

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

28 May 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	28-May-21	04-Dec-20
Portfolio Cut off date	30-Apr-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)	266,468,220.19	44,820.55
Of which Realised Loss (3)	0.00	0.00
Of which Active Outstanding Notional Amount (4)	15,483,531,779.81	14,056,455,179.45
Of which Principal in Arrears	45,181.37	0.00
Number of Loans	154,959	137,493
Number of Borrowers	154,203	136,884
Average Principal Balance (Loanparts)	99,920.18	102,233.97
Average Principal Balance (Borrowers)	100,410.06	102,688.81
Coupon: Weighted Average	0.86%	1.07%
Minimum	0.00%	0.00%
Maximum	4.67%	4.41%
Weighted Average Original Loan to Market Value	71.24%	70.95%
Weighted Average Loan to Indexed Market Value	58.31%	58.84%
Seasoning (months): Weighted Average	65.34	61.59
Remaining Tenor (months): Weighted Average	310.92	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	1.90%	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	15.5	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	3,005,414,073	19.41%	28,086	18.12%	1.90%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	12,478,117,707	80.59%	126,873	81.88%	0.61%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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%	2,043,402,253	13.20%	27,332	17.64%	0.00%	178,564,802	1.27%	2,066	1.50%	0.00%
0.01% - 0.50%	4,576,308,013	29.56%	42,571	27.47%	0.41%	2,353,648,402	16.74%	29,921	21.76%	0.25%
0.51% - 1.00%	3,854,579,479	24.89%	34,743	22.42%	0.67%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	1,485,189,201	9.59%	15,919	10.27%	1.34%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,976,421,695	19.22%	27,808	17.95%	1.87%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	422,228,507	2.73%	4,991	3.22%	2.27%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	117,785,593	0.76%	1,474	0.95%	2.71%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	6,025,284	0.04%	95	0.06%	3.08%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	394,481	0.00%	8	0.01%	3.36%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	165,644	0.00%	4	0.00%	3.61%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	935,651	0.01%	12	0.01%	3.84%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	37,456	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%	58,523	0.00%	1	0.00%	4.67%					
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	14,788,064	0.10%	306	0.20%	0.07%	13,138,132	0.09%	251	0.18%	0.37%
2004	116,577,283	0.75%	2,397	1.55%	0.07%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	319,614,212	2.06%	5,930	3.83%	0.06%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	413,725,203	2.67%	6,139	3.96%	0.04%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	650,889,582	4.20%	8,330	5.38%	0.02%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	607,830,918	3.93%	7,444	4.80%	0.04%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	238,081,975	1.54%	3,021	1.95%	0.29%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	362,537,413	2.34%	3,983	2.57%	0.21%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	584,556,352	3.78%	6,127	3.95%	0.24%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	385,467,481	2.49%	4,567	2.95%	1.11%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	247,904,255	1.60%	3,039	1.96%	1.76%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	564,446,907	3.65%	6,681	4.31%	1.44%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	935,988,237	6.05%	9,896	6.39%	0.85%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	1,476,396,149	9.54%	14,217	9.17%	0.71%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	1,738,252,124	11.23%	15,600	10.07%	0.84%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	2,554,189,111	16.50%	21,794	14.06%	1.02%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	2,992,715,598	19.33%	25,043	16.16%	1.14%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,279,570,918	8.26%	10,445	6.74%	1.51%	375,147,259	2.67%	3,083	2.24%	1.85%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	741,827	0.00%	213	0.14%	0.43%	1,274,836	0.01%	111	0.08%	0.58%
2022	7,189,598	0.05%	757	0.49%	0.41%	8,855,293	0.06%	660	0.48%	0.61%
2023	18,090,758	0.12%	1,255	0.81%	0.39%	19,524,532	0.14%	1,081	0.79%	0.63%
2024	31,080,752	0.20%	1,580	1.02%	0.44%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	50,451,506	0.33%	2,002	1.29%	0.36%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	68,252,961	0.44%	2,181	1.41%	0.38%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	77,493,301	0.50%	2,102	1.36%	0.44%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	94,709,090	0.61%	2,247	1.45%	0.54%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	119,384,916	0.77%	2,579	1.66%	0.60%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	164,236,553	1.06%	3,123	2.02%	0.55%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	195,545,347	1.26%	3,357	2.17%	0.56%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	206,914,863	1.34%	3,245	2.09%	0.57%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	236,380,678	1.53%	3,496	2.26%	0.59%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	285,684,137	1.85%	4,108	2.65%	0.66%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	377,342,482	2.44%	5,159	3.33%	0.51%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	432,291,814	2.79%	5,232	3.38%	0.41%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	451,599,956	2.92%	5,162	3.33%	0.49%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	405,889,026	2.62%	4,534	2.93%	0.67%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	337,027,595	2.18%	3,789	2.45%	0.97%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	367,416,574	2.37%	3,854	2.49%	0.87%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	423,072,912	2.73%	4,189	2.70%	0.66%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	469,279,776	3.03%	4,463	2.88%	0.71%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	583,999,412	3.77%	5,483	3.54%	0.72%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	587,249,734	3.79%	5,568	3.59%	0.99%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	578,235,116	3.73%	5,243	3.38%	0.91%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	581,627,785	3.76%	5,069	3.27%	0.75%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	583,089,272	3.77%	4,920	3.18%	0.89%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	635,660,408	4.11%	5,349	3.45%	1.00%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	747,314,722	4.83%	6,191	4.00%	1.06%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	601,116,728	3.88%	4,772	3.08%	1.09%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	524,801,483	3.39%	3,937	2.54%	0.78%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	483,567,314	3.12%	3,569	2.30%	0.94%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	519,123,446	3.35%	3,876	2.50%	1.02%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	574,664,102	3.71%	4,348	2.81%	1.07%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	500,050,889	3.23%	3,786	2.44%	1.00%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	541,253,612	3.50%	4,132	2.67%	0.85%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	599,230,087	3.87%	4,551	2.94%	0.90%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	775,672,912	5.01%	5,940	3.83%	0.97%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	859,127,670	5.55%	6,623	4.27%	1.12%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	387,381,102	2.50%	2,973	1.92%	1.38%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	289,566	0.00%	2	0.00%	0.76%					
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	2,246,796	0.01%	17	0.01%	1.83%					
0.5 - 1	650,257,557	4.20%	5,172	3.34%	1.81%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	2,549,071,613	16.46%	21,352	13.78%	1.15%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	2,897,664,562	18.71%	24,453	15.78%	1.09%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	1,921,798,375	12.41%	16,874	10.89%	0.90%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	1,540,105,040	9.95%	14,524	9.37%	0.75%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,197,560,634	7.73%	12,154	7.84%	0.73%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	615,686,984	3.98%	7,037	4.54%	1.30%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	363,453,118	2.35%	4,498	2.90%	1.66%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	346,111,609	2.24%	4,121	2.66%	1.31%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	497,305,462	3.21%	5,220	3.37%	0.34%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,902,270,029	18.74%	39,537	25.51%	0.09%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	109,134	0.00%	3	0.00%	0.20%	22,090	0.00%	1	0.00%	1.49%
6 - 10	36,109,683	0.23%	992	0.64%	0.98%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	349,162,018	2.26%	6,916	4.46%	1.35%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	958,245,281	6.19%	15,972	10.31%	1.02%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	1,917,852,186	12.39%	23,985	15.48%	0.87%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,545,531,214	29.36%	46,379	29.93%	0.74%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	3,190,572,406	20.61%	25,774	16.63%	0.76%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,485,949,858	28.97%	34,938	22.55%	0.97%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	1,751,391	0.01%	355	0.23%	0.40%	427,186	0.00%	40	0.03%	0.52%
1 - 2	9,460,859	0.06%	887	0.57%	0.41%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	21,121,561	0.14%	1,343	0.87%	0.41%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	35,148,657	0.23%	1,669	1.08%	0.42%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	56,547,557	0.37%	2,133	1.38%	0.34%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	69,486,456	0.45%	2,110	1.36%	0.41%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	81,065,466	0.52%	2,136	1.38%	0.45%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	98,865,139	0.64%	2,277	1.47%	0.57%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	129,701,662	0.84%	2,710	1.75%	0.59%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	177,693,977	1.15%	3,317	2.14%	0.54%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	194,892,099	1.26%	3,235	2.09%	0.57%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	212,145,735	1.37%	3,303	2.13%	0.57%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	248,865,384	1.61%	3,618	2.33%	0.61%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	304,475,385	1.97%	4,343	2.80%	0.63%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	404,210,371	2.61%	5,411	3.49%	0.47%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	445,963,337	2.88%	5,213	3.36%	0.42%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	429,451,577	2.77%	4,881	3.15%	0.53%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	383,396,706	2.48%	4,297	2.77%	0.76%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	340,802,986	2.20%	3,782	2.44%	0.97%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	384,376,539	2.48%	3,986	2.57%	0.79%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	419,618,523	2.71%	4,092	2.64%	0.70%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	509,230,687	3.29%	4,842	3.12%	0.69%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	593,076,511	3.83%	5,569	3.59%	0.79%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	578,330,620	3.74%	5,445	3.51%	1.00%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	590,174,333	3.81%	5,284	3.41%	0.84%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	573,537,990	3.70%	4,966	3.20%	0.79%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	578,512,933	3.74%	4,848	3.13%	0.92%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	685,696,076	4.43%	5,759	3.72%	1.03%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	719,349,590	4.65%	5,955	3.84%	1.05%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	573,127,578	3.70%	4,433	2.86%	1.04%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	5,633,454,092	36.38%	42,760	27.59%	1.00%	5,198,639,048	36.98%	38,870	28.27%	1.20%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	3,005,414,073	19.41%	28,086	18.12%	1.90%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	12,478,117,707	80.59%	126,873	81.88%	0.61%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	12,478,117,707	80.59%	126,873	81.88%	0.61%	11,574,908,234	82.35%	114,550	83.31%	0.88%
2020						904,915	0.01%	10	0.01%	0.93%
2021	3,732,302	0.02%	55	0.04%	0.88%	2,510,602	0.02%	30	0.02%	1.11%
2022	208,974	0.00%	18	0.01%	2.13%	120,672	0.00%	9	0.01%	2.11%
2023	256,697	0.00%	15	0.01%	2.02%	261,114	0.00%	11	0.01%	1.99%
2024	807,444	0.01%	43	0.03%	2.08%	577,280	0.00%	27	0.02%	2.08%
2025	22,416,577	0.14%	307	0.20%	2.30%	22,646,882	0.16%	290	0.21%	2.30%
2026	138,022,305	0.89%	1,578	1.02%	2.10%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	295,487,152	1.91%	3,018	1.95%	2.05%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	812,297,758	5.25%	7,544	4.87%	1.91%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	1,119,363,776	7.23%	10,114	6.53%	1.96%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	612,821,089	3.96%	5,394	3.48%	1.63%	218,522,830	1.55%	1,953	1.42%	1.69%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	15,483,531,780	100.00%	154,959	100.00%	0.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	15,318,687,304	98.94%	153,619	99.14%	0.85%	13,862,607,211	98.62%	135,929	98.86%	1.05%
Royal Decree	24,924,582	0.16%	224	0.14%	0.00%	13,751,245	0.10%	123	0.09%	0.00%
SBA	138,505,300	0.89%	1,104	0.71%	0.01%	180,096,724	1.28%	1,441	1.05%	0.01%
Extension	1,414,594	0.01%	12	0.01%	0.00%					
	15,483,531,780	100.00%	154,959	100.00%	0.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13a. Original Loan to Market Value

average: 71.24% 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%	218,419,846	1.41%	4,950	3.19%	0.78%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	418,467,958	2.70%	7,611	4.91%	0.72%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	752,965,773	4.86%	11,269	7.27%	0.70%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,209,019,308	7.81%	15,331	9.89%	0.74%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,092,441,005	13.51%	22,663	14.63%	0.81%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,548,230,670	61.67%	83,277	53.74%	0.90%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,227,846,210	7.93%	9,712	6.27%	0.89%	1,016,656,032	7.23%	7,941	5.78%	1.06%
90.01% - 100.00%	6,934,033	0.04%	62	0.04%	0.35%					
100.01% - 110.00%	3,897,192	0.03%	35	0.02%	0.24%					
110.01% - 120.00%	2,378,745	0.02%	21	0.01%	0.06%					
120.01% - 130.00%	1,008,847	0.01%	10	0.01%	0.12%					
130.00% >=	1,151,258	0.01%	13	0.01%	0.13%					
unknown	770,935	0.00%	5	0.00%	0.42%					
	15,483,531,780	100.00%	154,959	100.00%	0.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13b. Current Loan to Market Value

average: 59.55% 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%	1,390,577,782	8.98%	30,394	19.61%	0.41%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,197,281,562	7.73%	14,761	9.53%	0.51%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,516,005,690	9.79%	15,820	10.21%	0.62%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	1,957,199,554	12.64%	18,149	11.71%	0.77%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	3,257,773,525	21.04%	28,506	18.40%	0.96%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	6,129,611,960	39.59%	47,158	30.43%	1.06%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	33,511,720	0.22%	161	0.10%	1.41%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	277,543	0.00%	2	0.00%	0.29%	443,358	0.00%	3	0.00%	0.68%
100.01% - 110.00%	162,532	0.00%	1	0.00%	0.00%					
110.01% - 120.00%	134,435	0.00%	1	0.00%	0.00%					
130.00% >=	224,542	0.00%	1	0.00%	0.52%					
unknown	770,935	0.00%	5	0.00%	0.42%					
	15,483,531,780	100.00%	154,959	100.00%	0.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13c. Current Loan to Indexed Market Value

average: 58.31% 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%	1,309,263,599	8.46%	29,010	18.72%	0.53%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	1,182,823,242	7.64%	14,667	9.47%	0.63%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	1,714,691,902	11.07%	17,665	11.40%	0.73%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	2,773,364,053	17.91%	24,499	15.81%	0.78%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	3,751,285,934	24.23%	31,825	20.54%	0.87%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	4,411,645,938	28.49%	34,954	22.56%	1.08%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	329,889,899	2.13%	2,265	1.46%	1.22%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	9,571,736	0.06%	68	0.04%	0.28%	19,106,551	0.14%	160	0.12%	0.38%
130.00% >=	224,542	0.00%	1	0.00%	0.52%					
unknown	770,935	0.00%	5	0.00%	0.42%					
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	180,150,873	1.16%	5,015	3.24%	1.26%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,107,576,179	7.15%	22,263	14.37%	1.14%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,080,563,453	13.44%	30,230	19.51%	1.02%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,374,967,010	15.34%	27,117	17.50%	0.94%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,434,007,014	15.72%	23,379	15.09%	0.87%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,861,445,694	12.02%	15,194	9.81%	0.81%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,619,908,337	10.46%	11,775	7.60%	0.76%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	979,239,401	6.32%	6,283	4.05%	0.72%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	810,713,494	5.24%	4,781	3.09%	0.70%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	528,416,951	3.41%	2,795	1.80%	0.68%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	447,071,920	2.89%	2,190	1.41%	0.66%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	256,050,320	1.65%	1,139	0.74%	0.67%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	195,701,600	1.26%	842	0.54%	0.65%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	129,274,926	0.83%	509	0.33%	0.67%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	114,652,529	0.74%	431	0.28%	0.65%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	65,765,755	0.42%	221	0.14%	0.61%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	62,268,115	0.40%	193	0.12%	0.63%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	36,839,791	0.24%	116	0.07%	0.59%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	36,236,598	0.23%	112	0.07%	0.58%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	147,658,880	0.95%	357	0.23%	0.62%	122,635,514	0.87%	297	0.22%	0.73%
more	15,022,940	0.10%	17	0.01%	0.30%	15,900,181	0.11%	19	0.01%	0.66%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	29,226	0.00%	66	0.04%	0.81%					
1,000 - 8,000	4,942,766	0.03%	836	0.54%	0.42%					
8,001 - 20,000	68,428,427	0.44%	4,776	3.08%	0.41%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	843,729,852	5.45%	22,297	14.39%	0.74%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	1,952,722,242	12.61%	31,107	20.07%	0.88%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,703,329,376	17.46%	31,010	20.01%	0.87%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,738,574,788	17.69%	24,482	15.80%	0.87%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,154,751,091	13.92%	15,786	10.19%	0.88%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,551,827,170	10.02%	9,603	6.20%	0.87%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	1,091,725,325	7.05%	5,859	3.78%	0.87%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	715,806,677	4.62%	3,383	2.18%	0.86%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	501,199,430	3.24%	2,119	1.37%	0.86%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	343,097,002	2.22%	1,310	0.85%	0.85%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	229,539,764	1.48%	801	0.52%	0.83%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	143,079,737	0.92%	460	0.30%	0.85%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	101,241,075	0.65%	301	0.19%	0.85%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	72,283,139	0.47%	200	0.13%	0.90%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	59,946,409	0.39%	155	0.10%	0.76%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	40,685,947	0.26%	99	0.06%	0.83%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	29,778,100	0.19%	68	0.04%	0.71%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	24,958,401	0.16%	54	0.03%	0.79%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	18,499,763	0.12%	38	0.02%	0.62%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	83,902,385	0.54%	141	0.09%	0.79%	71,165,625	0.51%	118	0.09%	0.85%
more	9,453,688	0.06%	8	0.01%	0.35%	8,441,288	0.06%	7	0.01%	0.64%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	2,279,998,473	14.73%	27,235	17.58%	0.78%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	184,125,693	1.19%	2,263	1.46%	1.00%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	498,652,155	3.22%	4,088	2.64%	1.00%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	1,587,426	0.01%	15	0.01%	0.81%					
Canarias	635,046,041	4.10%	7,123	4.60%	1.04%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	108,809,245	0.70%	1,283	0.83%	0.84%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	358,717,544	2.32%	4,220	2.72%	0.81%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	353,662,399	2.28%	4,374	2.82%	0.83%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,389,526,803	28.35%	37,276	24.06%	0.92%	3,920,054,312	27.89%	32,769	23.83%	1.10%
Ceuta	1,411,356	0.01%	19	0.01%	0.55%	1,810,656	0.01%	25	0.02%	0.84%
Extremadura	289,129	0.00%	4	0.00%	1.23%					
Galicia	235,274,735	1.52%	2,962	1.91%	0.81%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	23,105,102	0.15%	286	0.18%	0.99%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,741,434,939	30.62%	43,520	28.08%	0.81%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	1,064,996	0.01%	15	0.01%	0.91%	820,879	0.01%	12	0.01%	1.11%
Murcia	239,521,088	1.55%	3,010	1.94%	0.83%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	31,574,678	0.20%	339	0.22%	0.88%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	167,673,734	1.08%	1,777	1.15%	0.74%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	102,927,881	0.66%	1,374	0.89%	0.80%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,129,128,361	7.29%	13,776	8.89%	0.90%	1,031,945,909	7.34%	12,366	8.99%	1.08%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	14,711,094,989	95.01%	148,196	95.64%	0.84%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	772,436,791	4.99%	6,763	4.36%	1.08%	230,136,528	1.64%	1,699	1.24%	1.21%
	15,483,531,780	100.00%	154,959	100.00%	0.85%	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	1,315,565	0.01%	1	0.43%
2	1,282,629	0.01%	1	0.29%
3	1,215,422	0.01%	1	0.49%
4	1,179,714	0.01%	1	0.32%
5	1,176,957	0.01%	1	0.39%
6	1,129,851	0.01%	1	0.52%
7	1,093,536	0.01%	1	0.27%
8	1,060,015	0.01%	1	0.09%
9	906,644	0.01%	1	0.49%
10	882,767	0.01%	1	1.99%
Top 10	11,243,098	0.07%		

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	11,985,078,020	77.41%	117,900	76.08%	0.89%	10,863,004,535	77.28%	104,769	76.08%	1.09%
Employed - Public Sector	1,635,303,313	10.56%	17,869	11.53%	0.75%	1,524,253,118	10.84%	16,198	11.53%	0.97%
Employed - Sector Unknown	47,921,790	0.31%	863	0.56%	0.40%	18,526,738	0.13%	223	0.56%	1.21%
Other	40,991,536	0.26%	584	0.38%	0.48%	39,914,076	0.28%	543	0.38%	0.70%
Pensioner	211,154,768	1.36%	3,225	2.08%	0.96%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	1,340,533,012	8.66%	11,964	7.72%	0.78%	1,223,136,070	8.70%	10,688	7.72%	0.99%
Student	24,775,171	0.16%	267	0.17%	0.67%	18,655,934	0.13%	210	0.17%	0.92%
Unemployed	197,774,170	1.28%	2,287	1.48%	0.78%	175,913,533	1.25%	2,008	1.48%	0.99%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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: 15.71%										
[0% - 10%]	4,005,742,444	25.87%	43,470	28.05%	0.79%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	4,512,884,861	29.15%	42,462	27.40%	0.82%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,102,975,568	20.04%	32,081	20.70%	0.84%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,190,780,438	14.15%	22,191	14.32%	0.88%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,065,278,451	6.88%	9,853	6.36%	1.06%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	386,413,338	2.50%	3,183	2.05%	1.30%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	140,606,352	0.91%	1,072	0.69%	1.49%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	45,560,294	0.29%	332	0.21%	1.51%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	14,535,936	0.09%	104	0.07%	1.54%	13,696,118	0.10%	94	0.07%	1.57%
>50%	18,754,098	0.12%	211	0.14%	1.24%	15,489,509	0.11%	176	0.13%	1.36%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	15,483,327,189	100.00%	154,957	100.00%	0.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%
Yes	204,591	0.00%	2	0.00%	0.17%					
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	15,306,576,191	98.86%	153,448	99.02%	0.85%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2	176,639,941	1.14%	1,508	0.97%	0.01%	143,165,229	1.02%	1,218	0.89%	0.01%
3	315,648	0.00%	3	0.00%	0.00%					
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	13,943,509,909	90.05%	134,080	86.53%	0.88%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	1,365,967,444	8.82%	17,917	11.56%	0.68%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	174,054,426	1.12%	2,962	1.91%	0.41%	168,480,337	1.20%	2,717	1.98%	0.60%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	15,483,531,780	100.00%	154,959	100.00%	0.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	4,972,988,722	32.12%	53,668	34.63%	0.75%	4,540,891,035	32.30%	47,549	34.63%	0.95%
Internet	5,521,861,089	35.66%	52,721	34.02%	0.88%	5,000,304,175	35.57%	46,757	34.02%	1.08%
Office or Branch Network	3,261,740,166	21.07%	32,030	20.67%	0.98%	3,057,955,108	21.75%	29,412	20.67%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	1,726,941,802	11.15%	16,540	10.67%	0.89%	1,457,304,862	10.37%	13,775	10.67%	1.08%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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	966,913,067	6.24%	11,177	7.21%	0.99%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,516,618,713	93.76%	143,782	92.79%	0.85%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	15,483,531,780	100.00%	154,959	100.00%	0.86%	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%[	12,534,260,073	80.95%	131,056	84.57%	0.82%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	1,948,863,532	12.59%	15,818	10.21%	1.02%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	974,625,021	6.29%	7,822	5.05%	1.06%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	878,657	0.01%	10	0.01%	1.35%					
[7.50% - 20.00%[	4,007,470	0.03%	43	0.03%	0.92%					
[20.00% - 100.00%[	18,494,204	0.12%	186	0.12%	1.25%					
100.00%	2,402,821	0.02%	24	0.02%	0.84%					
	15,483,531,780	100.00%	154,959	100.00%	0.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

Weighted average PD: 0.17% Weighted average LGD: 36.45%

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	154,843	0	0	0	15,471,767,002	99.93%	99.92%
30 - 59 Days	65	12,222	3,461	15,683	6,206,402	0.04%	0.04%
60 - 89 Days	39	20,886	5,124	26,010	4,325,333	0.03%	0.03%
90 - 179 Days	9	9,204	2,430	11,634	924,394	0.01%	0.01%
180 - 359 Days	3	2,869	2,089	4,958	308,648	0.00%	0.00%
	154,959	45,181	13,104	58,285	15,483,531,780	100.00%	100.00%

29. Transaction Parties

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

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