

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



**Monthly Investor Report**

**28 September 2022**

**Description**

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	28 December 2022

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

**1. Summary**

All amounts in EURO	Current	At Issue
Reporting Date	28-Sep-22	04-Dec-20
Portfolio Cut off date	31-Aug-22	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)	480.23	44,820.55
Of which Realised Loss (3)	0.00	0.00
Of which Active Outstanding Notional Amount (4)	15,749,999,519.77	14,056,455,179.45
Of which Principal in Arrears	503,017.50	0.00
Number of Loans	161,909	137,493
Number of Borrowers	160,934	136,884
Average Principal Balance (Loanparts)	97,276.86	102,233.97
Average Principal Balance (Borrowers)	97,866.20	102,688.81
Coupon: Weighted Average	1.28%	1.07%
Minimum	0.00%	0.00%
Maximum	6.65%	4.41%
Weighted Average Original Loan to Market Value	71.60%	70.95%
Weighted Average Loan to Indexed Market Value	55.91%	58.84%
Seasoning (months): Weighted Average	70.51	61.59
Remaining Tenor (months): Weighted Average	308.70	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	1.87%	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%	0.09%	0.00%
2. Aggregate realised losses related to Defaulted Receivables > 0.75%	0.00%	0.00%
3. Outstanding Balance of the Receivables < 13.5 bln	15.7	14.1
4. Reserve Fund not funded up to the Reserve Fund Required Amount	N	N
5. Seller replaced as Servicer of the Receivables	N	N
6. Seller not able to sell Additional Receivables	N	N

**Repurchase Rights**

	Current	Initial
1. Sum of 12 months consecutive repurchases <= 1% Outstanding Balance Receivables	0.00%	0.00%

**2. Product Type**

Product Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Mixta	3,148,187,484	19.99%	30,451	18.81%	1.87%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	12,601,812,036	80.01%	131,458	81.19%	1.13%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**3. Loan Coupon**

Coupon Loan Part (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
0.00% - 0.00%	336,522,725	2.14%	4,778	2.95%	0.00%	178,564,802	1.27%	2,066	1.50%	0.00%
0.01% - 0.50%	1,153,746,702	7.33%	16,269	10.05%	0.26%	2,353,648,402	16.74%	29,921	21.76%	0.25%
0.51% - 1.00%	4,905,542,119	31.15%	46,518	28.73%	0.74%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	3,386,361,337	21.50%	33,859	20.91%	1.30%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	4,529,979,742	28.76%	43,131	26.64%	1.84%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	952,781,880	6.05%	11,199	6.92%	2.24%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	426,509,888	2.71%	5,251	3.24%	2.70%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	38,083,508	0.24%	548	0.34%	3.14%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	5,495,929	0.03%	109	0.07%	3.41%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	9,031,464	0.06%	149	0.09%	3.57%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	3,552,372	0.02%	56	0.03%	3.89%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	373,545	0.00%	12	0.01%	4.14%	553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%	1,113,431	0.01%	15	0.01%	4.34%	89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	369,059	0.00%	8	0.00%	4.62%					
4.76% - 5.00%	75,433	0.00%	2	0.00%	4.78%					
5.01% - 5.25%	223,558	0.00%	2	0.00%	5.14%					
5.26% - 5.50%	24,015	0.00%	1	0.00%	5.34%					
6.51% - 6.75%	212,813	0.00%	2	0.00%	6.54%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

## 4. Origination Year

Origination Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2003	11,960,004	0.08%	277	0.17%	0.58%	13,138,132	0.09%	251	0.18%	0.37%
2004	92,652,960	0.59%	2,201	1.36%	0.57%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	262,493,379	1.67%	5,495	3.39%	0.56%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	338,960,674	2.15%	5,626	3.47%	0.53%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	542,243,409	3.44%	7,655	4.73%	0.44%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	504,860,238	3.21%	6,847	4.23%	0.55%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	201,366,187	1.28%	2,779	1.72%	0.81%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	306,979,567	1.95%	3,664	2.26%	0.78%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	502,796,803	3.19%	5,717	3.53%	0.79%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	317,230,760	2.01%	4,109	2.54%	1.67%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	200,878,240	1.28%	2,663	1.64%	2.29%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	452,862,459	2.88%	5,823	3.60%	1.96%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	780,978,166	4.96%	8,888	5.49%	1.36%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	1,247,386,946	7.92%	12,968	8.01%	1.17%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	1,512,253,194	9.60%	14,523	8.97%	1.27%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	2,287,842,732	14.53%	20,726	12.80%	1.38%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	2,786,885,029	17.69%	24,631	15.21%	1.48%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,997,769,402	12.68%	16,755	10.35%	1.37%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	1,334,900,836	8.48%	10,020	6.19%	1.48%					
2022	66,698,535	0.42%	542	0.33%	2.11%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**5. Maturity Year**

Maturity Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2021						1,274,836	0.01%	111	0.08%	0.58%
2022	499,547	0.00%	359	0.22%	0.82%	8,855,293	0.06%	660	0.48%	0.61%
2023	6,486,648	0.04%	1,118	0.69%	0.90%	19,524,532	0.14%	1,081	0.79%	0.63%
2024	16,785,940	0.11%	1,447	0.89%	0.96%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	33,613,039	0.21%	1,942	1.20%	0.87%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	47,050,372	0.30%	2,050	1.27%	0.89%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	57,464,963	0.36%	1,993	1.23%	0.92%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	72,505,151	0.46%	2,131	1.32%	1.02%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	99,979,938	0.63%	2,568	1.59%	1.04%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	138,556,421	0.88%	3,101	1.92%	1.02%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	165,777,518	1.05%	3,260	2.01%	1.05%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	175,934,276	1.12%	3,161	1.95%	1.02%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	202,584,645	1.29%	3,392	2.10%	1.06%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	244,779,067	1.55%	3,921	2.42%	1.11%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	327,528,980	2.08%	4,965	3.07%	0.98%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	396,926,854	2.52%	5,303	3.28%	0.94%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	395,947,406	2.51%	4,952	3.06%	0.95%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	358,592,999	2.28%	4,374	2.70%	1.13%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	305,149,443	1.94%	3,701	2.29%	1.39%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	353,920,380	2.25%	3,978	2.46%	1.28%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	434,593,047	2.76%	4,535	2.80%	1.19%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	434,570,854	2.76%	4,422	2.73%	1.18%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	530,454,916	3.37%	5,295	3.27%	1.18%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	536,880,590	3.41%	5,418	3.35%	1.39%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	571,880,741	3.63%	5,446	3.36%	1.32%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	626,408,907	3.98%	5,730	3.54%	1.25%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	552,250,145	3.51%	4,887	3.02%	1.35%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	598,970,755	3.80%	5,254	3.25%	1.39%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	719,084,328	4.57%	6,219	3.84%	1.43%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	675,542,495	4.29%	5,527	3.41%	1.34%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	686,102,328	4.36%	5,355	3.31%	1.29%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	509,939,790	3.24%	3,901	2.41%	1.36%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	515,572,050	3.27%	3,979	2.46%	1.39%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	591,592,925	3.76%	4,597	2.84%	1.41%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	540,210,203	3.43%	4,159	2.57%	1.35%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	610,858,121	3.88%	4,696	2.90%	1.28%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	616,993,716	3.92%	4,794	2.96%	1.31%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	766,517,294	4.87%	6,070	3.75%	1.34%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	879,143,651	5.58%	6,930	4.28%	1.45%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	572,589,415	3.64%	4,353	2.69%	1.34%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	346,371,347	2.20%	2,390	1.48%	1.36%					
2062	33,388,316	0.21%	236	0.15%	1.96%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**6. Seasoning**

Seasoning (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 0.5	314,979	0.00%	4	0.00%	2.28%					
0.5 - 1	458,270,961	2.91%	3,406	2.10%	2.08%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	1,754,545,359	11.14%	13,662	8.44%	1.25%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	2,026,125,898	12.86%	17,751	10.96%	1.40%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	2,787,060,726	17.70%	24,543	15.16%	1.47%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	1,966,304,054	12.48%	18,157	11.21%	1.37%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,438,564,765	9.13%	14,216	8.78%	1.25%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	1,158,769,447	7.36%	12,343	7.62%	1.17%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	593,908,421	3.77%	7,051	4.35%	1.62%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	378,884,101	2.41%	5,029	3.11%	2.10%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	240,220,769	1.53%	3,137	1.94%	2.09%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,947,030,040	18.71%	42,610	26.32%	0.67%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**7. Original Tenor**

Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
0 - 5	195,137	0.00%	7	0.00%	0.58%	22,090	0.00%	1	0.00%	1.49%
6 - 10	39,754,159	0.25%	1,063	0.66%	1.58%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	336,270,678	2.14%	7,041	4.35%	1.66%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	928,165,129	5.89%	16,193	10.00%	1.43%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	1,907,706,933	12.11%	24,782	15.31%	1.32%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,446,553,864	28.23%	47,135	29.11%	1.18%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	3,227,957,878	20.49%	26,942	16.64%	1.21%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,863,395,741	30.88%	38,746	23.93%	1.34%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**8. Remaining Tenor**

Remaining Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1	3,180,160	0.02%	964	0.60%	0.89%	427,186	0.00%	40	0.03%	0.52%
1 - 2	12,111,888	0.08%	1,315	0.81%	0.97%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	25,559,163	0.16%	1,689	1.04%	0.92%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	43,506,182	0.28%	2,140	1.32%	0.86%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	51,623,739	0.33%	1,933	1.19%	0.90%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	65,708,907	0.42%	2,105	1.30%	0.95%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	88,786,257	0.56%	2,363	1.46%	1.06%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	118,471,068	0.75%	2,806	1.73%	1.02%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	160,907,987	1.02%	3,354	2.07%	1.02%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	171,281,022	1.09%	3,161	1.95%	1.04%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	187,384,900	1.19%	3,234	2.00%	1.03%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	229,986,871	1.46%	3,737	2.31%	1.12%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	281,195,678	1.79%	4,373	2.70%	1.02%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	383,812,844	2.44%	5,480	3.38%	0.94%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	412,087,325	2.62%	5,138	3.17%	0.93%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	371,656,390	2.36%	4,593	2.84%	1.03%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	315,020,193	2.00%	3,873	2.39%	1.32%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	315,060,720	2.00%	3,623	2.24%	1.36%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	423,383,598	2.69%	4,562	2.82%	1.17%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	411,036,266	2.61%	4,237	2.62%	1.24%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	508,369,086	3.23%	5,083	3.14%	1.12%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	542,321,845	3.44%	5,491	3.39%	1.34%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	524,765,942	3.33%	5,148	3.18%	1.40%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	644,468,207	4.09%	5,949	3.67%	1.22%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	573,608,093	3.64%	5,137	3.17%	1.34%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	550,790,637	3.50%	4,881	3.01%	1.37%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	691,649,081	4.39%	5,995	3.70%	1.41%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	663,144,387	4.21%	5,625	3.47%	1.41%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	736,601,400	4.68%	5,786	3.57%	1.23%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	554,455,835	3.52%	4,279	2.64%	1.40%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	5,688,063,849	36.11%	43,855	27.09%	1.37%	5,198,639,048	36.98%	38,870	28.27%	1.20%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**9. Interest Type**

Interest Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed 10Y	3,148,187,484	19.99%	30,451	18.81%	1.87%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	12,601,812,036	80.01%	131,458	81.19%	1.13%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**10. Interest Reset Dates**

Interest Reset Dates	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Floating	12,601,812,036	80.01%	131,458	81.19%	1.13%	11,574,908,234	82.35%	114,550	83.31%	0.88%
2020						904,915	0.01%	10	0.01%	0.93%
2021						2,510,602	0.02%	30	0.02%	1.11%
2022	1,234,505	0.01%	33	0.02%	1.02%	120,672	0.00%	9	0.01%	2.11%
2023	370,389	0.00%	31	0.02%	1.78%	261,114	0.00%	11	0.01%	1.99%
2024	569,124	0.00%	47	0.03%	2.07%	577,280	0.00%	27	0.02%	2.08%
2025	17,601,622	0.11%	283	0.17%	2.30%	22,646,882	0.16%	290	0.21%	2.30%
2026	111,678,957	0.71%	1,415	0.87%	2.12%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	253,292,513	1.61%	2,795	1.73%	2.07%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	721,874,117	4.58%	7,108	4.39%	1.92%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	1,044,857,912	6.63%	9,926	6.13%	1.97%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	864,392,984	5.49%	7,704	4.76%	1.63%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	131,855,273	0.84%	1,105	0.68%	1.60%					
2032	460,089	0.00%	4	0.00%	1.70%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**11. Interest and Principal Payment Frequency**

Payment Frequency	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
P1M	15,749,999,520	100.00%	161,909	100.00%	1.28%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**12. Payment Holidays**

Payment Holidays	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
None	15,748,513,202	99.99%	161,896	99.99%	1.28%	13,862,607,211	98.62%	135,929	98.86%	1.05%
Royal Decree	135,483	0.00%	1	0.00%	0.00%	13,751,245	0.10%	123	0.09%	0.00%
SBA	1,207,345	0.01%	10	0.01%	0.00%	180,096,724	1.28%	1,441	1.05%	0.01%
Palma	143,490	0.00%	2	0.00%	0.00%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>



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

average: <b>71.60%</b> Original Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	204,639,726	1.30%	4,909	3.03%	1.29%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	388,484,940	2.47%	7,494	4.63%	1.20%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	715,617,832	4.54%	11,276	6.96%	1.18%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,165,065,469	7.40%	15,445	9.54%	1.21%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,091,621,602	13.28%	23,459	14.49%	1.25%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,805,325,586	62.26%	88,206	54.48%	1.31%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,379,170,323	8.76%	11,119	6.87%	1.24%	1,016,656,032	7.23%	7,941	5.78%	1.06%
100.01% - 110.00%	74,041	0.00%	1	0.00%	0.00%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

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

average: <b>59.01%</b> Current Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	1,442,652,308	9.16%	33,559	20.73%	0.92%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,176,152,964	7.47%	14,963	9.24%	1.02%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,489,893,795	9.46%	15,881	9.81%	1.15%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	2,024,209,107	12.85%	19,449	12.01%	1.30%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	4,020,945,012	25.53%	35,518	21.94%	1.35%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	5,564,206,835	35.33%	42,397	26.19%	1.41%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	30,807,801	0.20%	137	0.08%	1.28%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	138,137	0.00%	1	0.00%	1.29%	443,358	0.00%	3	0.00%	0.68%
100.01% - 110.00%	676,007	0.00%	2	0.00%	1.53%					
130.00% >=	317,553	0.00%	2	0.00%	0.68%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

## 13c. Current Loan to Indexed Market Value

average: <b>55.91%</b> Current Loan to Indexed Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	1,546,818,886	9.82%	34,533	21.33%	1.02%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	1,333,641,755	8.47%	16,298	10.07%	1.13%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	2,029,780,942	12.89%	20,384	12.59%	1.22%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	2,758,966,836	17.52%	25,743	15.90%	1.28%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	4,638,433,117	29.45%	39,506	24.40%	1.34%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	3,418,005,895	21.70%	25,262	15.60%	1.42%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	23,139,399	0.15%	177	0.11%	1.08%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	420,143	0.00%	3	0.00%	0.85%	19,106,551	0.14%	160	0.12%	0.38%
100.01% - 110.00%	474,994	0.00%	1	0.00%	1.90%					
130.00% >=	317,553	0.00%	2	0.00%	0.68%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

## 14. Original Notional Amount

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
0 - 50,000	177,678,324	1.13%	5,226	3.23%	1.62%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,121,626,073	7.12%	23,429	14.47%	1.51%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,113,028,362	13.42%	31,601	19.52%	1.41%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,462,923,293	15.64%	28,763	17.76%	1.35%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,475,877,642	15.72%	24,366	15.05%	1.29%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,895,538,993	12.04%	15,837	9.78%	1.24%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,615,633,015	10.26%	12,030	7.43%	1.19%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	1,001,279,779	6.36%	6,533	4.03%	1.17%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	811,272,134	5.15%	4,883	3.02%	1.16%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	530,938,655	3.37%	2,864	1.77%	1.14%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	447,715,257	2.84%	2,253	1.39%	1.13%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	261,212,036	1.66%	1,188	0.73%	1.10%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	197,493,888	1.25%	871	0.54%	1.12%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	132,517,337	0.84%	525	0.32%	1.11%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	121,832,643	0.77%	462	0.29%	1.10%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	70,571,634	0.45%	238	0.15%	1.05%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	62,346,787	0.40%	199	0.12%	1.04%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	39,625,173	0.25%	125	0.08%	1.09%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	42,264,099	0.27%	127	0.08%	0.92%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	156,179,147	0.99%	374	0.23%	1.00%	122,635,514	0.87%	297	0.22%	0.73%
more	12,445,249	0.08%	15	0.01%	0.71%	15,900,181	0.11%	19	0.01%	0.66%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

## 15. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1,000	114,781	0.00%	214	0.13%	1.09%					
1,000 - 8,000	9,900,762	0.06%	2,007	1.24%	0.91%					
8,001 - 20,000	76,305,388	0.48%	5,364	3.31%	0.95%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	926,261,377	5.88%	24,571	15.18%	1.22%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	2,070,060,195	13.14%	33,009	20.39%	1.29%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,783,227,558	17.67%	31,913	19.71%	1.29%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,785,485,503	17.69%	24,938	15.40%	1.30%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,124,249,728	13.49%	15,560	9.61%	1.30%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,555,850,408	9.88%	9,632	5.95%	1.29%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	1,047,777,222	6.65%	5,619	3.47%	1.30%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	703,732,793	4.47%	3,325	2.05%	1.28%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	489,215,026	3.11%	2,070	1.28%	1.26%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	345,262,898	2.19%	1,321	0.82%	1.22%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	232,838,371	1.48%	813	0.50%	1.26%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	133,418,703	0.85%	428	0.26%	1.25%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	102,367,176	0.65%	304	0.19%	1.28%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	82,196,898	0.52%	227	0.14%	1.22%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	62,691,629	0.40%	162	0.10%	1.18%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	34,575,752	0.22%	84	0.05%	1.03%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	35,846,257	0.23%	82	0.05%	1.09%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	28,169,733	0.18%	61	0.04%	1.04%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	20,471,176	0.13%	42	0.03%	1.17%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	94,020,735	0.60%	158	0.10%	1.11%	71,165,625	0.51%	118	0.09%	0.85%
more	5,959,451	0.04%	5	0.00%	0.48%	8,441,288	0.06%	7	0.01%	0.64%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**16. Geographic Region**

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Andalucía	2,242,494,717	14.24%	27,774	17.15%	1.22%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	196,053,076	1.24%	2,483	1.53%	1.36%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	521,104,338	3.31%	4,351	2.69%	1.34%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	88,214	0.00%	2	0.00%	0.69%					
Canarias	656,868,152	4.17%	7,590	4.69%	1.40%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	113,564,634	0.72%	1,393	0.86%	1.30%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	373,219,180	2.37%	4,547	2.81%	1.25%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	363,975,515	2.31%	4,660	2.88%	1.28%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,500,769,857	28.58%	38,703	23.90%	1.32%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	1,960,173	0.01%	22	0.01%	0.99%	1,810,656	0.01%	25	0.02%	0.84%
Galicia	244,612,402	1.55%	3,151	1.95%	1.24%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	27,162,918	0.17%	338	0.21%	1.41%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,698,758,660	29.83%	44,308	27.37%	1.25%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	869,769	0.01%	14	0.01%	1.19%	820,879	0.01%	12	0.01%	1.11%
Murcia	246,745,315	1.57%	3,210	1.98%	1.25%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	32,777,232	0.21%	359	0.22%	1.28%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	163,173,225	1.04%	1,788	1.10%	1.21%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	100,809,814	0.64%	1,407	0.87%	1.23%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,264,992,329	8.03%	15,809	9.76%	1.29%	1,114,414,507	7.93%	13,379	9.73%	1.07%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**17. Borrower Nationality**

Country	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Spain	14,964,499,161	95.01%	154,746	95.58%	1.27%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	785,500,359	4.99%	7,163	4.42%	1.42%	230,136,528	1.64%	1,699	1.24%	1.21%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**18. Debtor's concentration**

Debtor Nr	Aggregate Outstanding Not. Amount	% of Aggregate Outstanding Not. Amt	Nr of Loans	Weighted Average Coupon
1	1,537,813	0.01%	1	0.26%
2	1,148,945	0.01%	1	0.66%
3	1,135,300	0.01%	1	0.56%
4	1,086,111	0.01%	1	0.00%
5	1,051,282	0.01%	1	1.04%
6	986,690	0.01%	1	1.99%
7	931,390	0.01%	1	0.80%
8	919,303	0.01%	1	0.61%
9	888,765	0.01%	1	0.47%
10	856,476	0.01%	1	1.84%
<b>Top 10</b>	<b>10,542,076</b>	<b>0.07%</b>		

**19. Employment Type**

Employment Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Employed - Private Sector	12,301,586,488	78.11%	124,124	76.66%	1.30%	10,863,004,535	77.28%	104,769	76.20%	1.09%
Employed - Public Sector	1,596,034,572	10.13%	17,974	11.10%	1.21%	1,524,253,118	10.84%	16,198	11.78%	0.97%
Employed - Sector Unknown	35,849,359	0.23%	749	0.46%	0.93%	18,526,738	0.13%	223	0.16%	1.21%
Other	36,976,476	0.23%	573	0.35%	1.02%	39,914,076	0.28%	543	0.39%	0.70%
Pensioner	218,318,043	1.39%	3,585	2.21%	1.39%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	1,340,319,287	8.51%	12,257	7.57%	1.21%	1,223,136,070	8.70%	10,688	7.77%	0.99%
Student	35,530,346	0.23%	406	0.25%	1.24%	18,655,934	0.13%	210	0.15%	0.92%
Unemployed	185,384,950	1.18%	2,241	1.38%	1.26%	175,913,533	1.25%	2,008	1.46%	0.99%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**20. Payment to Income**

Payment to Income	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
average: 17.29%										
[0% - 10%]	3,441,407,903	21.85%	40,399	24.95%	1.19%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	4,508,917,411	28.63%	43,443	26.83%	1.24%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,210,094,450	20.38%	33,663	20.79%	1.26%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,356,435,030	14.96%	24,653	15.23%	1.30%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,341,446,888	8.52%	12,659	7.82%	1.43%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	564,348,381	3.58%	4,618	2.85%	1.56%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	210,688,495	1.34%	1,566	0.97%	1.69%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	67,042,988	0.43%	474	0.29%	1.79%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	20,942,764	0.13%	155	0.10%	1.73%	13,696,118	0.10%	94	0.07%	1.57%
>50%	28,675,210	0.18%	279	0.17%	1.59%	15,489,509	0.11%	176	0.13%	1.36%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**21. ING Staff at Date of Origination**

ING Staff at Date of Origination	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No	15,749,999,520	100.00%	161,909	100.00%	1.28%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**22. Number of Loans Per Borrower**

Number of Loans Per Borrower	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
1	15,530,795,602	98.61%	159,967	98.80%	1.26%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2	217,241,757	1.38%	1,918	1.18%	0.02%	143,165,229	1.02%	1,218	0.89%	0.01%
3	1,962,161	0.01%	24	0.01%	0.00%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**23. Loan Purpose**

Loan Purpose	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Purchase	14,221,364,835	90.29%	140,492	86.77%	1.29%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	1,377,474,042	8.75%	18,595	11.48%	1.21%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	151,160,643	0.96%	2,822	1.74%	0.94%	168,480,337	1.20%	2,717	1.98%	0.60%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**24. Occupancy Status**

Occupancy Status	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
1st home	15,749,999,520	100.00%	161,909	100.00%	1.28%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**25. Underwriting Source**

Underwriting Source	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Central or Direct	4,947,943,442	31.42%	54,790	33.84%	1.20%	4,540,891,035	32.30%	47,549	34.58%	0.95%
Internet	5,585,073,348	35.46%	55,008	33.97%	1.30%	5,000,304,175	35.57%	46,757	34.01%	1.08%
Office or Branch Network	3,240,734,734	20.58%	33,062	20.42%	1.38%	3,057,955,108	21.75%	29,412	21.39%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	1,976,247,995	12.55%	19,049	11.77%	1.29%	1,457,304,862	10.37%	13,775	10.02%	1.08%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**26. Special Scheme**

Special Scheme	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Vivienda de proteccion oficial	981,250,526	6.23%	11,755	7.26%	1.38%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,768,748,994	93.77%	150,154	92.74%	1.27%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

**27. Probability of Default**

Probability of Default	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
[0.00% - 0.10%[	13,523,381,847	85.86%	143,189	88.44%	1.26%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	1,599,104,579	10.15%	13,307	8.22%	1.39%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	546,714,508	3.47%	4,591	2.84%	1.40%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	10,468,159	0.07%	123	0.08%	1.60%					
[7.50% - 20.00%[	15,946,497	0.10%	158	0.10%	1.59%					
[20.00% - 100.00%[	38,081,954	0.24%	381	0.24%	1.67%					
100.00%	16,301,976	0.10%	160	0.10%	2.05%					
	<b>15,749,999,520</b>	<b>100.00%</b>	<b>161,909</b>	<b>100.00%</b>	<b>1.28%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>	<b>1.07%</b>

Weighted average PD: 0.29%      Weighted average LGD: 34.83%

**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	161,544	0	0	0	15,712,382,421	99.77%	99.76%
30 - 59 Days	119	18,914	4,949	23,863	11,967,172	0.07%	0.08%
60 - 89 Days	44	19,338	4,058	23,396	4,127,774	0.03%	0.03%
90 - 179 Days	69	72,349	18,265	90,615	7,289,667	0.04%	0.05%
180 - 359 Days	69	147,617	46,773	194,390	7,369,106	0.04%	0.05%
>= 360 Days	64	244,799	112,609	357,409	6,863,380	0.04%	0.04%
	<b>161,909</b>	<b>503,018</b>	<b>186,655</b>	<b>689,672</b>	<b>15,749,999,520</b>	<b>100.00%</b>	<b>100.00%</b>



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**29. Transaction Parties**

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

**ING Bank N.V., Sucursal en España**

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**Legal Adviser**

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**Auditor of the Fund**

**KPMG**

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**Prime Collateralised Securities (EU)**

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**Rating Agency**

**Fitch Ratings España, S.A.U.**

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