

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

28 July 2025

Description

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	29 September 2025

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-Jul-25	04-Dec-20
Portfolio Cut off date	30-Jun-25	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)	161,589,976.80	44,820.55
Of which Active Outstanding Notional Amount (3)	15,588,410,023.20	14,056,455,179.45
Of which Principal in Arrears	2,592,031.18	0.00
Realised Loss	14,120.58	0.00
Number of Loans	169,006	137,493
Number of Borrowers	167,967	136,884
Average Principal Balance (Loanparts)	92,235.84	102,233.97
Average Principal Balance (Borrowers)	92,806.38	102,688.81
Coupon: Weighted Average	2.86%	1.07%
Minimum	0.00%	0.00%
Maximum	7.61%	4.41%
Weighted Average Original Loan to Market Value	71.55%	70.95%
Weighted Average Loan to Indexed Market Value	48.36%	58.84%
Seasoning (months): Weighted Average	76.24	61.59
Remaining Tenor (months): Weighted Average	297.24	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.19%	1.94%
Weighted Average Spread on Floating Rate Loans	1.01%	1.03%

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

Stop Replenishment Criteria

	<u>Current</u>	<u>Initial</u>
1. Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	0.23%	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

	<u>Current</u>	<u>Initial</u>
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
Fixed	567,669,923	3.64%	6,024	3.56%	2.38%					
Mixta	6,418,632,620	41.18%	60,517	35.81%	2.17%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	8,602,107,480	55.18%	102,465	60.63%	3.40%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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%	14,973,544	0.10%	129	0.08%	0.00%	178,564,802	1.27%	2,066	1.50%	0.00%
0.01% - 0.50%						2,353,648,402	16.74%	29,921	21.76%	0.25%
0.51% - 1.00%	436,448	0.00%	2	0.00%	0.77%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	1,858,463,422	11.92%	16,031	9.49%	1.33%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,183,665,672	14.01%	22,672	13.41%	1.84%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	892,435,581	5.72%	10,039	5.94%	2.29%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	2,285,969,676	14.66%	29,053	17.19%	2.82%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	1,781,038,468	11.43%	17,444	10.32%	3.15%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	3,178,420,580	20.39%	32,169	19.03%	3.41%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	1,591,948,982	10.21%	16,965	10.04%	3.59%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	839,338,305	5.38%	10,520	6.22%	3.87%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	445,791,915	2.86%	5,956	3.52%	4.13%	553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%	355,795,236	2.28%	5,195	3.07%	4.36%	89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	77,390,182	0.50%	1,291	0.76%	4.62%					
4.76% - 5.00%	41,774,224	0.27%	735	0.43%	4.83%					
5.01% - 5.25%	28,799,884	0.18%	533	0.32%	5.14%					
5.26% - 5.50%	4,851,070	0.03%	114	0.07%	5.37%					
5.51% - 5.75%	3,114,217	0.02%	69	0.04%	5.60%					
5.76% - 6.00%	2,498,020	0.02%	48	0.03%	5.91%					
6.01% - 6.25%	996,595	0.01%	25	0.01%	6.06%					
6.26% - 6.50%	205,037	0.00%	4	0.00%	6.36%					
6.51% - 6.75%	387,661	0.00%	7	0.00%	6.69%					
6.76% - 7.00%	101,480	0.00%	3	0.00%	6.90%					
7.26% - 7.50%	1,645	0.00%	1	0.00%	7.33%					
7.51% - >	12,179	0.00%	1	0.00%	7.61%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	6,033,323	0.04%	175	0.10%	2.90%	13,138,132	0.09%	251	0.18%	0.37%
2004	51,277,710	0.33%	1,433	0.85%	2.92%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	151,245,709	0.97%	3,997	2.37%	2.93%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	198,046,240	1.27%	4,115	2.43%	2.86%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	330,690,795	2.12%	5,642	3.34%	2.79%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	318,516,837	2.04%	5,108	3.02%	2.83%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	123,593,490	0.79%	1,986	1.18%	3.18%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	185,663,799	1.19%	2,651	1.57%	3.13%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	300,069,446	1.92%	4,117	2.44%	3.15%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	157,789,341	1.01%	2,552	1.51%	3.99%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	94,718,374	0.61%	1,528	0.90%	4.66%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	214,911,381	1.38%	3,429	2.03%	4.34%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	425,893,605	2.73%	5,903	3.49%	3.62%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	718,307,566	4.61%	9,081	5.37%	3.32%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	944,614,288	6.06%	10,872	6.43%	3.16%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	1,578,321,447	10.12%	16,602	9.82%	2.85%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	1,974,382,420	12.67%	20,149	11.92%	2.87%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,474,492,154	9.46%	14,592	8.63%	2.51%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	2,028,118,231	13.01%	18,601	11.01%	2.26%					
2022	1,783,974,326	11.44%	16,006	9.47%	2.34%					
2023	1,516,901,206	9.73%	12,365	7.32%	3.33%					
2024	834,327,445	5.35%	6,797	4.02%	3.05%					
2025	176,520,890	1.13%	1,305	0.77%	2.71%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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						1,274,836	0.01%	111	0.08%	0.58%
2022						8,855,293	0.06%	660	0.48%	0.61%
2023						19,524,532	0.14%	1,081	0.79%	0.63%
2024	20,512	0.00%	1	0.00%	4.80%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	1,524,601	0.01%	899	0.53%	3.13%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	10,527,701	0.07%	1,643	0.97%	3.13%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	22,040,375	0.14%	1,749	1.03%	3.11%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	36,334,673	0.23%	1,952	1.15%	3.13%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	53,806,937	0.35%	2,274	1.35%	3.13%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	79,287,662	0.51%	2,710	1.60%	3.06%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	98,333,959	0.63%	2,830	1.67%	3.06%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	122,360,054	0.78%	3,065	1.81%	2.97%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	151,790,430	0.97%	3,310	1.96%	2.96%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	178,412,187	1.14%	3,589	2.12%	3.03%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	229,367,236	1.47%	4,382	2.59%	3.00%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	292,756,292	1.88%	4,841	2.86%	2.94%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	308,246,470	1.98%	4,715	2.79%	2.92%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	285,557,621	1.83%	4,120	2.44%	3.00%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	258,266,495	1.66%	3,634	2.15%	3.11%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	281,593,479	1.81%	3,745	2.22%	3.05%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	350,248,607	2.25%	4,311	2.55%	3.00%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	373,326,433	2.39%	4,479	2.65%	2.97%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	446,085,384	2.86%	5,071	3.00%	3.05%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	447,080,392	2.87%	5,022	2.97%	3.12%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	469,255,960	3.01%	5,013	2.97%	3.02%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	732,727,686	4.70%	7,544	4.46%	2.63%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	728,086,584	4.67%	7,274	4.30%	2.71%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	644,077,952	4.13%	6,310	3.73%	3.10%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	681,886,500	4.37%	6,528	3.86%	3.02%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	599,744,244	3.85%	5,470	3.24%	2.82%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	652,608,854	4.19%	5,622	3.33%	2.82%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	597,292,898	3.83%	5,062	3.00%	2.76%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	593,209,453	3.81%	4,917	2.91%	2.98%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	633,988,213	4.07%	5,220	3.09%	2.89%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	577,062,379	3.70%	4,691	2.78%	2.81%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	582,124,215	3.73%	4,809	2.85%	2.83%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	624,097,855	4.00%	5,088	3.01%	2.81%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	715,439,838	4.59%	5,943	3.52%	2.82%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	800,529,530	5.14%	6,606	3.91%	2.78%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	580,579,567	3.72%	4,656	2.75%	2.51%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	559,690,096	3.59%	4,126	2.44%	2.39%					
2062	446,821,160	2.87%	3,294	1.95%	2.34%					
2063	342,219,541	2.20%	2,491	1.47%	3.23%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	176,520,890	1.13%	1,305	0.77%	2.71%					
0.5 - 1	333,494,690	2.14%	2,644	1.56%	2.80%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	1,169,854,613	7.50%	9,593	5.68%	3.32%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	1,663,340,479	10.67%	14,175	8.39%	3.08%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	2,005,963,031	12.87%	18,209	10.77%	2.02%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	1,848,860,131	11.86%	17,442	10.32%	2.41%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,616,930,215	10.37%	16,467	9.74%	2.82%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	1,854,567,988	11.90%	19,081	11.29%	2.77%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	1,190,412,517	7.64%	12,990	7.69%	3.04%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	827,077,783	5.31%	10,018	5.93%	3.24%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	614,359,293	3.94%	8,111	4.80%	3.40%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,287,028,391	14.67%	38,971	23.06%	3.29%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	552,710	0.00%	38	0.02%	3.01%	22,090	0.00%	1	0.00%	1.49%
6 - 10	33,261,286	0.21%	925	0.55%	3.51%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	390,202,056	2.50%	8,141	4.82%	2.85%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	926,325,741	5.94%	15,814	9.36%	2.95%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	2,512,152,172	16.12%	31,847	18.84%	2.84%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,005,156,701	25.69%	45,165	26.72%	2.90%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	2,975,712,729	19.09%	26,907	15.92%	2.88%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,745,046,628	30.44%	40,169	23.77%	2.79%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

8. Remaining Tenor

average: 24.77 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	4,571,553	0.03%	1,578	0.93%	3.11%	427,186	0.00%	40	0.03%	0.52%
1 - 2	14,545,307	0.09%	1,627	0.96%	3.14%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	27,117,772	0.17%	1,823	1.08%	3.12%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	44,319,060	0.28%	2,115	1.25%	3.15%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	61,308,177	0.39%	2,379	1.41%	3.09%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	90,982,532	0.58%	2,896	1.71%	3.06%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	106,820,139	0.69%	2,872	1.70%	3.05%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	131,813,206	0.85%	3,122	1.85%	2.92%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	163,983,480	1.05%	3,449	2.04%	3.01%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	193,536,133	1.24%	3,816	2.26%	3.04%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	262,120,056	1.68%	4,748	2.81%	2.99%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	312,714,648	2.01%	4,909	2.90%	2.89%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	288,316,966	1.85%	4,330	2.56%	2.99%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	278,146,756	1.78%	3,974	2.35%	3.04%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	252,670,240	1.62%	3,496	2.07%	3.09%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	315,746,404	2.03%	4,070	2.41%	3.05%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	351,947,298	2.26%	4,276	2.53%	2.95%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	411,998,369	2.64%	4,778	2.83%	3.02%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	456,036,930	2.93%	5,217	3.09%	3.07%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	434,994,092	2.79%	4,767	2.82%	3.12%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	585,262,348	3.75%	6,164	3.65%	2.86%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	764,204,324	4.90%	7,740	4.58%	2.53%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	652,581,989	4.19%	6,506	3.85%	2.99%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	683,790,030	4.39%	6,645	3.93%	3.05%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	639,715,032	4.10%	6,023	3.56%	2.97%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	617,564,995	3.96%	5,457	3.23%	2.83%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	634,241,037	4.07%	5,434	3.22%	2.72%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	585,786,579	3.76%	4,904	2.90%	2.89%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	635,094,439	4.07%	5,234	3.10%	2.94%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	626,089,655	4.02%	5,122	3.03%	2.86%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	4,960,365,480	31.82%	39,532	23.39%	2.71%	5,198,639,048	36.98%	38,870	28.27%	1.20%
Matured *	24,997	0.00%	3	0.00%	4.48%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	6,418,632,620	41.18%	60,517	35.81%	2.17%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	8,602,107,480	55.18%	102,465	60.63%	3.40%	11,574,908,234	82.35%	114,550	83.31%	0.88%
Fixed	567,669,923	3.64%	6,024	3.56%	2.38%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	8,602,107,480	55.18%	102,465	60.63%	3.40%	11,574,908,234	82.35%	114,550	83.31%	0.88%
<2024						3,797,304	0.03%	60	0.04%	1.16%
2024						577,280	0.00%	27	0.02%	2.08%
2025	12,178,497	0.08%	187	0.11%	2.44%	22,646,882	0.16%	290	0.21%	2.30%
2026	192,762,395	1.24%	1,978	1.17%	2.68%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	377,782,957	2.42%	3,697	2.19%	2.43%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	756,139,023	4.85%	7,712	4.56%	2.21%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	1,139,767,541	7.31%	11,293	6.68%	2.21%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	824,697,825	5.29%	8,176	4.84%	1.72%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	982,843,139	6.30%	8,925	5.28%	1.49%					
2032	1,106,946,934	7.10%	9,809	5.80%	1.75%					
2033	538,468,962	3.45%	4,650	2.75%	3.47%					
2034	215,626,846	1.38%	1,832	1.08%	3.27%					
>2034	271,418,503	1.74%	2,258	1.34%	3.23%					
Fixed	567,669,923	3.64%	6,024	3.56%	2.38%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	15,588,410,023	100.00%	169,006	100.00%	2.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	15,574,800,711	99.91%	168,896	99.93%	2.85%	13,862,607,211	98.62%	135,929	98.86%	1.05%
Royal Decree						13,751,245	0.10%	123	0.09%	0.00%
SBA						180,096,724	1.28%	1,441	1.05%	0.01%
Royal Decree Euribor	13,609,312	0.09%	110	0.07%	0.00%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13a. Original Loan to Market Value

average: 71.55%	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
Original Loan to Market Value (%)										
<= 30.00%	218,188,246	1.40%	4,958	2.93%	3.09%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	392,934,552	2.52%	7,411	4.39%	2.99%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	690,653,908	4.43%	11,074	6.55%	2.98%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,118,805,906	7.18%	15,309	9.06%	2.94%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,049,137,551	13.15%	24,302	14.38%	2.89%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,839,514,553	63.12%	94,554	55.95%	2.84%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,277,368,861	8.19%	11,379	6.73%	2.69%	1,016,656,032	7.23%	7,941	5.78%	1.06%
90.01% - 100.00%	99,852	0.00%	2	0.00%	3.93%					
100.01% - 110.00%	78,744	0.00%	1	0.00%	4.90%					
unknown	1,627,850	0.01%	16	0.01%	0.09%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13b. Current Loan to Market Value

average: 59.26%	Current Period					Issue Date				
	Current Loan to Market Value (%)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	1,437,755,435	9.22%	36,073	21.34%	3.02%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,102,035,591	7.07%	14,750	8.73%	3.02%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,432,238,416	9.19%	16,239	9.61%	3.02%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	2,110,627,750	13.54%	22,117	13.09%	2.97%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	4,811,747,319	30.87%	43,791	25.91%	2.78%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	4,532,362,819	29.08%	34,933	20.67%	2.73%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	115,043,159	0.74%	757	0.45%	3.02%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	21,311,844	0.14%	146	0.09%	3.58%	443,358	0.00%	3	0.00%	0.68%
100.01% - 110.00%	6,789,312	0.04%	49	0.03%	3.61%					
110.01% - 120.00%	2,911,572	0.02%	25	0.01%	3.60%					
120.01% - 130.00%	1,624,631	0.01%	10	0.01%	3.71%					
130.00% >=	12,334,325	0.08%	100	0.06%	3.08%					
unknown	1,627,850	0.01%	16	0.01%	0.09%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13c. Current Loan to Indexed Market Value

average: 48.36% 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%	2,217,590,272	14.23%	46,230	27.35%	3.08%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	1,994,919,842	12.80%	22,727	13.45%	3.07%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	3,334,169,075	21.39%	32,574	19.27%	2.87%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	4,698,520,988	30.14%	40,505	23.97%	2.64%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	2,648,865,833	16.99%	21,290	12.60%	2.87%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	636,136,950	4.08%	5,239	3.10%	2.89%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	42,225,893	0.27%	303	0.18%	2.84%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	1,837,786	0.01%	17	0.01%	3.59%	19,106,551	0.14%	160	0.12%	0.38%
100.01% - 110.00%	443,662	0.00%	4	0.00%	3.63%					
110.01% - 120.00%	776,086	0.00%	5	0.00%	3.72%					
120.01% - 130.00%	592,473	0.00%	4	0.00%	3.70%					
130.00% >=	10,703,314	0.07%	92	0.05%	3.00%					
unknown	1,627,850	0.01%	16	0.01%	0.09%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	183,555,121	1.18%	5,623	3.33%	3.08%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,224,529,394	7.86%	26,175	15.49%	3.00%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,255,323,623	14.47%	34,440	20.38%	2.96%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,668,306,133	17.12%	31,408	18.58%	2.90%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,585,129,583	16.58%	25,658	15.18%	2.85%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,867,450,784	11.98%	15,836	9.37%	2.83%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,492,550,763	9.57%	11,337	6.71%	2.79%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	932,798,029	5.98%	6,207	3.67%	2.75%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	725,403,375	4.65%	4,462	2.64%	2.77%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	458,083,751	2.94%	2,562	1.52%	2.74%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	364,453,976	2.34%	1,923	1.14%	2.75%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	208,566,315	1.34%	1,002	0.59%	2.66%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	160,287,574	1.03%	727	0.43%	2.68%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	109,134,553	0.70%	452	0.27%	2.70%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	89,402,291	0.57%	358	0.21%	2.76%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	49,482,719	0.32%	188	0.11%	2.60%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	46,870,026	0.30%	160	0.09%	2.73%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	28,998,384	0.19%	103	0.06%	2.63%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	34,576,859	0.22%	110	0.07%	2.70%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	97,783,369	0.63%	268	0.16%	2.62%	122,635,514	0.87%	297	0.22%	0.73%
more	5,723,404	0.04%	7	0.00%	2.66%	15,900,181	0.11%	19	0.01%	0.66%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	240,504	0.00%	547	0.32%	3.21%					
1,000 - 8,000	13,265,097	0.09%	2,922	1.73%	3.14%					
8,001 - 20,000	86,998,807	0.56%	6,047	3.58%	3.16%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	1,052,413,316	6.75%	28,011	16.57%	3.07%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	2,239,272,687	14.36%	35,768	21.16%	2.99%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,903,695,219	18.63%	33,294	19.70%	2.94%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,788,160,168	17.89%	24,990	14.79%	2.85%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,133,701,771	13.69%	15,651	9.26%	2.80%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,437,290,848	9.22%	8,903	5.27%	2.77%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	958,979,351	6.15%	5,143	3.04%	2.71%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	648,018,948	4.16%	3,061	1.81%	2.71%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	426,400,056	2.74%	1,804	1.07%	2.68%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	267,789,660	1.72%	1,025	0.61%	2.66%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	179,582,609	1.15%	628	0.37%	2.64%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	126,861,839	0.81%	407	0.24%	2.60%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	80,062,671	0.51%	238	0.14%	2.60%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	59,646,323	0.38%	165	0.10%	2.67%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	42,501,535	0.27%	110	0.07%	2.58%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	30,073,730	0.19%	73	0.04%	2.70%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	21,381,999	0.14%	49	0.03%	2.67%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	21,140,622	0.14%	46	0.03%	2.48%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	15,582,816	0.10%	32	0.02%	2.66%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	51,771,357	0.33%	89	0.05%	2.57%	71,165,625	0.51%	118	0.09%	0.85%
more	3,578,089	0.02%	3	0.00%	2.53%	8,441,288	0.06%	7	0.01%	0.64%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	2,017,790,976	12.94%	26,768	15.84%	3.05%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	238,048,296	1.53%	3,088	1.83%	2.76%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	579,202,067	3.72%	4,950	2.93%	2.73%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	867,789	0.01%	6	0.00%	2.68%					
Canarias	721,528,972	4.63%	8,787	5.20%	2.75%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	110,580,190	0.71%	1,471	0.87%	2.99%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	464,043,294	2.98%	5,622	3.33%	2.93%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	341,795,991	2.19%	4,706	2.78%	3.05%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,492,722,951	28.82%	41,185	24.37%	2.73%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	1,111,297	0.01%	15	0.01%	3.19%	1,810,656	0.01%	25	0.02%	0.84%
Extremadura	332,844	0.00%	3	0.00%	3.07%					
Galicia	247,547,945	1.59%	3,346	1.98%	2.97%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	43,795,404	0.28%	535	0.32%	2.66%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,533,343,667	29.08%	44,677	26.44%	2.89%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	1,063,257	0.01%	16	0.01%	2.60%	820,879	0.01%	12	0.01%	1.11%
Murcia	266,921,560	1.71%	3,722	2.20%	2.85%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	39,421,926	0.25%	433	0.26%	2.78%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	160,625,757	1.03%	1,847	1.09%	2.88%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	100,397,986	0.64%	1,502	0.89%	2.96%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,227,267,851	7.87%	16,327	9.66%	2.94%	1,114,414,507	7.93%	13,379	9.73%	1.07%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	14,856,017,511	95.30%	161,933	95.81%	2.86%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	732,392,512	4.70%	7,073	4.19%	2.79%	230,136,528	1.64%	1,699	1.24%	1.21%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	1,450,323	0.01%	1	1.70%
2	1,080,847	0.01%	1	2.80%
3	1,046,920	0.01%	1	3.40%
4	912,067	0.01%	1	1.95%
5	816,819	0.01%	1	2.05%
6	766,517	0.00%	1	3.80%
7	752,734	0.00%	2	3.18%
8	738,441	0.00%	1	3.53%
9	737,738	0.00%	1	2.53%
10	714,010	0.00%	1	2.70%
Top 10	9,016,414	0.06%		

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	14,277,203,244	91.59%	152,882	90.46%	2.85%	10,863,004,535	77.28%	104,769	76.20%	1.09%
Employed - Public Sector	7,576,339	0.05%	76	0.04%	2.92%	1,524,253,118	10.84%	16,198	11.78%	0.97%
Employed - Sector Unknown	12,288,173	0.08%	310	0.18%	3.15%	18,526,738	0.13%	223	0.16%	1.21%
Other	33,807,076	0.22%	476	0.28%	2.91%	39,914,076	0.28%	543	0.39%	0.70%
Pensioner	258,351,296	1.66%	4,520	2.67%	3.07%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	741,228,158	4.75%	7,577	4.48%	2.87%	1,223,136,070	8.70%	10,688	7.77%	0.99%
Student	29,385,196	0.19%	347	0.21%	2.88%	18,655,934	0.13%	210	0.15%	0.92%
Unemployed	228,570,540	1.47%	2,818	1.67%	2.88%	175,913,533	1.25%	2,008	1.46%	0.99%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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: 19.88%										
[0% - 10%]	2,286,307,276	14.67%	31,310	18.53%	2.66%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	3,613,617,600	23.18%	38,260	22.64%	2.78%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,072,475,854	19.71%	32,472	19.21%	2.85%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,319,146,740	14.88%	25,938	15.35%	2.85%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,868,053,710	11.98%	19,808	11.72%	2.92%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	1,262,738,609	8.10%	11,926	7.06%	3.04%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	669,211,722	4.29%	5,553	3.29%	3.14%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	291,955,970	1.87%	2,206	1.31%	3.25%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	115,165,503	0.74%	817	0.48%	3.35%	13,696,118	0.10%	94	0.07%	1.57%
>50%	89,737,039	0.58%	716	0.42%	3.26%	15,489,509	0.11%	176	0.13%	1.36%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	15,588,410,023	100.00%	169,006	100.00%	2.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	15,384,929,475	98.69%	166,941	98.78%	2.82%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2+	203,480,548	1.31%	2,065	1.22%	0.04%	143,165,229	1.02%	1,218	0.89%	0.01%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	13,228,005,160	84.86%	140,544	83.16%	2.84%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	2,216,553,118	14.22%	25,685	15.20%	2.92%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	143,851,745	0.92%	2,777	1.64%	2.98%	168,480,337	1.20%	2,717	1.98%	0.60%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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
	3,105,281	0.02%	32	0.02%	1.24%					
1st home	15,585,304,742	99.98%	168,974	99.98%	2.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	4,532,428,763	29.08%	53,487	31.65%	2.83%	4,540,891,035	32.30%	47,549	34.58%	0.95%
Internet	5,516,609,814	35.39%	57,318	33.91%	2.85%	5,000,304,175	35.57%	46,757	34.01%	1.08%
Office or Branch Network	2,912,495,574	18.68%	32,689	19.34%	2.98%	3,057,955,108	21.75%	29,412	21.39%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,626,875,873	16.85%	25,512	15.10%	2.78%	1,457,304,862	10.37%	13,775	10.02%	1.08%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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	948,531,296	6.08%	12,128	7.18%	2.96%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,639,878,727	93.92%	156,878	92.82%	2.85%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	15,588,410,023	100.00%	169,006	100.00%	2.86%	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%[	13,450,963,418	86.29%	150,451	89.02%	2.84%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	1,304,685,731	8.37%	11,141	6.59%	2.92%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	622,566,286	3.99%	5,351	3.17%	3.01%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	20,030,417	0.13%	219	0.13%	3.32%					
[7.50% - 20.00%[	28,239,196	0.18%	287	0.17%	3.31%					
[20.00% - 100.00%[	78,138,418	0.50%	751	0.44%	3.32%					
100.00%	83,786,558	0.54%	806	0.48%	2.85%					
	15,588,410,023	100.00%	169,006	100.00%	2.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

Weighted average PD: 0.83% Weighted average LGD: 32.60%

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	167,911	0	0	0	15,474,648,643	99.35%	99.27%
30 - 59 Days	166	23,821	18,103	41,924	17,201,311	0.10%	0.11%
60 - 89 Days	77	30,371	15,929	46,300	7,733,028	0.05%	0.05%
90 - 179 Days	152	114,896	73,780	188,676	14,991,969	0.09%	0.10%
180 - 365 Days	195	323,868	261,658	585,526	20,840,090	0.12%	0.13%
Defaulted (>12M)	505	2,099,075	1,768,521	3,867,597	52,994,982	0.30%	0.34%
	169,006	2,592,031	2,137,991	4,730,022	15,588,410,023	100.00%	100.00%

29. Transaction Parties

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

ING Bank N.V., Sucursal en España

Calle Via de los Poblados, 1F
28033 Madrid
Spain

Arranger

ING Bank N.V

Bijlmerdreef 106
1102 CT Amsterdam
The Netherlands

Auditor of the Fund

KPMG

Paseo de la Castellana, 259C
28046 Madrid
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Management Company

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

Calla Orense, 58
28020 Madrid
Spain

Verification Agent (STS)

Prime Collateralised Securities (EU)

4, Place de l'Opéra
75002 Paris
France

Legal Adviser

Cuatrecasas, Gonçalves Pereira S.L.P.

Paseo de Gracia, 111
08008 Barcelona
Spain

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
P.2 Barcelona 08028
Spain

Paying Agent, Swap Counterparty

Provider
Current short term rating (F // D)
Current long term rating (F // D)
Rating trigger (F // D); Below

ING Bank N.V., Sucursal en España

F1+ // R-1 (middle)
AA- // AA (low)
F1 / A // A