2.27% | 0.63% | 221,224,315 | 1.57% | 3,139 | 2.28% | 0.80% |
| 2034 | 293,770,794 | 1.87% | 4,169 | 2.67% | 0.70% | 268,342,582 | 1.91% | 3,720 | 2.71% | 0.90% |
| 2035 | 385,578,605 | 2.45% | 5,197 | 3.32% | 0.56% | 335,904,703 | 2.39% | 4,421 | 3.22% | 0.70% |
| 2036 | 442,720,999 | 2.81% | 5,303 | 3.39% | 0.46% | 392,523,341 | 2.79% | 4,593 | 3.34% | 0.64% |
| 2037 | 461,154,425 | 2.93% | 5,208 | 3.33% | 0.52% | 427,858,114 | 3.04% | 4,722 | 3.43% | 0.67% |
| 2038 | 413,446,006 | 2.63% | 4,579 | 2.93% | 0.71% | 393,011,450 | 2.80% | 4,276 | 3.11% | 0.86% |
| 2039 | 343,300,556 | 2.18% | 3,814 | 2.44% | 1.02% | 325,858,353 | 2.32% | 3,586 | 2.61% | 1.21% |
| 2040 | 375,943,111 | 2.39% | 3,905 | 2.50% | 0.93% | 324,970,084 | 2.31% | 3,300 | 2.40% | 1.07% |
| 2041 | 429,280,378 | 2.73% | 4,200 | 2.69% | 0.71% | 374,976,384 | 2.67% | 3,611 | 2.63% | 0.93% |
| 2042 | 477,513,888 | 3.03% | 4,517 | 2.89% | 0.75% | 443,752,321 | 3.16% | 4,156 | 3.02% | 0.92% |
| 2043 | 595,017,558 | 3.78% | 5,530 | 3.54% | 0.76% | 560,173,840 | 3.99% | 5,127 | 3.73% | 0.92% |
| 2044 | 596,548,142 | 3.79% | 5,616 | 3.59% | 1.03% | 562,840,272 | 4.00% | 5,267 | 3.83% | 1.22% |
| 2045 | 589,378,329 | 3.74% | 5,305 | 3.39% | 0.97% | 511,236,944 | 3.64% | 4,527 | 3.29% | 1.11% |
| 2046 | 592,333,705 | 3.76% | 5,131 | 3.28% | 0.80% | 531,827,367 | 3.78% | 4,571 | 3.32% | 1.00% |
| 2047 | 593,172,495 | 3.77% | 4,971 | 3.18% | 0.94% | 552,902,631 | 3.93% | 4,594 | 3.34% | 1.11% |
| 2048 | 646,776,528 | 4.11% | 5,401 | 3.46% | 1.05% | 600,422,208 | 4.27% | 4,970 | 3.61% | 1.21% |
| 2049 | 756,481,677 | 4.80% | 6,228 | 3.98% | 1.11% | 708,031,330 | 5.04% | 5,776 | 4.20% | 1.30% |
| 2050 | 611,484,696 | 3.88% | 4,814 | 3.08% | 1.19% | 440,317,156 | 3.13% | 3,418 | 2.49% | 1.26% |
| 2051 | 536,354,107 | 3.41% | 3,998 | 2.56% | 0.83% | 469,832,207 | 3.34% | 3,434 | 2.50% | 1.04% |
| 2052 | 491,100,757 | 3.12% | 3,600 | 2.30% | 0.99% | 449,186,821 | 3.20% | 3,272 | 2.38% | 1.15% |
| 2053 | 525,776,891 | 3.34% | 3,909 | 2.50% | 1.08% | 475,306,779 | 3.38% | 3,502 | 2.55% | 1.23% |
| 2054 | 583,487,386 | 3.70% | 4,393 | 2.81% | 1.12% | 531,807,168 | 3.78% | 3,968 | 2.89% | 1.28% |
| 2055 | 505,027,038 | 3.21% | 3,805 | 2.43% | 1.06% | 436,764,042 | 3.11% | 3,236 | 2.35% | 1.21% |
| 2056 | 548,358,586 | 3.48% | 4,168 | 2.67% | 0.91% | 498,078,881 | 3.54% | 3,762 | 2.74% | 1.06% |
| 2057 | 608,572,590 | 3.86% | 4,593 | 2.94% | 0.95% | 553,324,804 | 3.94% | 4,151 | 3.02% | 1.11% |
| 2058 | 782,614,822 | 4.97% | 5,973 | 3.82% | 1.01% | 722,488,002 | 5.14% | 5,464 | 3.97% | 1.15% |
| 2059 | 866,478,246 | 5.50% | 6,646 | 4.25% | 1.16% | 795,760,632 | 5.66% | 6,041 | 4.39% | 1.34% |
| 2060 | 389,053,731 | 2.47% | 2,972 | 1.90% | 1.54% | 164,732,515 | 1.17% | 1,289 | 0.94% | 1.77% |
| 2061 | 370,666 | 0.00% | 3 | 0.00% | 0.81% | | | | | |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 41,920,206 | 0.27% | 347 | 0.22% | 1.80% | | | | | |
| 0.5 - 1 | 879,177,249 | 5.58% | 7,030 | 4.50% | 1.82% | 761,219,408 | 5.42% | 6,313 | 4.59% | 1.86% |
| 1 - 2 | 2,904,082,690 | 18.44% | 24,175 | 15.47% | 1.22% | 2,961,969,309 | 21.07% | 24,155 | 17.57% | 1.33% |
| 2 - 3 | 2,742,047,156 | 17.41% | 23,122 | 14.79% | 1.09% | 2,315,214,835 | 16.47% | 19,426 | 14.13% | 1.17% |
| 3 - 4 | 1,856,671,944 | 11.79% | 16,322 | 10.44% | 0.90% | 1,696,089,645 | 12.07% | 15,056 | 10.95% | 1.03% |
| 4 - 5 | 1,524,696,744 | 9.68% | 14,426 | 9.23% | 0.78% | 1,473,547,946 | 10.48% | 13,982 | 10.17% | 0.95% |
| 5 - 6 | 1,095,283,811 | 6.95% | 11,261 | 7.20% | 0.84% | 809,692,012 | 5.76% | 8,492 | 6.18% | 1.23% |
| 6 - 7 | 610,609,096 | 3.88% | 7,031 | 4.50% | 1.44% | 534,692,213 | 3.80% | 6,277 | 4.57% | 1.79% |
| 7 - 8 | 294,598,213 | 1.87% | 3,592 | 2.30% | 1.79% | 278,628,071 | 1.98% | 3,251 | 2.36% | 1.92% |
| 8 - 9 | 382,701,318 | 2.43% | 4,505 | 2.88% | 1.23% | 320,556,193 | 2.28% | 3,625 | 2.64% | 1.19% |
| 9 - 10 | 574,244,023 | 3.65% | 5,880 | 3.76% | 0.32% | 432,180,356 | 3.07% | 4,123 | 3.00% | 0.50% |
| 10 - more | 2,843,945,725 | 18.06% | 38,613 | 24.70% | 0.12% | 2,472,665,192 | 17.59% | 32,793 | 23.85% | 0.29% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 70,059 | 0.00% | 2 | 0.00% | 0.30% | 22,090 | 0.00% | 1 | 0.00% | 1.49% |
| 6 - 10 | 38,316,626 | 0.24% | 1,018 | 0.65% | 1.07% | 36,558,870 | 0.26% | 934 | 0.68% | 1.31% |
| 11 - 15 | 360,547,925 | 2.29% | 7,002 | 4.48% | 1.40% | 323,201,039 | 2.30% | 6,199 | 4.51% | 1.50% |
| 16 - 20 | 985,702,630 | 6.26% | 16,139 | 10.33% | 1.06% | 892,834,553 | 6.35% | 14,241 | 10.36% | 1.20% |
| 21 - 25 | 1,955,623,748 | 12.42% | 24,178 | 15.47% | 0.92% | 1,755,871,629 | 12.49% | 21,275 | 15.47% | 1.08% |
| 26 - 30 | 4,629,332,293 | 29.39% | 46,793 | 29.94% | 0.79% | 4,166,819,471 | 29.64% | 41,333 | 30.06% | 0.95% |
| 31 - 35 | 3,241,046,467 | 20.58% | 25,996 | 16.63% | 0.81% | 2,913,245,007 | 20.73% | 23,054 | 16.77% | 0.97% |
| 36 - 40 | 4,539,338,427 | 28.82% | 35,176 | 22.50% | 1.03% | 3,967,902,520 | 28.23% | 30,456 | 22.15% | 1.19% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 1,324,870 | 0.01% | 253 | 0.16% | 0.41% | 427,186 | 0.00% | 40 | 0.03% | 0.52% |
| 1 - 2 | 9,203,922 | 0.06% | 830 | 0.53% | 0.44% | 6,565,346 | 0.05% | 522 | 0.38% | 0.61% |
| 2 - 3 | 21,046,710 | 0.13% | 1,293 | 0.83% | 0.43% | 16,903,036 | 0.12% | 1,013 | 0.74% | 0.63% |
| 3 - 4 | 34,807,699 | 0.22% | 1,639 | 1.05% | 0.47% | 29,113,819 | 0.21% | 1,299 | 0.94% | 0.68% |
| 4 - 5 | 54,690,535 | 0.35% | 2,058 | 1.32% | 0.40% | 43,199,003 | 0.31% | 1,609 | 1.17% | 0.64% |
| 5 - 6 | 71,821,374 | 0.46% | 2,163 | 1.38% | 0.42% | 62,477,988 | 0.44% | 1,894 | 1.38% | 0.62% |
| 6 - 7 | 80,475,014 | 0.51% | 2,116 | 1.35% | 0.49% | 72,558,676 | 0.52% | 1,833 | 1.33% | 0.66% |
| 7 - 8 | 100,364,506 | 0.64% | 2,305 | 1.47% | 0.57% | 87,537,464 | 0.62% | 1,981 | 1.44% | 0.69% |
| 8 - 9 | 126,955,425 | 0.81% | 2,645 | 1.69% | 0.64% | 107,640,396 | 0.77% | 2,242 | 1.63% | 0.88% |
| 9 - 10 | 172,031,775 | 1.09% | 3,190 | 2.04% | 0.59% | 143,895,239 | 1.02% | 2,667 | 1.94% | 0.82% |
| 10 - 11 | 199,273,340 | 1.27% | 3,343 | 2.14% | 0.60% | 171,690,566 | 1.22% | 2,879 | 2.09% | 0.77% |
| 11 - 12 | 212,697,978 | 1.35% | 3,261 | 2.09% | 0.61% | 191,531,844 | 1.36% | 2,893 | 2.10% | 0.78% |
| 12 - 13 | 243,211,601 | 1.54% | 3,546 | 2.27% | 0.63% | 214,077,188 | 1.52% | 3,072 | 2.23% | 0.77% |
| 13 - 14 | 307,217,995 | 1.95% | 4,332 | 2.77% | 0.68% | 254,247,906 | 1.81% | 3,546 | 2.58% | 0.89% |
| 14 - 15 | 392,419,984 | 2.49% | 5,269 | 3.37% | 0.54% | 315,742,737 | 2.25% | 4,218 | 3.07% | 0.77% |
| 15 - 16 | 446,312,801 | 2.83% | 5,262 | 3.37% | 0.46% | 381,744,373 | 2.72% | 4,674 | 3.40% | 0.64% |
| 16 - 17 | 456,159,142 | 2.90% | 5,158 | 3.30% | 0.53% | 442,525,225 | 3.15% | 4,827 | 3.51% | 0.64% |
| 17 - 18 | 403,756,588 | 2.56% | 4,470 | 2.86% | 0.73% | 401,103,468 | 2.85% | 4,383 | 3.19% | 0.79% |
| 18 - 19 | 347,829,934 | 2.21% | 3,840 | 2.46% | 1.02% | 325,729,941 | 2.32% | 3,624 | 2.64% | 1.17% |
| 19 - 20 | 387,949,217 | 2.46% | 3,998 | 2.56% | 0.88% | 316,174,911 | 2.25% | 3,243 | 2.36% | 1.15% |
| 20 - 21 | 419,992,902 | 2.67% | 4,094 | 2.62% | 0.73% | 371,773,976 | 2.64% | 3,664 | 2.66% | 0.93% |
| 21 - 22 | 494,578,559 | 3.14% | 4,691 | 3.00% | 0.75% | 410,979,635 | 2.92% | 3,853 | 2.80% | 0.93% |
| 22 - 23 | 595,054,687 | 3.78% | 5,516 | 3.53% | 0.77% | 555,924,050 | 3.95% | 5,069 | 3.69% | 0.86% |
| 23 - 24 | 599,288,589 | 3.81% | 5,617 | 3.59% | 1.04% | 561,269,873 | 3.99% | 5,297 | 3.85% | 1.18% |
| 24 - 25 | 597,176,893 | 3.79% | 5,351 | 3.42% | 0.93% | 511,002,771 | 3.64% | 4,590 | 3.34% | 1.21% |
| 25 - 26 | 580,479,106 | 3.69% | 5,029 | 3.22% | 0.83% | 540,825,999 | 3.85% | 4,631 | 3.37% | 0.97% |
| 26 - 27 | 589,568,917 | 3.74% | 4,924 | 3.15% | 0.96% | 542,484,422 | 3.86% | 4,561 | 3.32% | 1.09% |
| 27 - 28 | 664,692,271 | 4.22% | 5,539 | 3.54% | 1.06% | 571,827,558 | 4.07% | 4,754 | 3.46% | 1.20% |
| 28 - 29 | 749,828,014 | 4.76% | 6,171 | 3.95% | 1.10% | 697,744,472 | 4.96% | 5,732 | 4.17% | 1.25% |
| 29 - 30 | 611,494,330 | 3.88% | 4,779 | 3.06% | 1.16% | 509,097,067 | 3.62% | 4,013 | 2.92% | 1.36% |
| 30 - more | 5,778,273,498 | 36.69% | 43,622 | 27.91% | 1.06% | 5,198,639,048 | 36.98% | 38,870 | 28.27% | 1.20% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 3,048,308,159 | 19.35% | 28,266 | 18.08% | 1.89% | 2,481,546,946 | 17.65% | 22,943 | 16.69% | 1.94% |
| Floating EURIBOR BOE | 12,701,670,017 | 80.65% | 128,038 | 81.92% | 0.68% | 11,574,908,234 | 82.35% | 114,550 | 83.31% | 0.88% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 12,701,670,017 | 80.65% | 128,038 | 81.92% | 0.68% | 11,574,908,234 | 82.35% | 114,550 | 83.31% | 0.88% |
| 2020 | | | | | | 904,915 | 0.01% | 10 | 0.01% | 0.93% |
| 2021 | 3,767,003 | 0.02% | 53 | 0.03% | 0.92% | 2,510,602 | 0.02% | 30 | 0.02% | 1.11% |
| 2022 | 180,947 | 0.00% | 18 | 0.01% | 2.03% | 120,672 | 0.00% | 9 | 0.01% | 2.11% |
| 2023 | 330,788 | 0.00% | 17 | 0.01% | 2.06% | 261,114 | 0.00% | 11 | 0.01% | 1.99% |
| 2024 | 707,943 | 0.00% | 34 | 0.02% | 2.06% | 577,280 | 0.00% | 27 | 0.02% | 2.08% |
| 2025 | 23,027,945 | 0.15% | 313 | 0.20% | 2.30% | 22,646,882 | 0.16% | 290 | 0.21% | 2.30% |
| 2026 | 140,979,376 | 0.90% | 1,596 | 1.02% | 2.10% | 134,751,016 | 0.96% | 1,510 | 1.10% | 2.10% |
| 2027 | 301,807,994 | 1.92% | 3,050 | 1.95% | 2.05% | 288,052,533 | 2.05% | 2,863 | 2.08% | 2.05% |
| 2028 | 826,216,554 | 5.25% | 7,608 | 4.87% | 1.91% | 771,572,850 | 5.49% | 6,992 | 5.09% | 1.91% |
| 2029 | 1,133,327,204 | 7.20% | 10,168 | 6.51% | 1.96% | 1,041,626,250 | 7.41% | 9,248 | 6.73% | 1.95% |
| 2030 | 617,962,405 | 3.92% | 5,409 | 3.46% | 1.63% | 218,522,830 | 1.55% | 1,953 | 1.42% | 1.69% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 15,581,399,559 | 98.93% | 154,961 | 99.14% | 0.90% | 13,862,607,211 | 98.62% | 135,929 | 98.86% | 1.05% |
| Royal Decree | 698,778 | 0.00% | 6 | 0.00% | 0.00% | 13,751,245 | 0.10% | 123 | 0.09% | 0.00% |
| SBA | 166,427,510 | 1.06% | 1,324 | 0.85% | 0.01% | 180,096,724 | 1.28% | 1,441 | 1.05% | 0.01% |
| Extension | 1,452,328 | 0.01% | 13 | 0.01% | 0.00% | | | | | |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

13a. Original Loan to Market Value

| average: 71.16% | 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% | 227,765,380 | 1.45% | 5,051 | 3.23% | 0.82% | 215,847,648 | 1.54% | 4,550 | 3.31% | 0.95% |
| 30.01% - 40.00% | 431,434,492 | 2.74% | 7,704 | 4.93% | 0.76% | 416,772,642 | 2.96% | 7,053 | 5.13% | 0.90% |
| 40.01% - 50.00% | 772,620,752 | 4.91% | 11,401 | 7.29% | 0.74% | 704,843,218 | 5.01% | 10,110 | 7.35% | 0.90% |
| 50.01% - 60.00% | 1,228,967,274 | 7.80% | 15,441 | 9.88% | 0.79% | 1,114,961,822 | 7.93% | 13,672 | 9.94% | 0.95% |
| 60.01% - 70.00% | 2,127,050,607 | 13.51% | 22,854 | 14.62% | 0.86% | 1,897,853,577 | 13.50% | 20,027 | 14.57% | 1.03% |
| 70.01% - 80.00% | 9,727,960,800 | 61.76% | 84,164 | 53.85% | 0.96% | 8,689,520,241 | 61.82% | 74,140 | 53.92% | 1.12% |
| 80.01% - 90.00% | 1,234,178,870 | 7.84% | 9,689 | 6.20% | 0.95% | 1,016,656,032 | 7.23% | 7,941 | 5.78% | 1.06% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

13b. Current Loan to Market Value

| average: 59.92% | 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% | 1,393,892,078 | 8.85% | 30,108 | 19.26% | 0.44% | 1,226,052,350 | 8.72% | 25,386 | 18.46% | 0.63% |
| 30.01% - 40.00% | 1,211,347,451 | 7.69% | 14,841 | 9.49% | 0.55% | 1,067,286,904 | 7.59% | 12,970 | 9.43% | 0.74% |
| 40.01% - 50.00% | 1,546,526,327 | 9.82% | 16,038 | 10.26% | 0.65% | 1,364,949,648 | 9.71% | 14,139 | 10.28% | 0.83% |
| 50.01% - 60.00% | 1,967,764,809 | 12.49% | 18,152 | 11.61% | 0.82% | 1,748,904,292 | 12.44% | 16,102 | 11.71% | 1.00% |
| 60.01% - 70.00% | 3,206,284,410 | 20.36% | 27,974 | 17.90% | 1.02% | 2,818,558,885 | 20.05% | 24,490 | 17.81% | 1.20% |
| 70.01% - 80.00% | 6,343,020,612 | 40.27% | 48,701 | 31.16% | 1.12% | 5,810,748,913 | 41.34% | 44,297 | 32.22% | 1.24% |
| 80.01% - 90.00% | 64,449,289 | 0.41% | 370 | 0.24% | 1.38% | 19,510,830 | 0.14% | 106 | 0.08% | 1.37% |
| 90.01% - 100.00% | 8,705,791 | 0.06% | 62 | 0.04% | 0.79% | 443,358 | 0.00% | 3 | 0.00% | 0.68% |
| 100.01% - 110.00% | 4,657,358 | 0.03% | 34 | 0.02% | 0.97% | | | | | |
| 110.01% - 120.00% | 863,442 | 0.01% | 5 | 0.00% | 0.79% | | | | | |
| 120.01% - 130.00% | 443,984 | 0.00% | 4 | 0.00% | 1.05% | | | | | |
| 130.00% >= | 2,022,624 | 0.01% | 15 | 0.01% | 0.58% | | | | | |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

13c. Current Loan to Indexed Market Value

| average: 58.68% 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% | 1,308,979,050 | 8.31% | 28,682 | 18.35% | 0.57% | 1,152,363,587 | 8.20% | 24,052 | 17.49% | 0.77% |
| 30.01% - 40.00% | 1,192,769,108 | 7.57% | 14,699 | 9.40% | 0.67% | 1,060,151,680 | 7.54% | 12,915 | 9.39% | 0.86% |
| 40.01% - 50.00% | 1,726,893,499 | 10.96% | 17,725 | 11.34% | 0.77% | 1,521,645,307 | 10.83% | 15,498 | 11.27% | 0.97% |
| 50.01% - 60.00% | 2,796,577,217 | 17.76% | 24,571 | 15.72% | 0.83% | 2,508,754,086 | 17.85% | 21,656 | 15.75% | 1.02% |
| 60.01% - 70.00% | 3,759,741,656 | 23.87% | 31,751 | 20.31% | 0.91% | 3,216,021,266 | 22.88% | 26,877 | 19.55% | 1.07% |
| 70.01% - 80.00% | 4,526,018,507 | 28.74% | 35,845 | 22.93% | 1.14% | 4,169,121,210 | 29.66% | 33,030 | 24.02% | 1.25% |
| 80.01% - 90.00% | 418,166,601 | 2.66% | 2,875 | 1.84% | 1.35% | 409,291,492 | 2.91% | 3,305 | 2.40% | 1.37% |
| 90.01% - 100.00% | 16,698,506 | 0.11% | 126 | 0.08% | 0.54% | 19,106,551 | 0.14% | 160 | 0.12% | 0.38% |
| 100.01% - 110.00% | 1,393,471 | 0.01% | 10 | 0.01% | 0.64% | | | | | |
| 110.01% - 120.00% | 998,014 | 0.01% | 5 | 0.00% | 0.56% | | | | | |
| 120.01% - 130.00% | 307,132 | 0.00% | 3 | 0.00% | 0.70% | | | | | |
| 130.00% >= | 1,435,413 | 0.01% | 12 | 0.01% | 0.64% | | | | | |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 183,869,411 | 1.17% | 5,048 | 3.23% | 1.31% | 166,989,251 | 1.19% | 4,494 | 3.27% | 1.46% |
| 50,001 - 75,000 | 1,127,208,523 | 7.16% | 22,461 | 14.37% | 1.19% | 1,002,952,199 | 7.14% | 19,716 | 14.34% | 1.33% |
| 75,001 - 100,000 | 2,116,279,988 | 13.44% | 30,486 | 19.50% | 1.08% | 1,871,607,582 | 13.31% | 26,642 | 19.38% | 1.22% |
| 100,001 - 125,000 | 2,413,452,711 | 15.32% | 27,345 | 17.49% | 0.99% | 2,140,935,079 | 15.23% | 23,980 | 17.44% | 1.14% |
| 125,001 - 150,000 | 2,471,624,437 | 15.69% | 23,577 | 15.08% | 0.92% | 2,208,272,954 | 15.71% | 20,779 | 15.11% | 1.08% |
| 150,001 - 175,000 | 1,890,558,194 | 12.00% | 15,313 | 9.80% | 0.86% | 1,689,283,893 | 12.02% | 13,502 | 9.82% | 1.02% |
| 175,001 - 200,000 | 1,645,483,452 | 10.45% | 11,871 | 7.59% | 0.81% | 1,481,544,820 | 10.54% | 10,519 | 7.65% | 0.97% |
| 200,001 - 225,000 | 996,588,275 | 6.33% | 6,344 | 4.06% | 0.78% | 898,571,278 | 6.39% | 5,628 | 4.09% | 0.94% |
| 225,001 - 250,000 | 825,856,412 | 5.24% | 4,829 | 3.09% | 0.75% | 748,475,413 | 5.32% | 4,302 | 3.13% | 0.92% |
| 250,001 - 275,000 | 538,287,212 | 3.42% | 2,823 | 1.81% | 0.73% | 489,167,497 | 3.48% | 2,514 | 1.83% | 0.90% |
| 275,001 - 300,000 | 457,308,174 | 2.90% | 2,221 | 1.42% | 0.72% | 412,804,913 | 2.94% | 1,967 | 1.43% | 0.90% |
| 300,001 - 325,000 | 260,319,885 | 1.65% | 1,147 | 0.73% | 0.73% | 230,021,528 | 1.64% | 1,004 | 0.73% | 0.89% |
| 325,001 - 350,000 | 198,536,950 | 1.26% | 847 | 0.54% | 0.71% | 179,988,469 | 1.28% | 749 | 0.54% | 0.87% |
| 350,001 - 375,000 | 131,127,898 | 0.83% | 513 | 0.33% | 0.70% | 114,390,812 | 0.81% | 441 | 0.32% | 0.87% |
| 375,001 - 400,000 | 117,933,425 | 0.75% | 438 | 0.28% | 0.72% | 102,374,045 | 0.73% | 380 | 0.28% | 0.90% |
| 400,001 - 425,000 | 67,140,548 | 0.43% | 226 | 0.14% | 0.67% | 59,760,338 | 0.43% | 195 | 0.14% | 0.90% |
| 425,001 - 450,000 | 64,276,654 | 0.41% | 197 | 0.13% | 0.69% | 54,407,255 | 0.39% | 162 | 0.12% | 0.90% |
| 450,001 - 475,000 | 37,533,639 | 0.24% | 118 | 0.08% | 0.65% | 34,971,693 | 0.25% | 107 | 0.08% | 0.91% |
| 475,001 - 500,000 | 37,171,985 | 0.24% | 115 | 0.07% | 0.62% | 31,400,466 | 0.22% | 96 | 0.07% | 0.80% |
| 500,001 - 1,000,000 | 151,437,539 | 0.96% | 364 | 0.23% | 0.68% | 122,635,514 | 0.87% | 297 | 0.22% | 0.73% |
| more | 17,982,863 | 0.11% | 21 | 0.01% | 0.54% | 15,900,181 | 0.11% | 19 | 0.01% | 0.66% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 23,358 | 0.00% | 52 | 0.03% | 0.88% | | | | | |
| 1,000 - 8,000 | 3,646,337 | 0.02% | 605 | 0.39% | 0.47% | | | | | |
| 8,001 - 20,000 | 68,245,126 | 0.43% | 4,755 | 3.04% | 0.45% | 54,990,677 | 0.39% | 3,840 | 2.79% | 0.64% |
| 20,001 - 50,000 | 838,780,313 | 5.33% | 22,122 | 14.15% | 0.78% | 724,024,832 | 5.15% | 19,039 | 13.85% | 0.97% |
| 50,001 - 75,000 | 1,958,568,630 | 12.44% | 31,185 | 19.95% | 0.92% | 1,716,796,911 | 12.21% | 27,331 | 19.88% | 1.09% |
| 75,001 - 100,000 | 2,732,071,212 | 17.35% | 31,337 | 20.05% | 0.92% | 2,411,822,938 | 17.16% | 27,674 | 20.13% | 1.08% |
| 100,001 - 125,000 | 2,773,682,361 | 17.61% | 24,795 | 15.86% | 0.92% | 2,466,215,889 | 17.55% | 22,038 | 16.03% | 1.08% |
| 125,001 - 150,000 | 2,211,281,749 | 14.04% | 16,196 | 10.36% | 0.93% | 1,999,349,144 | 14.22% | 14,639 | 10.65% | 1.08% |
| 150,001 - 175,000 | 1,573,875,312 | 9.99% | 9,740 | 6.23% | 0.93% | 1,418,208,251 | 10.09% | 8,779 | 6.39% | 1.08% |
| 175,001 - 200,000 | 1,131,370,298 | 7.18% | 6,072 | 3.88% | 0.92% | 1,035,652,956 | 7.37% | 5,557 | 4.04% | 1.08% |
| 200,001 - 225,000 | 737,333,134 | 4.68% | 3,484 | 2.23% | 0.91% | 673,216,412 | 4.79% | 3,180 | 2.31% | 1.07% |
| 225,001 - 250,000 | 514,521,333 | 3.27% | 2,175 | 1.39% | 0.93% | 466,485,540 | 3.32% | 1,972 | 1.43% | 1.07% |
| 250,001 - 275,000 | 355,734,627 | 2.26% | 1,359 | 0.87% | 0.91% | 328,507,194 | 2.34% | 1,256 | 0.91% | 1.06% |
| 275,001 - 300,000 | 240,172,298 | 1.52% | 838 | 0.54% | 0.89% | 215,706,631 | 1.53% | 753 | 0.55% | 1.04% |
| 300,001 - 325,000 | 151,630,283 | 0.96% | 487 | 0.31% | 0.92% | 145,788,568 | 1.04% | 468 | 0.34% | 1.08% |
| 325,001 - 350,000 | 104,139,146 | 0.66% | 309 | 0.20% | 0.92% | 95,170,161 | 0.68% | 282 | 0.21% | 1.07% |
| 350,001 - 375,000 | 74,967,574 | 0.48% | 207 | 0.13% | 0.96% | 66,256,212 | 0.47% | 183 | 0.13% | 1.05% |
| 375,001 - 400,000 | 59,252,428 | 0.38% | 153 | 0.10% | 0.87% | 48,381,051 | 0.34% | 125 | 0.09% | 1.09% |
| 400,001 - 425,000 | 45,645,811 | 0.29% | 111 | 0.07% | 0.87% | 44,868,260 | 0.32% | 109 | 0.08% | 1.04% |
| 425,001 - 450,000 | 29,326,772 | 0.19% | 67 | 0.04% | 0.77% | 27,190,270 | 0.19% | 62 | 0.05% | 1.05% |
| 450,001 - 475,000 | 25,362,243 | 0.16% | 55 | 0.04% | 0.85% | 20,237,662 | 0.14% | 44 | 0.03% | 1.01% |
| 475,001 - 500,000 | 20,897,199 | 0.13% | 43 | 0.03% | 0.72% | 17,978,707 | 0.13% | 37 | 0.03% | 1.01% |
| 500,001 - 1,000,000 | 88,768,605 | 0.56% | 148 | 0.09% | 0.86% | 71,165,625 | 0.51% | 118 | 0.09% | 0.85% |
| more | 10,682,025 | 0.07% | 9 | 0.01% | 0.58% | 8,441,288 | 0.06% | 7 | 0.01% | 0.64% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 2,317,051,884 | 14.71% | 27,448 | 17.56% | 0.83% | 2,111,883,085 | 15.02% | 24,616 | 17.90% | 1.00% |
| Aragón | 187,740,215 | 1.19% | 2,282 | 1.46% | 1.04% | 166,846,026 | 1.19% | 1,994 | 1.45% | 1.16% |
| Baleares | 506,143,391 | 3.21% | 4,123 | 2.64% | 1.05% | 447,407,817 | 3.18% | 3,648 | 2.65% | 1.17% |
| Canarias | 643,223,244 | 4.08% | 7,171 | 4.59% | 1.09% | 575,991,280 | 4.10% | 6,349 | 4.62% | 1.23% |
| Cantabria | 110,217,882 | 0.70% | 1,288 | 0.82% | 0.90% | 102,708,268 | 0.73% | 1,176 | 0.86% | 1.07% |
| Castilla la Mancha | 362,713,662 | 2.30% | 4,243 | 2.71% | 0.86% | 311,134,129 | 2.21% | 3,603 | 2.62% | 1.00% |
| Castilla y León | 358,083,279 | 2.27% | 4,388 | 2.81% | 0.88% | 322,455,416 | 2.29% | 3,901 | 2.84% | 1.06% |
| Cataluña | 4,457,660,903 | 28.30% | 37,589 | 24.05% | 0.96% | 3,920,054,312 | 27.89% | 32,769 | 23.83% | 1.10% |
| Ceuta | 1,426,585 | 0.01% | 19 | 0.01% | 0.59% | 1,810,656 | 0.01% | 25 | 0.02% | 0.84% |
| Galicia | 239,004,987 | 1.52% | 2,983 | 1.91% | 0.87% | 208,507,820 | 1.48% | 2,552 | 1.86% | 1.07% |
| La Rioja | 23,294,339 | 0.15% | 286 | 0.18% | 1.04% | 18,701,169 | 0.13% | 218 | 0.16% | 1.28% |
| Madrid | 4,845,149,222 | 30.76% | 44,047 | 28.18% | 0.86% | 4,353,097,317 | 30.97% | 38,690 | 28.14% | 1.04% |
| Melilla | 1,076,017 | 0.01% | 15 | 0.01% | 0.97% | 820,879 | 0.01% | 12 | 0.01% | 1.11% |
| Murcia | 243,777,590 | 1.55% | 3,037 | 1.94% | 0.88% | 205,522,512 | 1.46% | 2,470 | 1.80% | 1.09% |
| Navarra | 32,562,167 | 0.21% | 344 | 0.22% | 0.92% | 27,055,700 | 0.19% | 291 | 0.21% | 1.07% |
| Pais Vasco | 170,467,797 | 1.08% | 1,788 | 1.14% | 0.79% | 153,038,718 | 1.09% | 1,548 | 1.13% | 0.97% |
| Principado de Asturias | 104,605,178 | 0.66% | 1,383 | 0.88% | 0.85% | 97,474,168 | 0.69% | 1,265 | 0.92% | 1.02% |
| Valencia | 1,145,779,837 | 7.27% | 13,870 | 8.87% | 0.95% | 1,031,945,909 | 7.34% | 12,366 | 8.99% | 1.08% |
| Total | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 14,962,634,468 | 95.00% | 149,462 | 95.62% | 0.89% | 13,826,318,651 | 98.36% | 135,794 | 98.76% | 1.07% |
| Other | 787,343,707 | 5.00% | 6,842 | 4.38% | 1.12% | 230,136,528 | 1.64% | 1,699 | 1.24% | 1.21% |
| Total | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.90% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

18. Debtor's concentration

| Debtor Nr | Aggregate Outstanding Not. Amount | % of Aggregate Outstanding Not. Amt | Nr of Loans | Weighted Average Coupon |
|---------------|-----------------------------------|-------------------------------------|-------------|-------------------------|
| 1 | 1,490,389 | 0.01% | 2 | 0.36% |
| 2 | 1,322,365 | 0.01% | 1 | 0.43% |
| 3 | 1,293,506 | 0.01% | 1 | 0.51% |
| 4 | 1,223,602 | 0.01% | 1 | 0.63% |
| 5 | 1,186,140 | 0.01% | 1 | 0.32% |
| 6 | 1,180,830 | 0.01% | 1 | 1.99% |
| 7 | 1,134,438 | 0.01% | 1 | 0.52% |
| 8 | 1,098,844 | 0.01% | 1 | 0.27% |
| 9 | 1,074,223 | 0.01% | 1 | 0.31% |
| 10 | 912,894 | 0.01% | 1 | 0.49% |
| Top 10 | 11,917,230 | 0.08% | | |

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 | 12,212,802,712 | 77.54% | 119,145 | 76.23% | 0.94% | 10,863,004,535 | 77.28% | 104,769 | 76.23% | 1.09% |
| Employed - Public Sector | 1,658,987,471 | 10.53% | 17,997 | 11.51% | 0.79% | 1,524,253,118 | 10.84% | 16,198 | 11.51% | 0.97% |
| Employed - Sector Unknown | 49,519,878 | 0.31% | 881 | 0.56% | 0.44% | 18,526,738 | 0.13% | 223 | 0.56% | 1.21% |
| Other | 42,468,411 | 0.27% | 594 | 0.38% | 0.53% | 39,914,076 | 0.28% | 543 | 0.38% | 0.70% |
| Pensioner | 212,402,156 | 1.35% | 3,206 | 2.05% | 1.00% | 193,051,175 | 1.37% | 2,854 | 2.05% | 1.16% |
| Self-employed | 1,347,518,100 | 8.56% | 11,917 | 7.62% | 0.82% | 1,223,136,070 | 8.70% | 10,688 | 7.62% | 0.99% |
| Student | 24,012,197 | 0.15% | 254 | 0.16% | 0.75% | 18,655,934 | 0.13% | 210 | 0.16% | 0.92% |
| Unemployed | 202,267,251 | 1.28% | 2,310 | 1.48% | 0.83% | 175,913,533 | 1.25% | 2,008 | 1.48% | 0.99% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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: 15.83% | | | | | | | | | | |
| [0% - 10%] | 3,994,143,612 | 25.36% | 43,140 | 27.60% | 0.84% | 3,463,270,511 | 24.64% | 37,060 | 26.95% | 1.03% |
|]10% - 15%] | 4,596,851,832 | 29.19% | 42,898 | 27.45% | 0.87% | 4,184,992,353 | 29.77% | 38,129 | 27.73% | 1.03% |
|]15% - 20%] | 3,163,838,409 | 20.09% | 32,368 | 20.71% | 0.89% | 2,804,070,168 | 19.95% | 28,279 | 20.57% | 1.04% |
|]20% - 25%] | 2,254,034,803 | 14.31% | 22,659 | 14.50% | 0.93% | 2,001,892,917 | 14.24% | 20,076 | 14.60% | 1.07% |
|]25% - 30%] | 1,103,430,595 | 7.01% | 10,129 | 6.48% | 1.10% | 1,021,758,946 | 7.27% | 9,311 | 6.77% | 1.20% |
|]30% - 35%] | 403,282,087 | 2.56% | 3,306 | 2.12% | 1.34% | 377,006,312 | 2.68% | 3,063 | 2.23% | 1.39% |
|]35% - 40%] | 152,515,452 | 0.97% | 1,137 | 0.73% | 1.52% | 130,440,174 | 0.93% | 995 | 0.72% | 1.54% |
|]40% - 45%] | 48,248,858 | 0.31% | 352 | 0.23% | 1.55% | 43,838,172 | 0.31% | 310 | 0.23% | 1.59% |
|]45% - 50%] | 14,409,495 | 0.09% | 106 | 0.07% | 1.58% | 13,696,118 | 0.10% | 94 | 0.07% | 1.57% |
| >50% | 19,223,033 | 0.12% | 209 | 0.13% | 1.29% | 15,489,509 | 0.11% | 176 | 0.13% | 1.36% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 15,565,580,656 | 98.83% | 154,745 | 99.00% | 0.90% | 13,913,289,950 | 98.98% | 136,275 | 99.11% | 1.06% |
| 2 | 184,079,800 | 1.17% | 1,556 | 1.00% | 0.01% | 143,165,229 | 1.02% | 1,218 | 0.89% | 0.01% |
| 3 | 317,719 | 0.00% | 3 | 0.00% | 0.00% | | | | | |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 14,173,647,661 | 89.99% | 135,178 | 86.48% | 0.93% | 12,659,693,805 | 90.06% | 119,144 | 86.65% | 1.09% |
| Remortgage | 1,397,489,372 | 8.87% | 18,125 | 11.60% | 0.74% | 1,228,281,037 | 8.74% | 15,632 | 11.37% | 0.88% |
| Renovation | 178,841,142 | 1.14% | 3,001 | 1.92% | 0.44% | 168,480,337 | 1.20% | 2,717 | 1.98% | 0.60% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 5,072,252,803 | 32.20% | 54,183 | 34.67% | 0.79% | 4,540,891,035 | 32.30% | 47,549 | 34.67% | 0.95% |
| Internet | 5,618,939,505 | 35.68% | 53,216 | 34.05% | 0.93% | 5,000,304,175 | 35.57% | 46,757 | 34.05% | 1.08% |
| Office or Branch Network | 3,313,465,548 | 21.04% | 32,285 | 20.66% | 1.04% | 3,057,955,108 | 21.75% | 29,412 | 20.66% | 1.21% |
| Third Party Channel but Underwriting Performed Entirely by the Originator | 1,745,320,320 | 11.08% | 16,620 | 10.63% | 0.94% | 1,457,304,862 | 10.37% | 13,775 | 10.63% | 1.08% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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 | 982,387,860 | 6.24% | 11,274 | 7.21% | 1.04% | 914,175,875 | 6.50% | 10,385 | 7.55% | 1.19% |
| None | 14,767,590,316 | 93.76% | 145,030 | 92.79% | 0.90% | 13,142,279,304 | 93.50% | 127,108 | 92.45% | 1.06% |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

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%) | 12,707,215,827 | 80.68% | 131,821 | 84.34% | 0.87% | 11,505,272,096 | 81.85% | 117,453 | 85.42% | 1.04% |
| [0.10% - 0.25%) | 2,002,729,951 | 12.72% | 16,146 | 10.33% | 1.08% | 1,734,317,873 | 12.34% | 13,638 | 9.92% | 1.20% |
| [0.25% - 1.00%) | 1,024,675,191 | 6.51% | 8,181 | 5.23% | 1.13% | 816,865,211 | 5.81% | 6,402 | 4.66% | 1.24% |
| [1.00% - 7.50%) | | | | | | | | | | |
| [7.50% - 20.00%) | 432,110 | 0.00% | 7 | 0.00% | 0.60% | | | | | |
| [20.00% - 100.00%) | 14,858,496 | 0.09% | 148 | 0.09% | 1.25% | | | | | |
| 100.00% | 66,600 | 0.00% | 1 | 0.00% | 1.38% | | | | | |
| | 15,749,978,175 | 100.00% | 156,304 | 100.00% | 0.91% | 14,056,455,179 | 100.00% | 137,493 | 100.00% | 1.07% |

Weighted average PD: 0.15% Weighted average LGD: 36.69%

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 | 156,225 | 0 | 0 | 0 | 15,741,851,197 | 99.95% | 99.95% |
| 1 - 29 Days | 52 | 7,635 | 2,157 | 9,792 | 5,589,802 | 0.03% | 0.04% |
| 30 - 59 Days | 16 | 5,930 | 1,467 | 7,398 | 1,434,513 | 0.01% | 0.01% |
| 90 - 179 Days | 11 | 6,687 | 2,933 | 9,620 | 1,102,664 | 0.01% | 0.01% |
| | 156,304 | 20,253 | 6,557 | 26,810 | 15,749,978,175 | 100.00% | 100.00% |

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.

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Arranger

ING Bank N.V

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KPMG

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DBRS Ratings GMBH

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Germany

Management Company

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

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28020 Madrid
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Verification Agent (STS)

Prime Collateralised Securities (EU)

4, Place de l'Opéra
75002 Paris
France

Rating Agency

Fitch Ratings España, S.A.U.

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