

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

28 May 2025

Description

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	30 June 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-May-25	04-Dec-20
Portfolio Cut off date	30-Apr-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)	318,573,970.66	44,820.55
Of which Active Outstanding Notional Amount (3)	15,431,426,029.34	14,056,455,179.45
Of which Principal in Arrears	2,433,443.48	0.00
Realised Loss	14,120.58	0.00
Number of Loans	167,297	137,493
Number of Borrowers	166,266	136,884
Average Principal Balance (Loanparts)	92,239.71	102,233.97
Average Principal Balance (Borrowers)	92,811.68	102,688.81
Coupon: Weighted Average	2.96%	1.07%
Minimum	0.00%	0.00%
Maximum	7.61%	4.41%
Weighted Average Original Loan to Market Value	71.51%	70.95%
Weighted Average Loan to Indexed Market Value	49.58%	58.84%
Seasoning (months): Weighted Average	76.22	61.59
Remaining Tenor (months): Weighted Average	297.77	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.15%	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%	0.19%	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	15.4	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	515,093,550	3.34%	5,428	3.24%	2.34%					
Mixta	6,132,050,888	39.74%	57,939	34.63%	2.13%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	8,784,281,591	56.92%	103,930	62.12%	3.58%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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: 2.96%										
0.00% - 0.00%	15,143,667	0.10%	131	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%	439,528	0.00%	2	0.00%	0.77%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	1,848,369,197	11.98%	15,800	9.44%	1.33%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,175,586,174	14.10%	22,558	13.48%	1.84%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	717,989,623	4.65%	7,816	4.67%	2.26%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	1,665,338,535	10.79%	21,054	12.58%	2.84%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	1,145,742,533	7.42%	12,408	7.42%	3.14%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	2,820,526,115	18.28%	29,257	17.49%	3.41%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	2,168,622,292	14.05%	22,321	13.34%	3.61%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	1,414,765,710	9.17%	16,027	9.58%	3.88%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	628,958,271	4.08%	7,746	4.63%	4.11%	553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%	481,464,083	3.12%	6,632	3.96%	4.37%	89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	177,798,923	1.15%	2,631	1.57%	4.63%					
4.76% - 5.00%	104,616,467	0.68%	1,672	1.00%	4.88%					
5.01% - 5.25%	35,740,926	0.23%	632	0.38%	5.16%					
5.26% - 5.50%	12,635,185	0.08%	252	0.15%	5.36%					
5.51% - 5.75%	10,400,519	0.07%	207	0.12%	5.62%					
5.76% - 6.00%	2,962,396	0.02%	67	0.04%	5.88%					
6.01% - 6.25%	2,423,458	0.02%	47	0.03%	6.11%					
6.26% - 6.50%	968,313	0.01%	16	0.01%	6.42%					
6.51% - 6.75%	648,852	0.00%	12	0.01%	6.65%					
6.76% - 7.00%	241,262	0.00%	6	0.00%	6.85%					
7.01% - 7.25%	29,153	0.00%	1	0.00%	7.18%					
7.26% - 7.50%	2,453	0.00%	1	0.00%	7.33%					
7.51% - >	12,394	0.00%	1	0.00%	7.61%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	6,212,938	0.04%	178	0.11%	3.13%	13,138,132	0.09%	251	0.18%	0.37%
2004	52,786,615	0.34%	1,448	0.87%	3.13%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	156,525,932	1.01%	4,098	2.45%	3.12%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	203,256,439	1.32%	4,182	2.50%	3.05%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	340,294,797	2.21%	5,735	3.43%	2.96%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	325,403,972	2.11%	5,180	3.10%	2.98%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	126,985,760	0.82%	2,016	1.21%	3.36%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	189,797,163	1.23%	2,693	1.61%	3.29%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	307,404,949	1.99%	4,183	2.50%	3.31%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	161,944,829	1.05%	2,596	1.55%	4.17%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	97,686,220	0.63%	1,565	0.94%	4.86%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	222,406,651	1.44%	3,509	2.10%	4.53%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	436,354,601	2.83%	5,999	3.59%	3.80%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	735,455,406	4.77%	9,229	5.52%	3.47%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	964,634,520	6.25%	11,023	6.59%	3.30%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	1,609,010,098	10.43%	16,812	10.05%	2.97%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	2,009,490,526	13.02%	20,375	12.18%	2.97%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,502,284,287	9.74%	14,753	8.82%	2.60%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	2,031,753,749	13.17%	18,430	11.02%	2.34%					
2022	1,739,665,341	11.27%	15,455	9.24%	2.41%					
2023	1,470,041,182	9.53%	11,851	7.08%	3.38%					
2024	742,030,055	4.81%	5,987	3.58%	3.04%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	3,811	0.00%	1	0.00%	2.77%	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	2,571,375	0.02%	1,151	0.69%	3.34%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	12,279,943	0.08%	1,654	0.99%	3.29%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	24,057,622	0.16%	1,771	1.06%	3.27%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	37,740,496	0.24%	1,936	1.16%	3.29%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	56,729,615	0.37%	2,296	1.37%	3.30%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	83,137,575	0.54%	2,745	1.64%	3.22%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	100,804,218	0.65%	2,821	1.69%	3.21%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	124,890,737	0.81%	3,076	1.84%	3.11%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	155,849,352	1.01%	3,341	2.00%	3.10%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	182,343,802	1.18%	3,620	2.16%	3.18%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	234,828,212	1.52%	4,425	2.64%	3.14%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	295,956,249	1.92%	4,836	2.89%	3.09%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	315,366,366	2.04%	4,764	2.85%	3.05%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	288,194,818	1.87%	4,104	2.45%	3.12%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	259,870,690	1.68%	3,625	2.17%	3.22%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	283,083,588	1.83%	3,729	2.23%	3.19%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	352,292,485	2.28%	4,308	2.58%	3.13%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	373,207,787	2.42%	4,427	2.65%	3.11%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	449,328,653	2.91%	5,070	3.03%	3.17%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	450,661,442	2.92%	5,022	3.00%	3.24%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	466,838,196	3.03%	4,967	2.97%	3.16%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	719,679,190	4.66%	7,364	4.40%	2.73%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	713,386,932	4.62%	7,064	4.22%	2.81%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	641,939,013	4.16%	6,238	3.73%	3.19%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	677,737,421	4.39%	6,446	3.85%	3.10%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	576,869,010	3.74%	5,260	3.14%	2.91%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	652,784,457	4.23%	5,589	3.34%	2.92%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	593,112,504	3.84%	5,004	2.99%	2.87%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	586,500,085	3.80%	4,856	2.90%	3.08%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	621,231,907	4.03%	5,122	3.06%	2.97%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	514,153,462	3.33%	4,221	2.52%	2.93%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	579,050,421	3.75%	4,767	2.85%	2.94%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	619,155,414	4.01%	5,049	3.02%	2.92%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	711,976,163	4.61%	5,914	3.54%	2.93%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	801,623,859	5.19%	6,601	3.95%	2.86%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	572,817,030	3.71%	4,595	2.75%	2.58%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	553,246,388	3.59%	4,074	2.44%	2.46%					
2062	429,054,207	2.78%	3,150	1.88%	2.40%					
2063	317,051,023	2.05%	2,293	1.37%	3.26%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	98,461,901	0.64%	776	0.46%	2.71%					
0.5 - 1	315,668,684	2.05%	2,536	1.52%	2.95%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	1,284,263,350	8.32%	10,271	6.14%	3.35%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	1,616,254,131	10.47%	14,014	8.38%	2.91%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	2,048,136,615	13.27%	18,415	11.01%	2.14%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	1,683,466,978	10.91%	15,972	9.55%	2.55%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,751,878,001	11.35%	17,766	10.62%	2.96%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	1,873,040,398	12.14%	19,271	11.52%	2.87%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	1,107,866,928	7.18%	12,203	7.29%	3.23%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	795,882,421	5.16%	9,708	5.80%	3.42%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	575,077,076	3.73%	7,654	4.58%	3.63%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,281,429,546	14.78%	38,711	23.14%	3.45%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	550,861	0.00%	37	0.02%	3.23%	22,090	0.00%	1	0.00%	1.49%
6 - 10	32,308,906	0.21%	927	0.55%	3.69%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	390,553,443	2.53%	8,095	4.84%	2.91%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	920,483,645	5.96%	15,787	9.44%	3.05%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	2,444,574,106	15.84%	31,023	18.54%	2.92%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	3,945,250,030	25.57%	44,664	26.70%	3.03%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	2,953,843,862	19.14%	26,703	15.96%	2.99%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,743,861,175	30.74%	40,061	23.95%	2.89%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	14,056,455,179	100.00%	137,493	100.00%	1.07%

8. Remaining Tenor

average: 24.81 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	4,580,129	0.03%	1,562	0.93%	3.27%	427,186	0.00%	40	0.03%	0.52%
1 - 2	14,802,967	0.10%	1,646	0.98%	3.29%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	27,168,959	0.18%	1,815	1.08%	3.28%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	41,035,221	0.27%	1,976	1.18%	3.31%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	62,811,079	0.41%	2,419	1.45%	3.26%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	90,442,481	0.59%	2,866	1.71%	3.21%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	105,647,869	0.68%	2,837	1.70%	3.20%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	129,099,306	0.84%	3,072	1.84%	3.08%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	164,254,989	1.06%	3,437	2.05%	3.13%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	191,947,545	1.24%	3,776	2.26%	3.18%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	254,580,447	1.65%	4,678	2.80%	3.13%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	307,635,305	1.99%	4,829	2.89%	3.06%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	305,515,592	1.98%	4,570	2.73%	3.09%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	278,208,404	1.80%	3,935	2.35%	3.14%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	259,125,978	1.68%	3,594	2.15%	3.22%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	299,891,330	1.94%	3,867	2.31%	3.18%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	348,709,713	2.26%	4,252	2.54%	3.10%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	401,703,543	2.60%	4,686	2.80%	3.14%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	455,042,551	2.95%	5,133	3.07%	3.16%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	446,488,173	2.89%	4,902	2.93%	3.25%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	524,947,403	3.40%	5,516	3.30%	3.05%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	740,637,388	4.80%	7,529	4.50%	2.66%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	672,747,609	4.36%	6,612	3.95%	2.97%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	666,528,078	4.32%	6,470	3.87%	3.14%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	650,298,819	4.21%	6,156	3.68%	3.07%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	591,673,966	3.83%	5,273	3.15%	2.93%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	640,140,759	4.15%	5,481	3.28%	2.86%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	584,605,144	3.79%	4,885	2.92%	2.95%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	603,631,754	3.91%	4,989	2.98%	3.05%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	600,540,917	3.89%	4,952	2.96%	2.96%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	4,966,958,287	32.19%	39,580	23.66%	2.80%	5,198,639,048	36.98%	38,870	28.27%	1.20%
Matured *	24,323	0.00%	2	0.00%	4.48%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	6,132,050,888	39.74%	57,939	34.63%	2.13%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	8,784,281,591	56.92%	103,930	62.12%	3.58%	11,574,908,234	82.35%	114,550	83.31%	0.88%
Fixed	515,093,550	3.34%	5,428	3.24%	2.34%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	8,784,281,591	56.92%	103,930	62.12%	3.58%	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	13,156,824	0.09%	194	0.12%	2.55%	22,646,882	0.16%	290	0.21%	2.30%
2026	191,734,703	1.24%	1,968	1.18%	2.66%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	368,100,672	2.39%	3,609	2.16%	2.41%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	733,065,583	4.75%	7,545	4.51%	2.19%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	1,128,844,932	7.32%	11,155	6.67%	2.19%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	784,389,895	5.08%	7,859	4.70%	1.67%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	984,855,669	6.38%	8,838	5.28%	1.49%					
2032	1,068,724,167	6.93%	9,389	5.61%	1.74%					
2033	507,874,393	3.29%	4,353	2.60%	3.46%					
2034	193,969,563	1.26%	1,645	0.98%	3.27%					
>2034	157,334,488	1.02%	1,384	0.83%	3.38%					
Fixed	515,093,550	3.34%	5,428	3.24%	2.34%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	15,431,426,029	100.00%	167,297	100.00%	2.96%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	15,417,504,006	99.91%	167,185	99.93%	2.96%	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	13,922,023	0.09%	112	0.07%	0.00%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13a. Original Loan to Market Value

average: 71.51%	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%	216,556,582	1.40%	4,950	2.96%	3.18%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	389,272,074	2.52%	7,352	4.39%	3.10%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	690,340,146	4.47%	11,049	6.60%	3.09%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,113,517,716	7.22%	15,248	9.11%	3.05%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,027,369,573	13.14%	24,034	14.37%	3.00%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,750,987,280	63.19%	93,571	55.93%	2.95%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,241,478,991	8.05%	11,073	6.62%	2.79%	1,016,656,032	7.23%	7,941	5.78%	1.06%
90.01% - 100.00%	100,686	0.00%	2	0.00%	4.01%					
100.01% - 110.00%	78,934	0.00%	1	0.00%	5.44%					
unknown	1,724,049	0.01%	17	0.01%	0.08%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13b. Current Loan to Market Value

average: 59.21%	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%	1,436,463,151	9.31%	35,920	21.47%	3.17%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,100,075,652	7.13%	14,726	8.80%	3.15%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,430,362,278	9.27%	16,153	9.66%	3.14%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	2,079,860,376	13.48%	21,693	12.97%	3.09%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	4,687,646,442	30.38%	42,680	25.51%	2.90%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	4,570,535,704	29.62%	35,264	21.08%	2.79%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	77,530,197	0.50%	498	0.30%	3.31%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	22,178,489	0.14%	154	0.09%	3.74%	443,358	0.00%	3	0.00%	0.68%
100.01% - 110.00%	7,190,976	0.05%	50	0.03%	3.83%					
110.01% - 120.00%	3,270,778	0.02%	28	0.02%	3.69%					
120.01% - 130.00%	1,764,913	0.01%	11	0.01%	3.88%					
130.00% >=	12,823,023	0.08%	103	0.06%	3.25%					
unknown	1,724,049	0.01%	17	0.01%	0.08%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13c. Current Loan to Indexed Market Value

average: 49.58% 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%	2,076,784,569	13.46%	44,324	26.49%	3.22%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	1,832,872,311	11.88%	21,169	12.65%	3.22%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	2,980,425,822	19.31%	29,586	17.68%	3.03%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	4,538,570,713	29.41%	40,012	23.92%	2.78%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	3,174,952,670	20.57%	25,429	15.20%	2.83%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	784,192,892	5.08%	6,436	3.85%	3.05%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	25,875,163	0.17%	191	0.11%	3.07%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	2,857,374	0.02%	24	0.01%	3.76%	19,106,551	0.14%	160	0.12%	0.38%
100.01% - 110.00%	741,331	0.00%	6	0.00%	3.62%					
110.01% - 120.00%	523,164	0.00%	4	0.00%	3.90%					
120.01% - 130.00%	470,730	0.00%	3	0.00%	3.91%					
130.00% >=	11,435,243	0.07%	96	0.06%	3.20%					
unknown	1,724,049	0.01%	17	0.01%	0.08%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	182,828,681	1.18%	5,591	3.34%	3.16%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,205,158,038	7.81%	25,790	15.42%	3.10%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,230,637,840	14.46%	34,054	20.36%	3.06%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,635,610,040	17.08%	31,028	18.55%	3.00%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,558,698,984	16.58%	25,440	15.21%	2.96%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,845,687,562	11.96%	15,686	9.38%	2.94%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,474,889,042	9.56%	11,233	6.71%	2.90%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	925,699,069	6.00%	6,174	3.69%	2.86%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	722,862,746	4.68%	4,456	2.66%	2.90%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	457,733,192	2.97%	2,559	1.53%	2.86%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	364,938,484	2.36%	1,922	1.15%	2.86%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	204,324,021	1.32%	989	0.59%	2.77%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	161,857,600	1.05%	731	0.44%	2.79%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	110,386,171	0.72%	459	0.27%	2.81%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	87,197,426	0.57%	352	0.21%	2.88%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	47,979,608	0.31%	183	0.11%	2.74%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	47,281,153	0.31%	161	0.10%	2.86%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	29,103,116	0.19%	103	0.06%	2.72%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	33,808,897	0.22%	108	0.06%	2.86%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	98,517,379	0.64%	271	0.16%	2.74%	122,635,514	0.87%	297	0.22%	0.73%
more	6,226,981	0.04%	7	0.00%	2.75%	15,900,181	0.11%	19	0.01%	0.66%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	221,043	0.00%	506	0.30%	3.36%					
1,000 - 8,000	13,229,266	0.09%	2,938	1.76%	3.32%					
8,001 - 20,000	86,093,237	0.56%	5,989	3.58%	3.31%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	1,043,882,637	6.76%	27,778	16.60%	3.21%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	2,214,418,848	14.35%	35,358	21.13%	3.11%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,877,903,674	18.65%	32,990	19.72%	3.05%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,755,665,491	17.86%	24,694	14.76%	2.95%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,118,961,363	13.73%	15,536	9.29%	2.89%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,412,171,627	9.15%	8,747	5.23%	2.87%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	950,140,053	6.16%	5,097	3.05%	2.81%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	636,909,470	4.13%	3,009	1.80%	2.81%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	426,444,177	2.76%	1,804	1.08%	2.79%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	269,543,924	1.75%	1,031	0.62%	2.76%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	178,221,397	1.15%	623	0.37%	2.74%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	122,831,250	0.80%	394	0.24%	2.67%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	81,623,517	0.53%	243	0.15%	2.67%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	59,665,459	0.39%	165	0.10%	2.74%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	38,226,668	0.25%	99	0.06%	2.69%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	32,908,830	0.21%	80	0.05%	2.79%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	20,984,667	0.14%	48	0.03%	2.78%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	21,229,069	0.14%	46	0.03%	2.61%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	14,104,583	0.09%	29	0.02%	2.83%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	52,451,717	0.34%	90	0.05%	2.65%	71,165,625	0.51%	118	0.09%	0.85%
more	3,594,060	0.02%	3	0.00%	2.53%	8,441,288	0.06%	7	0.01%	0.64%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	1,954,852,013	12.67%	26,067	15.58%	3.19%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	235,559,147	1.53%	3,065	1.83%	2.83%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	581,043,287	3.77%	4,959	2.96%	2.83%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	506,891	0.00%	4	0.00%	3.54%					
Canarias	722,919,685	4.68%	8,777	5.25%	2.83%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	111,658,386	0.72%	1,485	0.89%	3.10%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	463,547,136	3.00%	5,617	3.36%	3.02%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	345,426,461	2.24%	4,742	2.83%	3.17%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,415,812,028	28.62%	40,494	24.20%	2.82%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	1,010,798	0.01%	14	0.01%	3.43%	1,810,656	0.01%	25	0.02%	0.84%
Extremadura	133,623	0.00%	2	0.00%	3.84%					
Galicia	247,923,051	1.61%	3,345	2.00%	3.06%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	41,897,510	0.27%	515	0.31%	2.71%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,548,275,317	29.47%	44,792	26.77%	3.00%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	1,167,784	0.01%	17	0.01%	2.71%	820,879	0.01%	12	0.01%	1.11%
Murcia	266,315,114	1.73%	3,711	2.22%	2.95%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	40,439,027	0.26%	442	0.26%	2.87%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	160,453,266	1.04%	1,845	1.10%	2.97%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	100,270,863	0.65%	1,491	0.89%	3.07%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,192,214,644	7.73%	15,913	9.51%	3.06%	1,114,414,507	7.93%	13,379	9.73%	1.07%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	14,707,995,479	95.31%	160,294	95.81%	2.97%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	723,430,550	4.69%	7,003	4.19%	2.89%	230,136,528	1.64%	1,699	1.24%	1.21%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	1,456,020	0.01%	1	1.70%
2	1,084,521	0.01%	1	2.80%
3	1,053,520	0.01%	1	3.40%
4	987,953	0.01%	1	3.33%
5	819,182	0.01%	1	2.05%
6	771,066	0.00%	1	3.80%
7	756,556	0.00%	2	3.62%
8	744,037	0.00%	1	3.53%
9	740,163	0.00%	1	3.08%
10	718,325	0.00%	1	2.70%
Top 10	9,131,340	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	13,713,657,841	88.87%	147,568	88.21%	2.96%	10,863,004,535	77.28%	104,769	76.20%	1.09%
Employed - Public Sector	5,729,554	0.04%	60	0.04%	3.11%	1,524,253,118	10.84%	16,198	11.78%	0.97%
Employed - Sector Unknown	13,401,726	0.09%	339	0.20%	3.40%	18,526,738	0.13%	223	0.16%	1.21%
Other	32,822,463	0.21%	473	0.28%	2.97%	39,914,076	0.28%	543	0.39%	0.70%
Pensioner	242,638,398	1.57%	4,273	2.55%	3.18%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	1,183,783,718	7.67%	11,599	6.93%	2.96%	1,223,136,070	8.70%	10,688	7.77%	0.99%
Student	29,409,386	0.19%	354	0.21%	2.99%	18,655,934	0.13%	210	0.15%	0.92%
Unemployed	209,982,944	1.36%	2,631	1.57%	2.99%	175,913,533	1.25%	2,008	1.46%	0.99%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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: 20.11%										
[0% - 10%]	2,227,521,964	14.43%	30,577	18.28%	2.74%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	3,502,940,257	22.70%	37,325	22.31%	2.87%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,054,372,690	19.79%	32,171	19.23%	2.96%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,312,762,380	14.99%	25,688	15.35%	2.96%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,842,950,827	11.94%	19,699	11.77%	3.03%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	1,260,466,160	8.17%	12,001	7.17%	3.15%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	678,576,680	4.40%	5,706	3.41%	3.29%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	314,373,829	2.04%	2,390	1.43%	3.42%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	132,628,145	0.86%	941	0.56%	3.51%	13,696,118	0.10%	94	0.07%	1.57%
>50%	104,833,097	0.68%	799	0.48%	3.44%	15,489,509	0.11%	176	0.13%	1.36%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	15,431,426,029	100.00%	167,297	100.00%	2.96%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	15,229,178,321	98.69%	165,248	98.78%	2.92%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2+	202,247,708	1.31%	2,049	1.22%	0.04%	143,165,229	1.02%	1,218	0.89%	0.01%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	13,070,096,286	84.70%	138,879	83.01%	2.95%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	2,219,462,462	14.38%	25,663	15.34%	3.03%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	141,867,282	0.92%	2,755	1.65%	3.09%	168,480,337	1.20%	2,717	1.98%	0.60%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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
	2,527,252	0.02%	26	0.02%	1.07%					
1st home	15,428,898,777	99.98%	167,271	99.98%	2.96%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	4,524,813,860	29.32%	53,328	31.88%	2.94%	4,540,891,035	32.30%	47,549	34.58%	0.95%
Internet	5,485,962,578	35.55%	56,905	34.01%	2.95%	5,000,304,175	35.57%	46,757	34.01%	1.08%
Office or Branch Network	2,892,715,708	18.75%	32,439	19.39%	3.09%	3,057,955,108	21.75%	29,412	21.39%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,527,933,884	16.38%	24,625	14.72%	2.86%	1,457,304,862	10.37%	13,775	10.02%	1.08%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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	939,954,204	6.09%	12,010	7.18%	3.07%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,491,471,825	93.91%	155,287	92.82%	2.96%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	15,431,426,029	100.00%	167,297	100.00%	2.96%	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%[	13,424,713,684	87.00%	149,797	89.54%	2.95%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	1,240,019,687	8.04%	10,585	6.33%	3.01%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	561,179,023	3.64%	4,912	2.94%	3.12%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	18,900,745	0.12%	202	0.12%	3.59%					
[7.50% - 20.00%[	25,251,658	0.16%	256	0.15%	3.40%					
[20.00% - 100.00%[	79,617,331	0.52%	765	0.46%	3.44%					
100.00%	81,743,901	0.53%	780	0.47%	2.93%					
	15,431,426,029	100.00%	167,297	100.00%	2.96%	14,056,455,179	100.00%	137,493	100.00%	1.07%

Weighted average PD: 0.82% Weighted average LGD: 32.48%

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	166,219	0	0	0	15,319,133,751	99.36%	99.27%
30 - 59 Days	168	23,565	18,608	42,174	18,051,221	0.10%	0.12%
60 - 89 Days	136	60,456	39,391	99,847	12,711,331	0.08%	0.08%
90 - 179 Days	95	83,906	58,590	142,495	10,010,347	0.06%	0.06%
180 - 365 Days	196	310,425	310,350	620,776	20,887,461	0.12%	0.14%
Defaulted (>12M)	483	1,955,091	1,691,502	3,646,593	50,631,917	0.29%	0.33%
	167,297	2,433,443	2,118,441	4,551,884	15,431,426,029	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

Legal Adviser

Cuatrecasas, Gonçalves Pereira S.L.P.

Paseo de Gracia, 111
08008 Barcelona
Spain

Paying Agent, Swap Counterparty

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

Arranger

ING Bank N.V

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Auditor of the Fund

KPMG

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DBRS Ratings GMBH

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Germany

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)

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Rating Agency

Fitch Ratings España, S.A.U.

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ING Bank N.V., Sucursal en España

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