SOL Lion II RMBS
Fondo de Titulización



Monthly Investor Report

28 October 2021

Description

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	28 December 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%
Retained by the Originator: 100%				**15,870,000,000 €**	**14,176,700,000 €**	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	28-Oct-21	04-Dec-20
Portfolio Cut off date	30-Sep-21	31-Oct-20
Current Principal Balance (*)	15.870.000.000,00	14,176,700,000.00
Of wich Cash Reserve (1)	120.000.000,00	120.200.000,00
Of wich Cash Available for Replenishment of the Notes (2)	120.789.434,90	44.820,55
Of which Realised Loss (3)	0,00	0,00
Of which Active Outstanding Notional Amount (4)	15.629.210.565,10	14.056.455.179,45
Of which Principal in Arrears	162.653,86	0,00
Number of Loans	157.330	137.493
Number of Borrowers	156.541	136.884
Average Principal Balance (Loanparts)	99.340,31	102.233,97
Average Principal Balance (Borrowers)	99.841,00	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	71,30%	70,95%
Weighted Average Loan to Indexed Market Value	57,08%	58,84%
Seasoning (months): Weighted Average	67,37	61,59
Remaining Tenor (months): Weighted Average	310,24	313,60
Weighted Average Interest Rate on Fixed Interest Rate Loans	1,88%	1,94%
Weighted Average Spread on Floating Rate Loans	1,04%	1,03%

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

Stop Replenishment Criteria	Current	Initial
1. Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	0,06%	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	15,6	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	3,127,918,190	20.01%	29,429	18.71%	1.88%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	12,501,292,375	79.99%	127,901	81.29%	0.61%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,629,210,565	**100.00%**	**157,330**	**100.00%**	**0.86%**	**14,056,455,179**	**100.00%**	**137,493**	**100.00%**	**1.07%**

3. Loan Coupon

average: 0.86% 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%	2,211,768,427	14.15%	31,033	19.72%	0.00%	178,564,802	1.27%	2,066	1.50%	0.00%
0.01% - 0.50%	5,750,186,128	36.79%	51,316	32.62%	0.46%	2,353,648,402	16.74%	29,921	21.76%	0.25%
0.51% - 1.00%	2,601,612,369	16.65%	24,099	15.32%	0.74%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	1,668,124,109	10.67%	17,834	11.34%	1.36%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,840,864,557	18.18%	26,276	16.70%	1.87%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	414,307,539	2.65%	4,968	3.16%	2.27%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	137,997,778	0.88%	1,724	1.10%	2.71%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	2,761,558	0.02%	55	0.03%	3.11%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	368,632	0.00%	7	0.00%	3.40%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	158,712	0.00%	4	0.00%	3.60%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	1,004,387	0.01%	13	0.01%	3.84%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%						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%	56,369	0.00%	1	0.00%	4.67%					
	15,629,210,565	**100.00%**	**157,330**	**100.00%**	**0.86%**	**14,056,455,179**	**100.00%**	**137,493**	**100.00%**	**1.07%**

4. Origination Year

	Current Period					Issue Date				
Origination Year	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	14,305,826	0.09%	306	0.19%	0.08%	13,138,132	0.09%	251	0.18%	0.37%
2004	110,259,977	0.71%	2,355	1.50%	0.06%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	302,845,208	1.94%	5,824	3.70%	0.05%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	391,390,594	2.50%	6,008	3.82%	0.05%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	619,579,670	3.96%	8,173	5.19%	0.03%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	573,991,792	3.67%	7,261	4.62%	0.03%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	227,320,424	1.45%	2,957	1.88%	0.28%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	347,153,319	2.22%	3,903	2.48%	0.20%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	565,829,655	3.62%	6,055	3.85%	0.24%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	369,829,833	2.37%	4,485	2.85%	1.10%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	235,122,594	1.50%	2,941	1.87%	1.75%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	538,629,027	3.45%	6,497	4.13%	1.43%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	897,688,621	5.74%	9,658	6.14%	0.84%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	1,426,366,216	9.13%	13,982	8.89%	0.71%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	1,690,147,842	10.81%	15,412	9.80%	0.83%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	2,495,895,854	15.97%	21,641	13.76%	1.02%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	2,959,543,870	18.94%	25,130	15.97%	1.14%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,822,076,384	11.66%	14,460	9.19%	1.31%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	41,233,860	0.26%	282	0.18%	2.01%					
	15,629,210,565	**100.00%**	**157,330**	**100.00%**	**0.86%**	**14,056,455,179**	**100.00%**	**137,493**	**100.00%**	**1.07%**

5. Maturity Year

	Current Period					Issue Date				
Maturity Year	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	154,684	0.00%	127	0.08%	0.56%	1,274,836	0.01%	111	0.08%	0.58%
2022	4,700,117	0.03%	753	0.48%	0.41%	8,855,293	0.06%	660	0.48%	0.61%
2023	14,245,751	0.09%	1,227	0.78%	0.42%	19,524,532	0.14%	1,081	0.79%	0.63%
2024	26,439,942	0.17%	1,548	0.98%	0.44%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	45,322,022	0.29%	1,991	1.27%	0.36%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	61,730,187	0.39%	2,142	1.36%	0.38%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	71,654,925	0.46%	2,072	1.32%	0.44%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	87,026,318	0.56%	2,203	1.40%	0.53%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	112,311,784	0.72%	2,550	1.62%	0.59%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	158,178,916	1.01%	3,138	1.99%	0.57%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	188,539,676	1.21%	3,359	2.14%	0.58%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	195,866,827	1.25%	3,198	2.03%	0.57%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	224,779,241	1.44%	3,464	2.20%	0.60%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	274,923,874	1.76%	4,058	2.58%	0.66%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	363,654,079	2.33%	5,126	3.26%	0.50%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	418,184,454	2.68%	5,195	3.30%	0.43%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	436,029,922	2.79%	5,104	3.24%	0.49%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	396,437,869	2.54%	4,531	2.88%	0.67%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	326,008,873	2.09%	3,743	2.38%	0.97%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	371,581,369	2.38%	3,969	2.52%	0.86%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	420,646,748	2.69%	4,229	2.69%	0.69%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	460,818,361	2.95%	4,452	2.83%	0.71%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	569,698,770	3.65%	5,443	3.46%	0.73%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	573,598,354	3.67%	5,539	3.52%	0.98%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	592,721,570	3.79%	5,442	3.46%	0.91%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	586,271,550	3.75%	5,164	3.28%	0.77%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	576,094,552	3.69%	4,921	3.13%	0.89%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	631,476,335	4.04%	5,354	3.40%	1.00%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	744,420,242	4.76%	6,235	3.96%	1.05%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	665,258,070	4.26%	5,281	3.36%	1.04%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	543,490,522	3.48%	4,113	2.61%	0.81%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	490,328,652	3.14%	3,645	2.32%	0.92%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	522,784,309	3.34%	3,912	2.49%	1.00%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	586,358,580	3.75%	4,467	2.84%	1.06%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	523,279,114	3.35%	3,946	2.51%	0.99%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	554,993,296	3.55%	4,246	2.70%	0.86%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	606,178,301	3.88%	4,622	2.94%	0.89%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	776,929,704	4.97%	5,986	3.80%	0.96%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	872,391,598	5.58%	6,760	4.30%	1.11%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	510,414,239	3.27%	3,808	2.42%	1.21%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	43,286,868	0.28%	267	0.17%	1.83%					
	15,629,210,565	**100.00%**	**157,330**	**100.00%**	**0.86%**	**14,056,455,179**	**100.00%**	**137,493**	**100.00%**	**1.07%**

6. Seasoning

average: 5,61	Current Period					Issue Date				
Seasoning (years)	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	52.112	0,00%	1	0,00%	2,19%					
0.5 - 1	453.878.113	2,90%	3.218	2,05%	1,88%	761.219.408	5,42%	6.313	4,59%	1,86%
1 - 2	2.004.192.564	12,82%	16.660	10,59%	1,13%	2.961.969.309	21,07%	24.155	17,57%	1,33%
2 - 3	3.089.883.305	19,77%	26.142	16,62%	1,14%	2.315.214.835	16,47%	19.426	14,13%	1,17%
3 - 4	2.215.887.278	14,18%	19.430	12,35%	0,98%	1.696.089.645	12,07%	15.056	10,95%	1,03%
4 - 5	1.634.693.036	10,46%	15.210	9,67%	0,79%	1.473.547.946	10,48%	13.982	10,17%	0,95%
5 - 6	1.374.225.359	8,79%	13.708	8,71%	0,69%	809.692.012	5,76%	8.492	6,18%	1,23%
6 - 7	717.542.570	4,59%	7.983	5,07%	1,01%	534.692.213	3,80%	6.277	4,57%	1,79%
7 - 8	476.262.231	3,05%	5.930	3,77%	1,53%	278.628.071	1,98%	3.251	2,36%	1,92%
8 - 9	273.759.130	1,75%	3.377	2,15%	1,58%	320.556.193	2,28%	3.625	2,64%	1,19%
9 - 10	308.958.028	1,98%	3.720	2,36%	0,82%	432.180.356	3,07%	4.123	3,00%	0,50%
10 - more	3.079.876.839	19,71%	41.951	26,66%	0,10%	2.472.665.192	17,59%	32.793	23,85%	0,29%
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

7. Original Tenor

	Current Period					Issue Date				
Tenor (years)	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	197.430	0,00%	5	0,00%	0,29%	22.090	0,00%	1	0,00%	1,49%
6 - 10	36.160.706	0,23%	1.014	0,64%	1,02%	36.558.870	0,26%	934	0,68%	1,31%
11 - 15	347.091.297	2,22%	7.000	4,45%	1,33%	323.201.039	2,30%	6.199	4,51%	1,50%
16 - 20	953.308.452	6,10%	16.094	10,23%	1,02%	892.834.553	6,35%	14.241	10,36%	1,20%
21 - 25	1.916.463.544	12,26%	24.205	15,38%	0,88%	1.755.871.629	12,49%	21.275	15,47%	1,08%
26 - 30	4.537.305.459	29,03%	46.738	29,71%	0,75%	4.166.819.471	29,64%	41.333	30,06%	0,95%
31 - 35	3.215.244.250	20,57%	26.159	16,63%	0,77%	2.913.245.007	20,73%	23.054	16,77%	0,97%
36 - 40	4.623.439.428	29,58%	36.115	22,95%	0,97%	3.967.902.520	28,23%	30.456	22,15%	1,19%
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

8. Remaining Tenor

average: 25,85	Current Period					Issue Date				
Remaining Tenor (years)	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	2.469.379	0,02%	585	0,37%	0,43%	427.186	0,00%	40	0,03%	0,52%
1 - 2	11.009.858	0,07%	1.110	0,71%	0,39%	6.565.346	0,05%	522	0,38%	0,61%
2 - 3	21.742.605	0,14%	1.422	0,90%	0,44%	16.903.036	0,12%	1.013	0,74%	0,63%
3 - 4	37.737.376	0,24%	1.789	1,14%	0,40%	29.113.819	0,21%	1.299	0,94%	0,68%
4 - 5	58.433.681	0,37%	2.204	1,40%	0,35%	43.199.003	0,31%	1.609	1,17%	0,64%
5 - 6	68.351.425	0,44%	2.065	1,31%	0,42%	62.477.988	0,44%	1.894	1,38%	0,62%
6 - 7	81.166.895	0,52%	2.175	1,38%	0,48%	72.558.676	0,52%	1.833	1,33%	0,66%
7 - 8	103.773.917	0,66%	2.402	1,53%	0,59%	87.537.464	0,62%	1.981	1,44%	0,69%
8 - 9	140.817.621	0,90%	2.933	1,86%	0,58%	107.640.396	0,77%	2.242	1,63%	0,88%
9 - 10	183.642.197	1,17%	3.395	2,16%	0,56%	143.895.239	1,02%	2.667	1,94%	0,82%
10 - 11	193.244.377	1,24%	3.206	2,04%	0,58%	171.690.566	1,22%	2.879	2,09%	0,77%
11 - 12	214.296.663	1,37%	3.362	2,14%	0,57%	191.531.844	1,36%	2.893	2,10%	0,78%
12 - 13	257.984.156	1,65%	3.852	2,45%	0,67%	214.077.188	1,52%	3.072	2,23%	0,77%
13 - 14	327.507.789	2,10%	4.694	2,98%	0,54%	254.247.906	1,81%	3.546	2,58%	0,89%
14 - 15	412.828.213	2,64%	5.412	3,44%	0,44%	315.742.737	2,25%	4.218	3,07%	0,77%
15 - 16	448.907.155	2,87%	5.207	3,31%	0,45%	381.744.373	2,72%	4.674	3,40%	0,64%
16 - 17	406.947.968	2,60%	4.713	3,00%	0,59%	442.525.225	3,15%	4.827	3,51%	0,64%
17 - 18	333.854.544	2,14%	3.848	2,45%	0,93%	401.103.468	2,85%	4.383	3,19%	0,79%
18 - 19	336.865.069	2,16%	3.672	2,33%	0,89%	325.729.941	2,32%	3.624	2,64%	1,17%
19 - 20	428.797.163	2,74%	4.408	2,80%	0,73%	316.174.911	2,25%	3.243	2,36%	1,15%
20 - 21	422.445.408	2,70%	4.132	2,63%	0,72%	371.773.976	2,64%	3.664	2,66%	0,93%
21 - 22	564.033.770	3,61%	5.367	3,41%	0,67%	410.979.635	2,92%	3.853	2,80%	0,93%
22 - 23	572.298.158	3,66%	5.560	3,53%	0,94%	555.924.050	3,95%	5.069	3,69%	0,86%
23 - 24	562.472.932	3,60%	5.256	3,34%	0,95%	561.269.873	3,99%	5.297	3,85%	1,18%
24 - 25	615.023.848	3,94%	5.458	3,47%	0,79%	511.002.771	3,64%	4.590	3,34%	1,21%
25 - 26	573.928.480	3,67%	4.961	3,15%	0,85%	540.825.999	3,85%	4.631	3,37%	0,97%
26 - 27	591.168.159	3,78%	5.041	3,20%	0,98%	542.484.422	3,86%	4.561	3,32%	1,09%
27 - 28	732.118.262	4,68%	6.146	3,91%	1,04%	571.827.558	4,07%	4.754	3,46%	1,20%
28 - 29	664.969.659	4,25%	5.438	3,46%	1,00%	697.744.472	4,96%	5.732	4,17%	1,25%
29 - 30	620.264.572	3,97%	4.680	2,97%	0,92%	509.097.067	3,62%	4.013	2,92%	1,36%
30 - more	5.640.109.266	36,09%	42.837	27,23%	1,01%	5.198.639.048	36,98%	38.870	28,27%	1,20%
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

9. Interest Type

	Current Period					Issue Date				
Interest Type	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	3.127.918.190	20,01%	29.429	18,71%	1,88%	2.481.546.946	17,65%	22.943	16,69%	1,94%
Floating EURIBOR BOE	12.501.292.375	79,99%	127.901	81,29%	0,61%	11.574.908.234	82,35%	114.550	83,31%	0,88%
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

10. Interest Reset Dates

	Current Period					Issue Date				
Interest Reset Dates	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	12.501.292.375	79,99%	127.901	81,29%	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	2.530.019	0,02%	38	0,02%	1,31%	2.510.602	0,02%	30	0,02%	1,11%
2022	1.193.334	0,01%	40	0,03%	1,47%	120.672	0,00%	9	0,01%	2,11%
2023	418.832	0,00%	33	0,02%	2,17%	261.114	0,00%	11	0,01%	1,99%
2024	681.368	0,00%	44	0,03%	2,10%	577.280	0,00%	27	0,02%	2,08%
2025	20.431.595	0,13%	287	0,18%	2,30%	22.646.882	0,16%	290	0,21%	2,30%
2026	130.102.101	0,83%	1.537	0,98%	2,11%	134.751.016	0,96%	1.510	1,10%	2,10%
2027	283.535.635	1,81%	2.959	1,88%	2,06%	288.052.533	2,05%	2.863	2,08%	2,05%
2028	787.588.434	5,04%	7.441	4,73%	1,92%	771.572.850	5,49%	6.992	5,09%	1,91%
2029	1.104.832.926	7,07%	10.140	6,45%	1,96%	1.041.626.250	7,41%	9.248	6,73%	1,95%
2030	796.121.784	5,09%	6.906	4,39%	1,62%	218.522.830	1,55%	1.953	1,42%	1,69%
2031	482.162	0,00%	4	0,00%	1,67%					
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

11. Interest and Principal Payment Frequency

	Current Period					Issue Date				
Payment Frequency	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	15.629.210.565	100,00%	157.330	100,00%	0,86%	14.056.455.179	100,00%	137.493	100,00%	1,07%
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

12. Payment Holidays

	Current Period					Issue Date				
Payment Holidays	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	15.600.446.824	99,82%	157.080	99,84%	0,86%	13.862.607.211	98,62%	135.929	98,86%	1,05%
Royal Decree	17.802.285	0,11%	161	0,10%	0,00%	13.751.245	0,10%	123	0,09%	0,00%
SBA	10.660.026	0,07%	88	0,06%	0,00%	180.096.724	1,28%	1.441	1,05%	0,01%
Extension	301.430	0,00%	1	0,00%	0,00%					
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

13a. Original Loan to Market Value

average: 71,30% 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%	215.773.861	1,38%	4.972	3,16%	0,80%	215.847.648	1,54%	4.550	3,31%	0,95%
30.01% - 40.00%	414.880.494	2,65%	7.639	4,86%	0,73%	416.772.642	2,96%	7.053	5,13%	0,90%
40.01% - 50.00%	745.103.778	4,77%	11.307	7,19%	0,71%	704.843.218	5,01%	10.110	7,35%	0,90%
50.01% - 60.00%	1.206.277.565	7,72%	15.448	9,82%	0,75%	1.114.961.822	7,93%	13.672	9,94%	0,95%
60.01% - 70.00%	2.105.768.519	13,47%	22.979	14,61%	0,82%	1.897.853.577	13,50%	20.027	14,57%	1,03%
70.01% - 80.00%	9.651.576.369	61,75%	84.778	53,89%	0,91%	8.689.520.241	61,82%	74.140	53,92%	1,12%
80.01% - 90.00%	1.289.726.340	8,25%	10.206	6,49%	0,88%	1.016.656.032	7,23%	7.941	5,78%	1,06%
90.01% - 100.00%	103.639	0,00%	1	0,00%	0,00%					
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

13b. Current Loan to Market Value

average: 59,38% 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%	1.411.642.359	9,03%	31.486	20,01%	0,42%	1.226.052.350	8,72%	25.386	18,46%	0,63%
30.01% - 40.00%	1.196.366.678	7,65%	14.888	9,46%	0,53%	1.067.286.904	7,59%	12.970	9,43%	0,74%
40.01% - 50.00%	1.511.549.976	9,67%	15.827	10,06%	0,63%	1.364.949.648	9,71%	14.139	10,28%	0,83%
50.01% - 60.00%	1.976.747.641	12,65%	18.464	11,74%	0,79%	1.748.904.292	12,44%	16.102	11,71%	1,00%
60.01% - 70.00%	3.538.732.498	22,64%	30.920	19,65%	0,95%	2.818.558.885	20,05%	24.490	17,81%	1,20%
70.01% - 80.00%	5.962.458.298	38,15%	45.606	28,99%	1,07%	5.810.748.913	41,34%	44.297	32,22%	1,24%
80.01% - 90.00%	31.349.356	0,20%	137	0,09%	1,09%	19.510.830	0,14%	106	0,08%	1,37%
90.01% - 100.00%	142.037	0,00%	1	0,00%	0,52%	443.358	0,00%	3	0,00%	0,68%
130.00% >=	221.722	0,00%	1	0,00%	0,51%					
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

13c. Current Loan to Indexed Market Value

average: 57,08% 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%	1.395.696.860	8,93%	30.919	19,65%	0,54%	1.152.363.587	8,20%	24.052	17,49%	0,77%
30.01% - 40.00%	1.256.839.352	8,04%	15.399	9,79%	0,64%	1.060.151.680	7,54%	12.915	9,39%	0,86%
40.01% - 50.00%	1.864.457.318	11,93%	18.865	11,99%	0,75%	1.521.645.307	10,83%	15.498	11,27%	0,97%
50.01% - 60.00%	2.911.214.570	18,63%	25.621	16,28%	0,78%	2.508.754.086	17,85%	21.656	15,75%	1,02%
60.01% - 70.00%	4.046.355.940	25,89%	34.234	21,76%	0,91%	3.216.021.266	22,88%	26.877	19,55%	1,07%
70.01% - 80.00%	4.068.275.741	26,03%	31.605	20,09%	1,11%	4.169.121.210	29,66%	33.030	24,02%	1,25%
80.01% - 90.00%	81.765.217	0,52%	651	0,41%	0,62%	409.291.492	2,91%	3.305	2,40%	1,37%
90.01% - 100.00%	4.383.844	0,03%	35	0,02%	0,11%	19.106.551	0,14%	160	0,12%	0,38%
130.00% >=	221.722	0,00%	1	0,00%	0,51%					
	15.629.210.565	**100,00%**	**157.330**	**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	178.143.278	1,14%	5.048	3,21%	1,26%	166.989.251	1,19%	4.494	3,27%	1,46%
50,001 - 75,000	1.106.205.188	7,08%	22.529	14,32%	1,14%	1.002.952.199	7,14%	19.716	14,34%	1,33%
75,001 - 100,000	2.084.345.248	13,34%	30.620	19,46%	1,02%	1.871.607.582	13,31%	26.642	19,38%	1,22%
100,001 - 125,000	2.402.423.581	15,37%	27.646	17,57%	0,94%	2.140.935.079	15,23%	23.980	17,44%	1,14%
125,001 - 150,000	2.453.433.762	15,70%	23.733	15,08%	0,87%	2.208.272.954	15,71%	20.779	15,11%	1,08%
150,001 - 175,000	1.889.861.833	12,09%	15.491	9,85%	0,82%	1.689.283.893	12,02%	13.502	9,82%	1,02%
175,001 - 200,000	1.629.155.693	10,42%	11.909	7,57%	0,76%	1.481.544.820	10,54%	10.519	7,65%	0,97%
200,001 - 225,000	990.175.696	6,34%	6.385	4,06%	0,74%	898.571.278	6,39%	5.628	4,09%	0,94%
225,001 - 250,000	820.479.378	5,25%	4.856	3,09%	0,72%	748.475.413	5,32%	4.302	3,13%	0,92%
250,001 - 275,000	534.930.547	3,42%	2.846	1,81%	0,69%	489.167.497	3,48%	2.514	1,83%	0,90%
275,001 - 300,000	451.776.133	2,89%	2.225	1,41%	0,68%	412.804.913	2,94%	1.967	1,43%	0,90%
300,001 - 325,000	258.676.035	1,66%	1.157	0,74%	0,69%	230.021.528	1,64%	1.004	0,73%	0,89%
325,001 - 350,000	197.730.800	1,27%	857	0,54%	0,66%	179.988.469	1,28%	749	0,54%	0,87%
350,001 - 375,000	134.406.691	0,86%	527	0,33%	0,70%	114.390.812	0,81%	441	0,32%	0,87%
375,001 - 400,000	120.998.448	0,77%	451	0,29%	0,66%	102.374.045	0,73%	380	0,28%	0,90%
400,001 - 425,000	68.496.941	0,44%	230	0,15%	0,65%	59.760.338	0,43%	195	0,14%	0,90%
425,001 - 450,000	64.718.429	0,41%	201	0,13%	0,65%	54.407.255	0,39%	162	0,12%	0,90%
450,001 - 475,000	37.934.869	0,24%	119	0,08%	0,66%	34.971.693	0,25%	107	0,08%	0,91%
475,001 - 500,000	37.654.563	0,24%	117	0,07%	0,59%	31.400.466	0,22%	96	0,07%	0,80%
500,001 - 1,000,000	150.481.621	0,96%	364	0,23%	0,56%	122.635.514	0,87%	297	0,22%	0,73%
more	17.181.830	0,11%	19	0,01%	0,29%	15.900.181	0,11%	19	0,01%	0,66%
	15.629.210.565	**100,00%**	**157.330**	**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	43.079	0,00%	85	0,05%	0,73%					
1,000 - 8,000	7.162.244	0,05%	1.328	0,84%	0,43%					
8,001 - 20,000	70.613.467	0,45%	4.935	3,14%	0,42%	54.990.677	0,39%	3.840	2,79%	0,64%
20,001 - 50,000	863.896.017	5,53%	22.877	14,54%	0,75%	724.024.832	5,15%	19.039	13,85%	0,97%
50,001 - 75,000	1.992.879.756	12,75%	31.747	20,18%	0,87%	1.716.796.911	12,21%	27.331	19,88%	1,09%
75,001 - 100,000	2.717.989.523	17,39%	31.151	19,80%	0,87%	2.411.822.938	17,16%	27.674	20,13%	1,08%
100,001 - 125,000	2.753.291.224	17,62%	24.629	15,65%	0,88%	2.466.215.889	17,55%	22.038	16,03%	1,08%
125,001 - 150,000	2.148.007.571	13,74%	15.740	10,00%	0,89%	1.999.349.144	14,22%	14.639	10,65%	1,08%
150,001 - 175,000	1.565.176.346	10,01%	9.688	6,16%	0,88%	1.418.208.251	10,09%	8.779	6,39%	1,08%
175,001 - 200,000	1.098.437.831	7,03%	5.897	3,75%	0,88%	1.035.652.956	7,37%	5.557	4,04%	1,08%
200,001 - 225,000	714.067.276	4,57%	3.375	2,15%	0,87%	673.216.412	4,79%	3.180	2,31%	1,07%
225,001 - 250,000	510.636.619	3,27%	2.160	1,37%	0,86%	466.485.540	3,32%	1.972	1,43%	1,07%
250,001 - 275,000	349.590.387	2,24%	1.335	0,85%	0,87%	328.507.194	2,34%	1.256	0,91%	1,06%
275,001 - 300,000	231.523.951	1,48%	808	0,51%	0,82%	215.706.631	1,53%	753	0,55%	1,04%
300,001 - 325,000	142.776.531	0,91%	459	0,29%	0,84%	145.788.568	1,04%	468	0,34%	1,08%
325,001 - 350,000	105.040.969	0,67%	312	0,20%	0,91%	95.170.161	0,68%	282	0,21%	1,07%
350,001 - 375,000	77.373.173	0,50%	214	0,14%	0,84%	66.256.212	0,47%	183	0,13%	1,05%
375,001 - 400,000	63.735.118	0,41%	165	0,10%	0,84%	48.381.051	0,34%	125	0,09%	1,09%
400,001 - 425,000	41.948.529	0,27%	102	0,06%	0,84%	44.868.260	0,32%	109	0,08%	1,04%
425,001 - 450,000	29.371.006	0,19%	67	0,04%	0,78%	27.190.270	0,19%	62	0,05%	1,05%
450,001 - 475,000	28.202.442	0,18%	61	0,04%	0,75%	20.237.662	0,14%	44	0,03%	1,01%
475,001 - 500,000	19.461.805	0,12%	40	0,03%	0,75%	17.978.707	0,13%	37	0,03%	1,01%
500,001 - 1,000,000	87.085.951	0,56%	146	0,09%	0,69%	71.165.625	0,51%	118	0,09%	0,85%
more	10.899.750	0,07%	9	0,01%	0,31%	8.441.288	0,06%	7	0,01%	0,64%
	15.629.210.565	**100,00%**	**157.330**	**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	2.197.562.200	14,06%	26.758	17,01%	0,74%	2.111.883.085	15,02%	24.616	17,90%	1,00%
Aragón	189.849.907	1,21%	2.350	1,49%	1,00%	166.846.026	1,19%	1.994	1,45%	1,16%
Baleares	513.752.764	3,29%	4.215	2,68%	1,00%	447.407.817	3,18%	3.648	2,65%	1,17%
Blank	529.694	0,00%	7	0,00%	0,94%					
Canarias	652.698.014	4,18%	7.370	4,68%	1,06%	575.991.280	4,10%	6.349	4,62%	1,23%
Cantabria	109.478.034	0,70%	1.310	0,83%	0,85%	102.708.268	0,73%	1.176	0,86%	1,07%
Castilla la Mancha	367.369.547	2,35%	4.362	2,77%	0,81%	311.134.129	2,21%	3.603	2,62%	1,00%
Castilla y León	361.830.711	2,32%	4.508	2,87%	0,83%	322.455.416	2,29%	3.901	2,84%	1,06%
Cataluña	4.448.168.573	28,46%	37.510	23,84%	0,94%	3.837.585.714	27,30%	31.756	23,10%	1,10%
Ceuta	1.569.372	0,01%	20	0,01%	0,65%	1.810.656	0,01%	25	0,02%	0,84%
Extremadura	23.333	0,00%	1	0,00%	0,00%					
Galicia	241.685.388	1,55%	3.059	1,94%	0,82%	208.507.820	1,48%	2.552	1,86%	1,07%
La Rioja	24.451.189	0,16%	304	0,19%	1,05%	18.701.169	0,13%	218	0,16%	1,28%
Madrid	4.785.401.843	30,62%	44.155	28,07%	0,82%	4.353.097.317	30,97%	38.690	28,14%	1,04%
Melilla	1.037.297	0,01%	15	0,01%	0,91%	820.879	0,01%	12	0,01%	1,11%
Murcia	245.199.772	1,57%	3.104	1,97%	0,83%	205.522.512	1,46%	2.470	1,80%	1,09%
Navarra	31.017.119	0,20%	339	0,22%	0,86%	27.055.700	0,19%	291	0,21%	1,07%
Pais Vasco	168.632.432	1,08%	1.794	1,14%	0,77%	153.038.718	1,09%	1.548	1,13%	0,97%
Principado de Asturias	103.332.077	0,66%	1.394	0,89%	0,81%	97.474.168	0,69%	1.265	0,92%	1,02%
Valencia	1.185.621.300	7,59%	14.755	9,38%	0,85%	1.114.414.507	7,93%	13.379	9,73%	1,07%
	15.629.210.565	**100,00%**	**157.330**	**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	14.850.882.900	95,02%	150.428	95,61%	0,85%	13.826.318.651	98,36%	135.794	98,76%	1,07%
Other	778.327.665	4,98%	6.902	4,39%	1,08%	230.136.528	1,64%	1.699	1,24%	1,21%
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**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	1.587.219	0,01%	1	0,09%
2	1.298.514	0,01%	1	0,42%
3	1.255.115	0,01%	1	0,30%
4	1.194.597	0,01%	1	0,49%
5	1.163.867	0,01%	1	0,39%
6	1.163.608	0,01%	1	0,31%
7	1.118.341	0,01%	1	0,51%
8	1.080.255	0,01%	1	0,27%
9	1.038.233	0,01%	1	0,10%
10	954.386	0,01%	1	1,99%
Top 10	11.854.135	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	12.819.482.589	82,02%	125.935	80,05%	0,89%	10.863.004.535	77,28%	104.769	80,05%	1,09%
Employed - Public Sector	1.690.118.067	10,81%	18.525	11,77%	0,75%	1.524.253.118	10,84%	16.198	11,77%	0,97%
Employed - Sector Unknown	47.978.339	0,31%	868	0,55%	0,43%	18.526.738	0,13%	223	0,55%	1,21%
Other	41.703.685	0,27%	602	0,38%	0,51%	39.914.076	0,28%	543	0,38%	0,70%
Pensioner	218.037.856	1,40%	3.425	2,18%	0,96%	193.051.175	1,37%	2.854	2,18%	1,16%
Self-employed	577.594.875	3,70%	5.296	3,37%	0,74%	1.223.136.070	8,70%	10.688	3,37%	0,99%
Student	29.037.459	0,19%	319	0,20%	0,64%	18.655.934	0,13%	210	0,20%	0,92%
Unemployed	205.257.695	1,31%	2.360	1,50%	0,80%	175.913.533	1,25%	2.008	1,50%	0,99%
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

20. Payment to Income

average: 16,34%

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
[0% - 10%]	3.938.690.315	25,20%	43.316	27,53%	0,78%	3.463.270.511	24,64%	37.060	26,95%	1,03%
]10% - 15%]	4.548.789.049	29,10%	43.089	27,39%	0,82%	4.184.992.353	29,77%	38.129	27,73%	1,03%
]15% - 20%]	3.154.397.171	20,18%	32.817	20,86%	0,84%	2.804.070.168	19,95%	28.279	20,57%	1,04%
]20% - 25%]	2.235.064.932	14,30%	22.716	14,44%	0,89%	2.001.892.917	14,24%	20.076	14,60%	1,07%
]25% - 30%]	1.100.821.165	7,04%	10.141	6,45%	1,06%	1.021.758.946	7,27%	9.311	6,77%	1,20%
]30% - 35%]	418.191.829	2,68%	3.428	2,18%	1,30%	377.006.312	2,68%	3.063	2,23%	1,39%
]35% - 40%]	149.107.122	0,95%	1.143	0,73%	1,48%	130.440.174	0,93%	995	0,72%	1,54%
]40% - 45%]	50.884.985	0,33%	363	0,23%	1,57%	43.838.172	0,31%	310	0,23%	1,59%
]45% - 50%]	14.592.713	0,09%	105	0,07%	1,52%	13.696.118	0,10%	94	0,07%	1,57%
>50%	18.671.283	0,12%	212	0,13%	1,19%	15.489.509	0,11%	176	0,13%	1,36%
	15.629.210.565	**100,00%**	**157.330**	**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	15.629.032.859	100,00%	157.329	100,00%	0,86%	14.056.455.179	100,00%	137.493	100,00%	1,07%
Yes	177.706	0,00%	1	0,00%	0,00%					
	15.629.210.565	**100,00%**	**157.330**	**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	15.446.687.663	98,83%	155.755	99,00%	0,85%	13.913.289.950	98,98%	136.275	99,11%	1,06%
2	181.810.387	1,16%	1.566	1,00%	0,01%	143.165.229	1,02%	1.218	0,89%	0,01%
3	712.514	0,00%	9	0,01%	0,00%					
	15.629.210.565	**100,00%**	**157.330**	**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	14.112.508.223	90,30%	136.430	86,72%	0,89%	12.659.693.805	90,06%	119.144	86,65%	1,09%
Remortgage	1.351.177.168	8,65%	17.993	11,44%	0,69%	1.228.281.037	8,74%	15.632	11,37%	0,88%
Renovation	165.525.174	1,06%	2.907	1,85%	0,42%	168.480.337	1,20%	2.717	1,98%	0,60%
	15.629.210.565	**100,00%**	**157.330**	**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	15.629.210.565	100,00%	157.330	100,00%	0,86%	14.056.455.179	100,00%	137.493	100,00%	1,07%
	15.629.210.565	**100,00%**	**157.330**	**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	4.985.433.991	31,90%	54.135	34,41%	0,76%	4.540.891.035	32,30%	47.549	34,41%	0,95%
Internet	5.590.476.455	35,77%	53.693	34,13%	0,89%	5.000.304.175	35,57%	46.757	34,13%	1,08%
Office or Branch Network	3.274.392.775	20,95%	32.435	20,62%	0,97%	3.057.955.108	21,75%	29.412	20,62%	1,21%
Third Party Channel but Underwriting Performed Entirely by the Originator	1.778.907.344	11,38%	17.067	10,85%	0,89%	1.457.304.862	10,37%	13.775	10,85%	1,08%
	15.629.210.565	**100,00%**	**157.330**	**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	967.354.162	6,19%	11.283	7,17%	0,98%	914.175.875	6,50%	10.385	7,55%	1,19%
None	14.661.856.403	93,81%	146.047	92,83%	0,86%	13.142.279.304	93,50%	127.108	92,45%	1,06%
	15.629.210.565	**100,00%**	**157.330**	**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%[	12.844.542.124	82,18%	134.901	85,74%	0,82%	11.505.272.096	81,85%	117.453	85,42%	1,04%
[0.10% - 0.25%[	1.869.499.003	11,96%	15.058	9,57%	1,03%	1.734.317.873	12,34%	13.638	9,92%	1,20%
[0.25% - 1.00%[	866.564.965	5,54%	6.880	4,37%	1,06%	816.865.211	5,81%	6.402	4,66%	1,24%
[1.00% - 7.50%[	5.038.448	0,03%	63	0,04%	0,96%					
[7.50% - 20.00%[	10.318.397	0,07%	112	0,07%	1,36%					
[20.00% - 100.00%[	24.489.640	0,16%	231	0,15%	1,33%					
100.00%	8.757.988	0,06%	85	0,05%	1,19%					
	15.629.210.565	**100,00%**	**157.330**	**100,00%**	**0,86%**	**14.056.455.179**	**100,00%**	**137.493**	**100,00%**	**1,07%**

Weighted average PD: 0,23% Weighted average LGD: 36,35%

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	157.123	0	0	0	15.607.804.121	99,87%	99,86%
30 - 59 Days	83	14.770	3.156	17.926	8.839.059	0,05%	0,06%
60 - 89 Days	36	19.011	3.137	22.148	3.653.899	0,02%	0,02%
90 - 179 Days	51	48.897	12.887	61.783	5.264.244	0,03%	0,03%
180 - 359 Days	37	79.976	19.052	99.028	3.649.242	0,02%	0,02%
	157.330	**162.654**	**38.231**	**200.885**	**15.629.210.565**	**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 Vìa de los Poblados, 1F
28033 Madrid
Spain

Arranger

ING Bank N.V

Bijlmerplein 888
1102 MG Amsterdam
The Netherlands

Management Company

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

Calla Orense, 58
28020 Madrid
Spain

Auditor of the Fund

KPMG

Paseo de la Castellana, 259C
28046 Madrid
Spain

Verification Agent (STS)

Prime Collateralised Securities (EU)

4, Place de l'Opéra
75002 Paris
France

Legal Adviser

Cuatrecasas, Gonçalves Pereira S.L.P.

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Rating Agency

DBRS Ratings GMBH

Neue Mainzer Straße 75
60311 Frankfurt am Main
Germany

Rating Agency

Fitch Ratings España, S.A.U.

Avenida Diagonal, 601
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