

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

2 April 2024

Description

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	28 June 2024

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

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	02-Apr-24	04-Dec-20
Portfolio Cut off date	29-Feb-24	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)	1,681.70	44,820.55
Of which Active Outstanding Notional Amount (3)	15,749,998,318.30	14,056,455,179.45
Of which Principal in Arrears	1,591,018.09	0.00
Realised Loss	6,907.17	0.00
Number of Loans	166,745	137,493
Number of Borrowers	165,652	136,884
Average Principal Balance (Loanparts)	94,455.60	102,233.97
Average Principal Balance (Borrowers)	95,078.83	102,688.81
Coupon: Weighted Average	3.86%	1.07%
Minimum	0.00%	0.00%
Maximum	8.65%	4.41%
Weighted Average Original Loan to Market Value	71.34%	70.95%
Weighted Average Loan to Indexed Market Value	52.06%	58.84%
Seasoning (months): Weighted Average	71.28	61.59
Remaining Tenor (months): Weighted Average	305.28	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	1.89%	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%	0.28%	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	171,305,186	1.09%	1,652	0.99%	2.15%					
Mixta	5,118,602,365	32.50%	47,804	28.67%	1.89%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	10,460,090,767	66.41%	117,289	70.34%	4.86%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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%	11,680,753	0.07%	110	0.07%	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%	58,146,615	0.37%	219	0.13%	0.99%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	2,017,565,560	12.81%	15,726	9.43%	1.34%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,421,649,772	15.38%	23,845	14.30%	1.84%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	601,023,959	3.82%	6,815	4.09%	2.25%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	337,429,415	2.14%	3,136	1.88%	2.76%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	126,763,579	0.80%	921	0.55%	3.17%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	142,107,347	0.90%	1,107	0.66%	3.40%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	92,696,932	0.59%	860	0.52%	3.64%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	179,498,288	1.14%	2,506	1.50%	3.98%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	180,297,637	1.14%	3,035	1.82%	4.14%	553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%	839,907,500	5.33%	11,670	7.00%	4.42%	89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	1,577,062,571	10.01%	20,166	12.09%	4.63%					
4.76% - 5.00%	1,033,327,965	6.56%	9,416	5.65%	4.88%					
5.01% - 5.25%	4,010,548,092	25.46%	40,159	24.08%	5.11%					
5.26% - 5.50%	703,146,340	4.46%	7,883	4.73%	5.36%					
5.51% - 5.75%	650,617,966	4.13%	8,056	4.83%	5.60%					
5.76% - 6.00%	383,392,795	2.43%	5,004	3.00%	5.89%					
6.01% - 6.25%	238,139,631	1.51%	3,630	2.18%	6.09%					
6.26% - 6.50%	81,947,534	0.52%	1,303	0.78%	6.39%					
6.51% - 6.75%	23,901,244	0.15%	453	0.27%	6.63%					
6.76% - 7.00%	27,223,693	0.17%	479	0.29%	6.85%					
7.01% - 7.25%	5,385,166	0.03%	115	0.07%	7.16%					
7.26% - 7.50%	926,021	0.01%	33	0.02%	7.37%					
7.51% - >	5,611,943	0.04%	98	0.06%	7.72%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	8,203,084	0.05%	206	0.12%	4.60%	13,138,132	0.09%	251	0.18%	0.37%
2004	66,891,588	0.42%	1,807	1.08%	4.58%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	195,057,303	1.24%	4,649	2.79%	4.57%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	250,744,285	1.59%	4,731	2.84%	4.49%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	407,619,623	2.59%	6,403	3.84%	4.41%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	389,125,486	2.47%	5,762	3.46%	4.41%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	155,601,472	0.99%	2,360	1.42%	4.79%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	231,233,747	1.47%	3,069	1.84%	4.74%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	379,702,199	2.41%	4,814	2.89%	4.76%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	207,815,499	1.32%	3,114	1.87%	5.61%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	123,617,270	0.78%	1,874	1.12%	6.29%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	283,804,132	1.80%	4,222	2.53%	5.95%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	532,113,717	3.38%	6,917	4.15%	5.19%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	882,945,536	5.61%	10,444	6.26%	4.77%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	1,136,750,655	7.22%	12,269	7.36%	4.46%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	1,847,160,351	11.73%	18,369	11.02%	3.88%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	2,296,297,777	14.58%	22,140	13.28%	3.84%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,691,861,919	10.74%	15,768	9.46%	3.36%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	2,077,723,773	13.19%	17,568	10.54%	3.15%					
2022	1,531,300,705	9.72%	12,674	7.60%	3.10%					
2023	1,054,428,198	6.69%	7,585	4.55%	2.53%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	3,811	0.00%	1	0.00%	4.01%	19,524,532	0.14%	1,081	0.79%	0.63%
2024	3,140,131	0.02%	1,163	0.70%	4.80%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	13,943,825	0.09%	1,646	0.99%	4.75%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	27,484,878	0.17%	1,922	1.15%	4.65%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	39,555,589	0.25%	1,948	1.17%	4.66%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	52,100,374	0.33%	2,031	1.22%	4.59%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	72,398,787	0.46%	2,359	1.41%	4.59%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	104,036,773	0.66%	2,879	1.73%	4.51%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	127,438,995	0.81%	3,033	1.82%	4.43%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	154,207,376	0.98%	3,259	1.95%	4.25%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	182,717,520	1.16%	3,485	2.09%	4.21%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	207,063,726	1.31%	3,736	2.24%	4.31%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	269,465,010	1.71%	4,613	2.77%	4.35%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	335,253,062	2.13%	5,064	3.04%	4.28%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	355,465,024	2.26%	4,962	2.98%	4.22%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	323,837,412	2.06%	4,267	2.56%	4.15%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	275,224,104	1.75%	3,604	2.16%	4.24%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	312,850,292	1.99%	3,861	2.32%	4.24%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	391,593,285	2.49%	4,529	2.72%	4.20%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	403,715,937	2.56%	4,507	2.70%	4.15%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	493,446,628	3.13%	5,268	3.16%	4.14%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	477,991,503	3.03%	5,105	3.06%	4.26%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	506,716,353	3.22%	5,159	3.09%	4.15%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	652,548,458	4.14%	6,311	3.78%	3.82%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	623,797,178	3.96%	5,856	3.51%	3.79%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	619,149,065	3.93%	5,742	3.44%	3.82%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	641,517,010	4.07%	5,859	3.51%	3.92%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	623,776,836	3.96%	5,449	3.27%	3.75%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	696,701,115	4.42%	5,737	3.44%	3.83%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	590,072,329	3.75%	4,812	2.89%	3.76%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	574,116,070	3.65%	4,571	2.74%	3.72%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	549,663,455	3.49%	4,494	2.70%	3.82%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	514,379,434	3.27%	4,136	2.48%	3.81%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	599,387,048	3.81%	4,817	2.89%	3.85%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	635,747,409	4.04%	5,078	3.05%	3.84%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	743,832,785	4.72%	6,059	3.63%	3.77%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	831,658,621	5.28%	6,751	4.05%	3.67%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	592,262,846	3.76%	4,631	2.78%	3.21%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	561,317,857	3.56%	4,035	2.42%	3.13%					
2062	370,086,123	2.35%	2,635	1.58%	2.91%					
2063	200,334,281	1.27%	1,371	0.82%	2.81%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	232,074,245	1.47%	1,695	1.02%	3.20%					
0.5 - 1	611,752,382	3.88%	4,287	2.57%	2.06%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	1,450,495,492	9.21%	11,859	7.11%	3.21%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	2,061,275,337	13.09%	17,354	10.41%	3.03%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	1,714,571,475	10.89%	15,581	9.34%	3.35%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	2,218,327,537	14.08%	21,457	12.87%	3.85%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,983,430,876	12.59%	19,573	11.74%	3.78%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	1,207,034,386	7.66%	12,823	7.69%	4.40%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	910,458,371	5.78%	10,607	6.36%	4.73%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	613,511,722	3.90%	7,846	4.71%	5.07%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	302,314,557	1.92%	4,401	2.64%	5.89%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,444,751,939	15.52%	39,262	23.55%	4.76%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	546,688	0.00%	30	0.02%	4.74%	22,090	0.00%	1	0.00%	1.49%
6 - 10	38,294,408	0.24%	1,047	0.63%	4.82%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	405,399,026	2.57%	8,079	4.85%	3.45%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	971,225,225	6.17%	16,460	9.87%	3.78%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	2,162,987,790	13.73%	27,445	16.46%	3.77%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,116,913,356	26.14%	45,604	27.35%	4.01%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	3,067,247,247	19.47%	26,983	16.18%	3.98%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,987,384,578	31.67%	41,097	24.65%	3.75%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

8. Remaining Tenor

Remaining Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1	3,851,041	0.02%	1,284	0.77%	4.76%	427,186	0.00%	40	0.03%	0.52%
1 - 2	15,258,988	0.10%	1,697	1.02%	4.72%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	28,025,998	0.18%	1,891	1.13%	4.66%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	40,609,525	0.26%	1,965	1.18%	4.67%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	53,486,705	0.34%	2,049	1.23%	4.58%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	75,586,276	0.48%	2,427	1.46%	4.59%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	106,542,951	0.68%	2,916	1.75%	4.49%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	128,785,506	0.82%	3,015	1.81%	4.43%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	155,613,599	0.99%	3,277	1.97%	4.24%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	183,123,579	1.16%	3,465	2.08%	4.21%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	215,128,772	1.37%	3,857	2.31%	4.33%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	275,272,957	1.75%	4,695	2.82%	4.34%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	338,580,541	2.15%	5,031	3.02%	4.27%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	350,782,812	2.23%	4,896	2.94%	4.24%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	322,066,560	2.04%	4,222	2.53%	4.14%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	275,591,090	1.75%	3,598	2.16%	4.25%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	323,149,730	2.05%	3,970	2.38%	4.24%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	386,314,223	2.45%	4,456	2.67%	4.17%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	416,465,180	2.64%	4,623	2.77%	4.18%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	490,454,580	3.11%	5,242	3.14%	4.13%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	481,932,426	3.06%	5,115	3.07%	4.26%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	519,317,735	3.30%	5,271	3.16%	4.14%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	650,442,307	4.13%	6,279	3.77%	3.77%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	614,726,675	3.90%	5,744	3.44%	3.84%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	631,048,408	4.01%	5,848	3.51%	3.77%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	640,291,414	4.07%	5,827	3.49%	3.94%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	636,147,223	4.04%	5,529	3.32%	3.78%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	684,709,303	4.35%	5,626	3.37%	3.78%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	584,534,035	3.71%	4,776	2.86%	3.80%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	571,438,894	3.63%	4,534	2.72%	3.69%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	5,550,715,477	35.24%	43,619	26.16%	3.56%	5,198,639,048	36.98%	38,870	28.27%	1.20%
Matured *	3,811	0.00%	1	0.00%	4.01%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	5,118,602,365	32.50%	47,804	28.67%	1.89%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	10,460,090,767	66.41%	117,289	70.34%	4.86%	11,574,908,234	82.35%	114,550	83.31%	0.88%
Fixed	171,305,186	1.09%	1,652	0.99%	2.15%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	10,460,090,767	66.41%	117,289	70.34%	4.86%	11,574,908,234	82.35%	114,550	83.31%	0.88%
<2024						3,797,304	0.03%	60	0.04%	1.16%
2024	3,942,181	0.03%	86	0.05%	4.61%	577,280	0.00%	27	0.02%	2.08%
2025	14,633,407	0.09%	263	0.16%	2.28%	22,646,882	0.16%	290	0.21%	2.30%
2026	162,527,666	1.03%	1,794	1.08%	2.49%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	242,804,806	1.54%	2,777	1.67%	2.16%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	725,714,482	4.61%	7,344	4.40%	2.06%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	971,533,714	6.17%	9,713	5.83%	1.99%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	844,196,179	5.36%	8,050	4.83%	1.64%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	1,003,576,689	6.37%	8,430	5.06%	1.47%					
2032	893,169,406	5.67%	7,318	4.39%	1.68%					
2033	222,699,448	1.41%	1,745	1.05%	3.43%					
2034	9,211,934	0.06%	66	0.04%	3.48%					
>2034	24,592,452	0.16%	218	0.13%	3.76%					
Fixed	171,305,186	1.09%	1,652	0.99%	2.15%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	15,732,340,068	99.89%	166,610	99.92%	3.86%	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	17,658,251	0.11%	135	0.08%	0.00%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13a. Original Loan to Market Value

average: 71.34% Original Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	222,710,590	1.41%	5,062	3.04%	3.95%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	407,198,621	2.59%	7,600	4.56%	3.90%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	732,866,133	4.65%	11,422	6.85%	3.96%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,190,307,233	7.56%	15,703	9.42%	3.96%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,116,738,137	13.44%	24,273	14.56%	3.90%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,778,044,204	62.08%	91,445	54.84%	3.85%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,301,894,800	8.27%	11,238	6.74%	3.73%	1,016,656,032	7.23%	7,941	5.78%	1.06%
90.01% - 100.00%	112,080	0.00%	1	0.00%	5.06%					
130.00% >=	126,519	0.00%	1	0.00%	3.72%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13b. Current Loan to Market Value

average: 58.85% Current Loan to Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	1,452,155,584	9.22%	35,644	21.38%	4.41%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,151,869,223	7.31%	15,062	9.03%	4.28%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,482,049,435	9.41%	16,241	9.74%	4.22%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	2,023,366,084	12.85%	20,334	12.19%	4.10%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	4,352,305,075	27.63%	39,316	23.58%	3.95%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	5,262,061,126	33.41%	40,025	24.00%	3.36%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	24,092,583	0.15%	110	0.07%	3.56%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	668,756	0.00%	5	0.00%	4.34%	443,358	0.00%	3	0.00%	0.68%
100.01% - 110.00%	941,075	0.01%	3	0.00%	4.24%					
120.01% - 130.00%	145,699	0.00%	1	0.00%	2.95%					
130.00% >=	343,679	0.00%	4	0.00%	4.89%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13c. Current Loan to Indexed Market Value

average: 52.06% Current Loan to Indexed Market Value (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	1,822,987,896	11.57%	40,490	24.28%	4.45%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	1,574,354,942	10.00%	18,696	11.21%	4.38%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	2,444,009,497	15.52%	24,610	14.76%	4.24%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	3,911,019,065	24.83%	35,451	21.26%	3.87%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	4,614,528,771	29.30%	37,028	22.21%	3.43%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	1,372,425,745	8.71%	10,395	6.23%	3.24%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	9,992,093	0.06%	69	0.04%	3.58%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	190,930	0.00%	1	0.00%	2.85%	19,106,551	0.14%	160	0.12%	0.38%
100.01% - 110.00%	145,699	0.00%	1	0.00%	2.95%					
130.00% >=	343,679	0.00%	4	0.00%	4.89%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	185,590,607	1.18%	5,568	3.34%	3.94%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,173,791,463	7.45%	24,896	14.93%	3.94%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,197,420,838	13.95%	33,187	19.90%	3.95%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,600,943,203	16.51%	30,483	18.28%	3.90%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,565,332,918	16.29%	25,330	15.19%	3.86%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,904,744,518	12.09%	16,031	9.61%	3.85%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,555,774,011	9.88%	11,708	7.02%	3.82%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	982,279,186	6.24%	6,445	3.87%	3.77%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	777,962,134	4.94%	4,703	2.82%	3.81%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	492,476,081	3.13%	2,705	1.62%	3.79%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	397,092,340	2.52%	2,053	1.23%	3.78%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	227,742,903	1.45%	1,074	0.64%	3.70%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	177,919,973	1.13%	793	0.48%	3.67%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	118,965,145	0.76%	485	0.29%	3.68%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	94,998,804	0.60%	377	0.23%	3.76%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	57,297,018	0.36%	208	0.12%	3.73%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	51,779,384	0.33%	171	0.10%	3.69%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	29,347,151	0.19%	103	0.06%	3.73%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	34,978,732	0.22%	114	0.07%	3.84%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	116,387,696	0.74%	302	0.18%	3.65%	122,635,514	0.87%	297	0.22%	0.73%
more	7,174,215	0.05%	9	0.01%	4.62%	15,900,181	0.11%	19	0.01%	0.66%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

15. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period				Weighted Average Coupon	Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total		Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1,000	214,283	0.00%	464	0.28%	4.90%					
1,000 - 8,000	12,502,577	0.08%	2,661	1.60%	4.72%					
8,001 - 20,000	83,775,463	0.53%	5,889	3.53%	4.70%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	1,009,495,421	6.41%	26,808	16.08%	4.36%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	2,149,941,550	13.65%	34,317	20.58%	4.14%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,854,975,694	18.13%	32,705	19.61%	4.04%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,772,027,560	17.60%	24,819	14.88%	3.86%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,153,554,141	13.67%	15,775	9.46%	3.73%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,498,152,669	9.51%	9,285	5.57%	3.67%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	1,018,683,119	6.47%	5,465	3.28%	3.60%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	699,443,307	4.44%	3,305	1.98%	3.55%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	473,456,961	3.01%	2,003	1.20%	3.53%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	310,767,970	1.97%	1,188	0.71%	3.48%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	204,310,737	1.30%	713	0.43%	3.35%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	131,043,143	0.83%	420	0.25%	3.30%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	94,219,909	0.60%	280	0.17%	3.19%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	66,251,509	0.42%	183	0.11%	3.40%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	51,070,065	0.32%	132	0.08%	3.42%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	33,087,391	0.21%	80	0.05%	3.30%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	27,584,150	0.18%	63	0.04%	3.47%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	21,304,372	0.14%	46	0.03%	3.55%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	14,645,316	0.09%	30	0.02%	3.45%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	64,785,127	0.41%	110	0.07%	3.26%	71,165,625	0.51%	118	0.09%	0.85%
more	4,705,882	0.03%	4	0.00%	4.59%	8,441,288	0.06%	7	0.01%	0.64%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	1,942,514,541	12.33%	25,661	15.39%	4.43%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	227,702,001	1.45%	2,922	1.75%	3.50%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	598,525,604	3.80%	4,978	2.99%	3.55%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	386,921	0.00%	4	0.00%	4.54%					
Canarias	726,895,619	4.62%	8,590	5.15%	3.52%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	115,887,200	0.74%	1,502	0.90%	4.07%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	437,417,414	2.78%	5,254	3.15%	3.87%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	364,205,413	2.31%	4,850	2.91%	4.13%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,697,627,807	29.83%	41,757	25.04%	3.64%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	1,534,554	0.01%	19	0.01%	4.92%	1,810,656	0.01%	25	0.02%	0.84%
Extremadura	67,828	0.00%	1	0.00%	5.01%					
Galicia	252,179,126	1.60%	3,350	2.01%	3.97%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	37,680,005	0.24%	458	0.27%	3.14%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,619,437,779	29.33%	44,872	26.91%	3.86%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	998,661	0.01%	15	0.01%	4.17%	820,879	0.01%	12	0.01%	1.11%
Murcia	267,929,174	1.70%	3,608	2.16%	3.80%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	38,480,401	0.24%	423	0.25%	3.49%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	165,953,511	1.05%	1,872	1.12%	3.79%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	101,500,209	0.64%	1,464	0.88%	3.98%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,153,074,552	7.32%	15,145	9.08%	4.17%	1,114,414,507	7.93%	13,379	9.73%	1.07%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	15,018,480,132	95.36%	159,752	95.81%	3.87%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	731,518,186	4.64%	6,993	4.19%	3.79%	230,136,528	1.64%	1,699	1.24%	1.21%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	1,489,283	0.01%	1	4.36%
2	1,105,103	0.01%	1	4.46%
3	1,093,451	0.01%	1	5.06%
4	1,018,045	0.01%	1	4.54%
5	927,568	0.01%	1	1.55%
6	893,494	0.01%	1	5.24%
7	878,877	0.01%	2	2.41%
8	838,270	0.01%	1	0.99%
9	815,263	0.01%	1	1.19%
10	798,861	0.01%	1	5.21%
Top 10	9,858,216	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	12,499,741,658	79.36%	129,934	77.92%	3.82%	10,863,004,535	77.28%	104,769	76.20%	1.09%
Employed - Public Sector	1,488,581,068	9.45%	17,317	10.39%	4.12%	1,524,253,118	10.84%	16,198	11.78%	0.97%
Employed - Sector Unknown	25,300,144	0.16%	597	0.36%	4.65%	18,526,738	0.13%	223	0.16%	1.21%
Other	37,017,016	0.24%	567	0.34%	4.08%	39,914,076	0.28%	543	0.39%	0.70%
Pensioner	230,619,204	1.46%	3,837	2.30%	4.10%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	1,248,335,503	7.93%	11,779	7.06%	3.89%	1,223,136,070	8.70%	10,688	7.77%	0.99%
Student	31,472,039	0.20%	396	0.24%	4.02%	18,655,934	0.13%	210	0.15%	0.92%
Unemployed	188,931,688	1.20%	2,318	1.39%	4.05%	175,913,533	1.25%	2,008	1.46%	0.99%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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: 22.09%										
[0% - 10%]	1,907,972,426	12.11%	26,236	15.73%	3.14%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	3,094,392,741	19.65%	33,280	19.96%	3.45%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,054,657,350	19.39%	31,684	19.00%	3.87%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,441,819,372	15.50%	25,629	15.37%	3.91%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,840,411,453	11.69%	19,495	11.69%	3.97%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	1,367,448,643	8.68%	13,651	8.19%	4.23%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	887,340,885	5.63%	8,002	4.80%	4.55%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	524,986,719	3.33%	4,303	2.58%	4.83%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	295,104,735	1.87%	2,190	1.31%	5.00%	13,696,118	0.10%	94	0.07%	1.57%
>50%	335,863,993	2.13%	2,275	1.36%	5.00%	15,489,509	0.11%	176	0.13%	1.36%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	15,527,087,811	98.58%	164,573	98.70%	3.80%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2+	222,910,508	1.42%	2,172	1.30%	0.06%	143,165,229	1.02%	1,218	0.89%	0.01%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	13,397,968,492	85.07%	138,798	83.24%	3.89%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	2,206,749,735	14.01%	25,166	15.09%	3.69%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	145,280,091	0.92%	2,781	1.67%	4.14%	168,480,337	1.20%	2,717	1.98%	0.60%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

24. Occupancy Status

Occupancy Status	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
1st home	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	4,764,288,442	30.25%	54,592	32.74%	3.89%	4,540,891,035	32.30%	47,549	34.58%	0.95%
Internet	5,664,006,965	35.96%	57,284	34.35%	3.83%	5,000,304,175	35.57%	46,757	34.01%	1.08%
Office or Branch Network	2,980,827,847	18.93%	32,438	19.45%	4.05%	3,057,955,108	21.75%	29,412	21.39%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,340,875,064	14.86%	22,431	13.45%	3.64%	1,457,304,862	10.37%	13,775	10.02%	1.08%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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	952,543,220	6.05%	11,870	7.12%	4.00%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,797,455,098	93.95%	154,875	92.88%	3.85%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	15,749,998,318	100.00%	166,745	100.00%	3.86%	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%[	13,106,781,914	83.22%	144,823	86.85%	3.89%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	1,701,576,849	10.80%	14,023	8.41%	3.64%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	772,582,920	4.91%	6,255	3.75%	3.73%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	12,177,676	0.08%	156	0.09%	4.36%					
[7.50% - 20.00%[	20,934,379	0.13%	210	0.13%	4.53%					
[20.00% - 100.00%[	81,863,559	0.52%	774	0.46%	4.63%					
100.00%	54,081,021	0.34%	504	0.30%	3.79%					
	15,749,998,318	100.00%	166,745	100.00%	3.86%	14,056,455,179	100.00%	137,493	100.00%	1.07%

Weighted average PD: 0.66% Weighted average LGD: 34.32%

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	165,816	247	100	347	15,649,648,838	99.44%	99.36%
1 - 29 Days	205	24,166	29,107	53,273	21,512,585	0.12%	0.14%
60 - 89 Days	97	25,428	35,362	60,790	9,734,133	0.06%	0.06%
90 - 179 Days	157	98,634	110,948	209,582	16,945,127	0.09%	0.11%
180 - 365 Days	231	379,501	524,014	903,515	26,920,119	0.14%	0.17%
Defaulted (>12M)	239	1,063,042	624,704	1,687,746	25,237,516	0.14%	0.16%
	166,745	1,591,018	1,324,235	2,915,253	15,749,998,318	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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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