

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

30 June 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	30-Jun-25	04-Dec-20
Portfolio Cut off date	31-May-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)	178.83	44,820.55
Of which Active Outstanding Notional Amount (3)	15,749,999,821.17	14,056,455,179.45
Of which Principal in Arrears	2,531,218.42	0.00
Realised Loss	14,120.58	0.00
Number of Loans	170,172	137,493
Number of Borrowers	169,116	136,884
Average Principal Balance (Loanparts)	92,553.42	102,233.97
Average Principal Balance (Borrowers)	93,131.34	102,688.81
Coupon: Weighted Average	2.91%	1.07%
Minimum	0.00%	0.00%
Maximum	7.61%	4.41%
Weighted Average Original Loan to Market Value	71.53%	70.95%
Weighted Average Loan to Indexed Market Value	48.45%	58.84%
Seasoning (months): Weighted Average	75.34	61.59
Remaining Tenor (months): Weighted Average	298.06	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.18%	1.94%
Weighted Average Spread on Floating Rate Loans	1.01%	1.03%

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

Stop Replenishment Criteria

	Current	Initial
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	15.7	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
Fixed	571,025,163	3.63%	6,039	3.55%	2.37%					
Mixta	6,468,208,156	41.07%	60,795	35.73%	2.17%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	8,710,766,502	55.31%	103,338	60.73%	3.50%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

3. Loan Coupon

Coupon Loan Part (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
average: 2.91%										
0.00% - 0.00%	14,972,595	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%	437,989	0.00%	2	0.00%	0.77%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	1,877,091,653	11.92%	16,133	9.48%	1.33%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,204,550,402	14.00%	22,820	13.41%	1.84%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	792,073,040	5.03%	8,349	4.91%	2.26%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	2,013,577,166	12.78%	25,656	15.08%	2.83%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	1,295,813,627	8.23%	13,721	8.06%	3.14%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	3,302,627,036	20.97%	32,992	19.39%	3.41%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	2,090,058,743	13.27%	21,840	12.83%	3.61%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	994,955,698	6.32%	11,947	7.02%	3.87%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	512,988,554	3.26%	6,693	3.93%	4.13%	553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%	423,728,095	2.69%	6,068	3.57%	4.37%	89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	123,676,025	0.79%	1,948	1.14%	4.62%					
4.76% - 5.00%	53,918,863	0.34%	919	0.54%	4.87%					
5.01% - 5.25%	30,294,921	0.19%	550	0.32%	5.14%					
5.26% - 5.50%	10,143,444	0.06%	205	0.12%	5.37%					
5.51% - 5.75%	2,727,561	0.02%	69	0.04%	5.58%					
5.76% - 6.00%	3,566,089	0.02%	72	0.04%	5.88%					
6.01% - 6.25%	1,785,419	0.01%	37	0.02%	6.13%					
6.26% - 6.50%	285,880	0.00%	6	0.00%	6.36%					
6.51% - 6.75%	547,037	0.00%	9	0.01%	6.66%					
6.76% - 7.00%	136,682	0.00%	4	0.00%	6.87%					
7.01% - 7.25%	28,965	0.00%	1	0.00%	7.18%					
7.26% - 7.50%	2,050	0.00%	1	0.00%	7.33%					
7.51% - >	12,287	0.00%	1	0.00%	7.61%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

4. Origination Year

Origination Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2003	6,107,639	0.04%	176	0.10%	3.04%	13,138,132	0.09%	251	0.18%	0.37%
2004	52,044,791	0.33%	1,441	0.85%	3.04%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	153,968,401	0.98%	4,048	2.38%	3.03%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	200,512,307	1.27%	4,152	2.44%	2.96%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	335,947,269	2.13%	5,691	3.34%	2.88%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	322,155,046	2.05%	5,147	3.02%	2.91%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	125,159,093	0.79%	2,001	1.18%	3.27%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	187,781,411	1.19%	2,670	1.57%	3.22%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	304,201,982	1.93%	4,157	2.44%	3.24%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	160,207,022	1.02%	2,585	1.52%	4.09%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	96,394,535	0.61%	1,546	0.91%	4.77%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	218,508,205	1.39%	3,468	2.04%	4.43%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	431,195,059	2.74%	5,946	3.49%	3.72%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	727,305,071	4.62%	9,155	5.38%	3.40%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	955,236,902	6.06%	10,949	6.43%	3.24%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	1,596,078,557	10.13%	16,725	9.83%	2.92%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	1,991,433,220	12.64%	20,259	11.91%	2.92%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,492,215,033	9.47%	14,700	8.64%	2.56%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	2,048,562,498	13.01%	18,721	11.00%	2.29%					
2022	1,799,306,589	11.42%	16,084	9.45%	2.37%					
2023	1,529,764,604	9.71%	12,430	7.30%	3.36%					
2024	838,886,081	5.33%	6,816	4.01%	3.05%					
2025	177,028,505	1.12%	1,305	0.77%	2.71%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

5. Maturity Year

Maturity Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2021						1,274,836	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	2,018,083	0.01%	1,032	0.61%	3.25%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	11,440,003	0.07%	1,653	0.97%	3.21%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	23,074,397	0.15%	1,762	1.04%	3.20%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	36,914,505	0.23%	1,932	1.14%	3.22%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	55,023,842	0.35%	2,274	1.34%	3.21%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	81,321,584	0.52%	2,734	1.61%	3.15%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	99,457,470	0.63%	2,816	1.65%	3.14%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	124,160,195	0.79%	3,082	1.81%	3.04%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	154,646,806	0.98%	3,346	1.97%	3.03%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	181,589,575	1.15%	3,629	2.13%	3.11%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	233,408,848	1.48%	4,416	2.60%	3.08%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	294,958,428	1.87%	4,846	2.85%	3.03%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	314,215,749	2.00%	4,783	2.81%	2.98%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	288,280,425	1.83%	4,125	2.42%	3.07%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	260,602,058	1.65%	3,646	2.14%	3.17%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	284,511,809	1.81%	3,761	2.21%	3.12%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	354,157,934	2.25%	4,340	2.55%	3.07%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	375,384,758	2.38%	4,472	2.63%	3.04%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	451,006,448	2.86%	5,105	3.00%	3.11%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	453,785,354	2.88%	5,074	2.98%	3.18%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	472,547,302	3.00%	5,036	2.96%	3.09%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	739,761,022	4.70%	7,599	4.47%	2.67%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	734,750,266	4.67%	7,309	4.30%	2.75%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	651,812,769	4.14%	6,353	3.73%	3.15%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	689,256,203	4.38%	6,576	3.86%	3.07%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	604,117,271	3.84%	5,498	3.23%	2.88%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	657,777,584	4.18%	5,655	3.32%	2.87%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	603,970,647	3.83%	5,104	3.00%	2.82%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	597,378,194	3.79%	4,942	2.90%	3.03%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	641,100,752	4.07%	5,267	3.10%	2.93%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	582,972,290	3.70%	4,725	2.78%	2.86%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	586,488,275	3.72%	4,831	2.84%	2.89%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	632,202,162	4.01%	5,137	3.02%	2.86%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	721,675,654	4.58%	5,985	3.52%	2.88%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	806,171,388	5.12%	6,644	3.90%	2.83%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	587,537,062	3.73%	4,698	2.76%	2.54%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	564,127,805	3.58%	4,151	2.44%	2.43%					
2062	451,719,434	2.87%	3,326	1.95%	2.37%					
2063	344,654,958	2.19%	2,507	1.47%	3.24%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

6. Seasoning

Seasoning (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 0.5	247,340,700	1.57%	1,859	1.09%	2.71%					
0.5 - 1	337,469,532	2.14%	2,709	1.59%	2.87%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	1,266,740,194	8.04%	10,263	6.03%	3.33%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	1,687,629,625	10.72%	14,545	8.55%	3.01%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	2,054,708,445	13.05%	18,582	10.92%	2.06%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	1,757,779,137	11.16%	16,660	9.79%	2.48%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,662,673,861	10.56%	16,846	9.90%	2.89%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	1,902,442,437	12.08%	19,593	11.51%	2.83%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	1,145,612,364	7.27%	12,568	7.39%	3.15%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	805,623,877	5.12%	9,778	5.75%	3.34%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	599,664,935	3.81%	7,947	4.67%	3.52%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,282,314,714	14.49%	38,822	22.81%	3.38%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

7. Original Tenor

Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
0 - 5	551,709	0.00%	37	0.02%	3.11%	22,090	0.00%	1	0.00%	1.49%
6 - 10	34,051,546	0.22%	939	0.55%	3.58%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	397,185,064	2.52%	8,220	4.83%	2.88%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	938,763,371	5.96%	15,976	9.39%	3.00%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	2,537,711,973	16.11%	32,024	18.82%	2.88%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,045,334,982	25.68%	45,427	26.69%	2.96%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	3,003,244,443	19.07%	27,071	15.91%	2.93%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,793,156,732	30.43%	40,478	23.79%	2.84%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

8. Remaining Tenor

average: 24.84 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	4,700,059	0.03%	1,595	0.94%	3.21%	427,186	0.00%	40	0.03%	0.52%
1 - 2	14,419,449	0.09%	1,611	0.95%	3.21%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	27,105,350	0.17%	1,813	1.07%	3.22%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	42,535,120	0.27%	2,040	1.20%	3.22%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	62,236,029	0.40%	2,409	1.42%	3.19%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	91,326,031	0.58%	2,898	1.70%	3.13%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	105,527,388	0.67%	2,823	1.66%	3.13%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	131,377,014	0.83%	3,116	1.83%	3.00%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	164,453,807	1.04%	3,459	2.03%	3.07%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	197,014,287	1.25%	3,859	2.27%	3.11%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	257,740,070	1.64%	4,718	2.77%	3.07%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	312,674,557	1.99%	4,890	2.87%	2.98%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	297,382,656	1.89%	4,439	2.61%	3.04%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	279,319,613	1.77%	3,987	2.34%	3.10%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	257,618,505	1.64%	3,574	2.10%	3.16%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	312,380,860	1.98%	4,006	2.35%	3.12%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	348,961,404	2.22%	4,252	2.50%	3.03%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	410,865,153	2.61%	4,752	2.79%	3.08%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	461,145,501	2.93%	5,243	3.08%	3.11%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	446,308,222	2.83%	4,905	2.88%	3.19%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	564,430,912	3.58%	5,929	3.48%	2.95%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	768,400,498	4.88%	7,822	4.60%	2.57%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	670,107,901	4.25%	6,605	3.88%	2.99%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	684,330,393	4.34%	6,653	3.91%	3.10%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	663,070,499	4.21%	6,247	3.67%	3.03%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	610,304,966	3.87%	5,408	3.18%	2.89%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	646,684,378	4.11%	5,530	3.25%	2.78%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	593,166,832	3.77%	4,955	2.91%	2.92%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	625,264,198	3.97%	5,152	3.03%	2.99%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	655,828,474	4.16%	5,357	3.15%	2.89%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	5,043,294,699	32.02%	40,122	23.58%	2.76%	5,198,639,048	36.98%	38,870	28.27%	1.20%
Matured *	24,997	0.00%	3	0.00%	4.48%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

9. Interest Type

Interest Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed 10Y	6,468,208,156	41.07%	60,795	35.73%	2.17%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	8,710,766,502	55.31%	103,338	60.73%	3.50%	11,574,908,234	82.35%	114,550	83.31%	0.88%
Fixed	571,025,163	3.63%	6,039	3.55%	2.37%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

10. Interest Reset Dates

Interest Reset Dates	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Floating	8,710,766,502	55.31%	103,338	60.73%	3.50%	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	12,484,639	0.08%	189	0.11%	2.46%	22,646,882	0.16%	290	0.21%	2.30%
2026	194,685,927	1.24%	1,990	1.17%	2.68%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	380,856,496	2.42%	3,713	2.18%	2.43%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	762,147,112	4.84%	7,757	4.56%	2.21%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	1,147,360,821	7.28%	11,336	6.66%	2.21%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	830,529,091	5.27%	8,211	4.83%	1.72%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	992,898,504	6.30%	8,975	5.27%	1.49%					
2032	1,115,299,600	7.08%	9,853	5.79%	1.75%					
2033	542,959,940	3.45%	4,675	2.75%	3.47%					
2034	216,785,838	1.38%	1,838	1.08%	3.27%					
>2034	272,200,188	1.73%	2,258	1.33%	3.23%					
Fixed	571,025,163	3.63%	6,039	3.55%	2.37%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

11. Interest and Principal Payment Frequency

Payment Frequency	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
P1M	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

12. Payment Holidays

Payment Holidays	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
None	15,736,099,933	99.91%	170,060	99.93%	2.91%	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	13,899,889	0.09%	112	0.07%	0.00%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13a. Original Loan to Market Value

average: 71.53%	Current Period					Issue Date				
	Original Loan to Market Value (%)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	221,440,480	1.41%	5,017	2.95%	3.14%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	398,574,205	2.53%	7,469	4.39%	3.05%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	700,065,183	4.44%	11,165	6.56%	3.04%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,132,407,973	7.19%	15,424	9.06%	2.99%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,072,991,202	13.16%	24,470	14.38%	2.94%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,932,653,606	63.06%	95,153	55.92%	2.90%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,290,060,207	8.19%	11,455	6.73%	2.74%	1,016,656,032	7.23%	7,941	5.78%	1.06%
90.01% - 100.00%	100,271	0.00%	2	0.00%	3.93%					
100.01% - 110.00%	78,844	0.00%	1	0.00%	4.90%					
unknown	1,627,850	0.01%	16	0.01%	0.09%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13b. Current Loan to Market Value

average: 59.37%	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%	1,443,533,317	9.17%	36,088	21.21%	3.10%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,107,985,467	7.03%	14,819	8.71%	3.09%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,444,203,140	9.17%	16,328	9.59%	3.08%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	2,117,075,634	13.44%	22,109	12.99%	3.03%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	4,793,173,322	30.43%	43,634	25.64%	2.84%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	4,678,791,829	29.71%	36,067	21.19%	2.76%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	117,549,927	0.75%	773	0.45%	3.06%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	21,636,715	0.14%	150	0.09%	3.65%	443,358	0.00%	3	0.00%	0.68%
100.01% - 110.00%	7,292,061	0.05%	51	0.03%	3.68%					
110.01% - 120.00%	2,906,877	0.02%	25	0.01%	3.68%					
120.01% - 130.00%	1,761,230	0.01%	11	0.01%	3.75%					
130.00% >=	12,462,451	0.08%	101	0.06%	3.17%					
unknown	1,627,850	0.01%	16	0.01%	0.09%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13c. Current Loan to Indexed Market Value

average: 48.45% 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%	2,226,034,940	14.13%	46,265	27.19%	3.15%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	2,006,676,479	12.74%	22,808	13.40%	3.14%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	3,355,878,455	21.31%	32,701	19.22%	2.93%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	4,736,055,102	30.07%	40,812	23.98%	2.69%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	2,706,667,910	17.19%	21,721	12.76%	2.90%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	659,182,024	4.19%	5,415	3.18%	2.91%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	43,031,146	0.27%	309	0.18%	2.84%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	2,294,855	0.01%	20	0.01%	3.66%	19,106,551	0.14%	160	0.12%	0.38%
100.01% - 110.00%	444,562	0.00%	4	0.00%	3.63%					
110.01% - 120.00%	777,870	0.00%	5	0.00%	3.77%					
120.01% - 130.00%	593,601	0.00%	4	0.00%	3.70%					
130.00% >=	10,735,028	0.07%	92	0.05%	3.09%					
unknown	1,627,850	0.01%	16	0.01%	0.09%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

14. Original Notional Amount

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
0 - 50,000	186,130,170	1.18%	5,672	3.33%	3.12%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,236,713,128	7.85%	26,345	15.48%	3.05%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,276,584,273	14.45%	34,650	20.36%	3.01%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,693,105,869	17.10%	31,591	18.56%	2.95%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,610,393,826	16.57%	25,844	15.19%	2.90%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,885,220,117	11.97%	15,945	9.37%	2.88%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,508,628,674	9.58%	11,424	6.71%	2.84%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	943,944,074	5.99%	6,260	3.68%	2.81%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	733,899,255	4.66%	4,503	2.65%	2.84%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	464,103,884	2.95%	2,589	1.52%	2.80%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	369,871,279	2.35%	1,940	1.14%	2.80%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	210,184,555	1.33%	1,010	0.59%	2.71%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	162,489,322	1.03%	733	0.43%	2.74%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	110,525,375	0.70%	459	0.27%	2.76%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	90,208,156	0.57%	361	0.21%	2.81%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	50,505,261	0.32%	190	0.11%	2.65%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	47,436,775	0.30%	161	0.09%	2.78%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	29,105,625	0.18%	103	0.06%	2.68%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	35,204,025	0.22%	112	0.07%	2.76%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	99,536,230	0.63%	273	0.16%	2.68%	122,635,514	0.87%	297	0.22%	0.73%
more	6,209,947	0.04%	7	0.00%	2.67%	15,900,181	0.11%	19	0.01%	0.66%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

15. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1,000	250,041	0.00%	543	0.32%	3.28%					
1,000 - 8,000	13,239,353	0.08%	2,914	1.71%	3.22%					
8,001 - 20,000	86,419,026	0.55%	6,009	3.53%	3.24%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	1,053,542,675	6.69%	28,012	16.46%	3.14%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	2,251,037,903	14.29%	35,949	21.13%	3.05%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,928,189,378	18.59%	33,565	19.72%	2.99%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,814,469,095	17.87%	25,220	14.82%	2.90%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,159,436,242	13.71%	15,837	9.31%	2.85%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,456,230,604	9.25%	9,021	5.30%	2.82%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	974,448,606	6.19%	5,227	3.07%	2.76%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	655,655,766	4.16%	3,098	1.82%	2.76%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	439,137,328	2.79%	1,858	1.09%	2.74%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	273,437,265	1.74%	1,046	0.61%	2.71%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	181,588,919	1.15%	635	0.37%	2.67%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	129,991,449	0.83%	417	0.25%	2.64%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	79,327,911	0.50%	236	0.14%	2.65%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	63,236,951	0.40%	175	0.10%	2.69%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	42,106,787	0.27%	109	0.06%	2.64%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	32,117,072	0.20%	78	0.05%	2.69%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	21,400,014	0.14%	49	0.03%	2.73%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	22,107,751	0.14%	48	0.03%	2.53%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	14,613,760	0.09%	30	0.02%	2.79%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	54,429,840	0.35%	93	0.05%	2.60%	71,165,625	0.51%	118	0.09%	0.85%
more	3,586,084	0.02%	3	0.00%	2.53%	8,441,288	0.06%	7	0.01%	0.64%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

16. Geographic Region

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Andalucía	2,041,409,958	12.96%	26,965	15.85%	3.11%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	240,064,329	1.52%	3,109	1.83%	2.79%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	584,533,814	3.71%	4,981	2.93%	2.78%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	626,252	0.00%	6	0.00%	2.56%					
Canarias	726,464,755	4.61%	8,822	5.18%	2.79%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	112,328,327	0.71%	1,486	0.87%	3.05%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	467,546,785	2.97%	5,650	3.32%	2.98%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	345,537,513	2.19%	4,744	2.79%	3.11%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,537,621,016	28.81%	41,464	24.37%	2.77%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	1,120,631	0.01%	15	0.01%	3.35%	1,810,656	0.01%	25	0.02%	0.84%
Extremadura	39,918	0.00%	1	0.00%	3.80%					
Galicia	249,792,779	1.59%	3,362	1.98%	3.02%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	44,136,886	0.28%	538	0.32%	2.69%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,585,180,347	29.11%	45,028	26.46%	2.94%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	1,162,007	0.01%	17	0.01%	2.68%	820,879	0.01%	12	0.01%	1.11%
Murcia	269,005,041	1.71%	3,741	2.20%	2.90%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	39,952,515	0.25%	438	0.26%	2.83%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	162,309,261	1.03%	1,860	1.09%	2.93%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	101,907,558	0.65%	1,515	0.89%	3.02%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,239,260,129	7.87%	16,430	9.65%	2.99%	1,114,414,507	7.93%	13,379	9.73%	1.07%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

17. Borrower Nationality

Country	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Spain	15,010,320,100	95.30%	163,049	95.81%	2.91%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	739,679,721	4.70%	7,123	4.19%	2.83%	230,136,528	1.64%	1,699	1.24%	1.21%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	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	1,453,173	0.01%	1	1.70%
2	1,082,686	0.01%	1	2.80%
3	1,050,224	0.01%	1	3.40%
4	985,577	0.01%	1	2.79%
5	914,082	0.01%	1	1.95%
6	818,001	0.01%	1	2.05%
7	768,795	0.00%	1	3.80%
8	754,648	0.00%	2	3.62%
9	741,243	0.00%	1	3.53%
10	738,952	0.00%	1	3.08%
Top 10	9,307,381	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	13,992,802,057	88.84%	150,068	88.19%	2.91%	10,863,004,535	77.28%	104,769	76.20%	1.09%
Employed - Public Sector	6,950,197	0.04%	72	0.04%	3.04%	1,524,253,118	10.84%	16,198	11.78%	0.97%
Employed - Sector Unknown	12,146,359	0.08%	315	0.19%	3.22%	18,526,738	0.13%	223	0.16%	1.21%
Other	33,205,575	0.21%	466	0.27%	2.92%	39,914,076	0.28%	543	0.39%	0.70%
Pensioner	253,330,726	1.61%	4,421	2.60%	3.12%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	1,205,173,756	7.65%	11,783	6.92%	2.90%	1,223,136,070	8.70%	10,688	7.77%	0.99%
Student	28,628,244	0.18%	342	0.20%	2.92%	18,655,934	0.13%	210	0.15%	0.92%
Unemployed	217,762,907	1.38%	2,705	1.59%	2.94%	175,913,533	1.25%	2,008	1.46%	0.99%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

20. Payment to Income

Payment to Income	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
average: 20.00%										
[0% - 10%]	2,282,555,157	14.49%	31,232	18.35%	2.70%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	3,614,757,972	22.95%	38,250	22.48%	2.83%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,122,321,143	19.82%	32,803	19.28%	2.91%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,347,773,440	14.91%	26,093	15.33%	2.91%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,883,087,250	11.96%	19,969	11.73%	2.97%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	1,287,322,570	8.17%	12,173	7.15%	3.09%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	684,252,780	4.34%	5,697	3.35%	3.21%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	306,294,682	1.94%	2,317	1.36%	3.33%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	125,148,047	0.79%	883	0.52%	3.40%	13,696,118	0.10%	94	0.07%	1.57%
>50%	96,486,781	0.61%	755	0.44%	3.35%	15,489,509	0.11%	176	0.13%	1.36%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

21. ING Staff at Date of Origination

ING Staff at Date of Origination	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

22. Number of Loans Per Borrower

Number of Loans Per Borrower	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
1	15,542,516,812	98.68%	168,073	98.77%	2.87%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2+	207,483,009	1.32%	2,099	1.23%	0.04%	143,165,229	1.02%	1,218	0.89%	0.01%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

23. Loan Purpose

Loan Purpose	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Purchase	13,366,040,106	84.86%	141,504	83.15%	2.90%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	2,238,656,910	14.21%	25,867	15.20%	2.98%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	145,302,805	0.92%	2,801	1.65%	3.04%	168,480,337	1.20%	2,717	1.98%	0.60%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

24. Occupancy Status

Occupancy Status	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
	2,949,140	0.02%	29	0.02%	1.46%					
1st home	15,747,050,681	99.98%	170,143	99.98%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

25. Underwriting Source

Underwriting Source	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Central or Direct	4,587,296,841	29.13%	53,910	31.68%	2.89%	4,540,891,035	32.30%	47,549	34.58%	0.95%
Internet	5,572,193,401	35.38%	57,718	33.92%	2.90%	5,000,304,175	35.57%	46,757	34.01%	1.08%
Office or Branch Network	2,942,071,531	18.68%	32,897	19.33%	3.04%	3,057,955,108	21.75%	29,412	21.39%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,648,438,049	16.82%	25,647	15.07%	2.82%	1,457,304,862	10.37%	13,775	10.02%	1.08%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

26. Special Scheme

Special Scheme	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Vivienda de proteccion oficial	956,952,977	6.08%	12,198	7.17%	3.01%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,793,046,844	93.92%	157,974	92.83%	2.90%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

27. Probability of Default

Probability of Default	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
[0.00% - 0.10%[	13,579,485,734	86.22%	151,444	88.99%	2.89%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	1,326,054,999	8.42%	11,261	6.62%	2.95%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	634,268,417	4.03%	5,414	3.18%	3.04%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	18,542,659	0.12%	207	0.12%	3.44%					
[7.50% - 20.00%[	26,767,252	0.17%	270	0.16%	3.35%					
[20.00% - 100.00%[	78,345,282	0.50%	751	0.44%	3.38%					
100.00%	86,535,479	0.55%	825	0.48%	2.93%					
	15,749,999,821	100.00%	170,172	100.00%	2.91%	14,056,455,179	100.00%	137,493	100.00%	1.07%

Weighted average PD: 0.84% Weighted average LGD: 32.64%

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	169,015	0	0	0	15,629,502,396	99.32%	99.23%
30 - 59 Days	224	34,600	29,712	64,312	23,424,140	0.13%	0.15%
60 - 89 Days	85	33,429	22,313	55,743	8,530,430	0.05%	0.05%
90 - 179 Days	157	115,407	71,804	187,211	15,352,922	0.09%	0.10%
180 - 365 Days	199	328,611	291,529	620,140	21,637,431	0.12%	0.14%
Defaulted (>12M)	492	2,019,170	1,752,351	3,771,521	51,552,502	0.29%	0.33%
	170,172	2,531,218	2,167,709	4,698,927	15,749,999,821	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
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Arranger

ING Bank N.V

Bijlmerdreef 106
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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
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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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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