

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

28 September 2021

Description

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	28 December 2021

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	28-Sep-21	04-Dec-20
Portfolio Cut off date	31-Aug-21	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)	118.20	44,820.55
Of which Realised Loss (3)	0.00	0.00
Of which Active Outstanding Notional Amount (4)	15,749,999,881.80	14,056,455,179.45
Of which Principal in Arrears	122,440.30	0.00
Number of Loans	157,906	137,493
Number of Borrowers	157,113	136,884
Average Principal Balance (Loanparts)	99,742.88	102,233.97
Average Principal Balance (Borrowers)	100,246.32	102,688.81
Coupon: Weighted Average	0.87%	1.07%
Minimum	0.00%	0.00%
Maximum	4.67%	4.41%
Weighted Average Original Loan to Market Value	71.28%	70.95%
Weighted Average Loan to Indexed Market Value	58.12%	58.84%
Seasoning (months): Weighted Average	66.46	61.59
Remaining Tenor (months): Weighted Average	310.97	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	1.88%	1.94%
Weighted Average Spread on Floating Rate Loans	1.04%	1.03%

(*) = (1) + (2) + (3) + (4)

Stop Replenishment Criteria

	Current	Initial
1. Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	0.05%	0.00%
2. Aggregate realised losses related to Defaulted Receivables > 0.75%	0.00%	0.00%
3. Outstanding Balance of the Receivables < 13.5 bln	15.7	14.1
4. Reserve Fund not funded up to the Reserve Fund Required Amount	N	N
5. Seller replaced as Servicer of the Receivables	N	N
6. Seller not able to sell Additional Receivables	N	N

Repurchase Rights

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

2. Product Type

Product Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Mixta	3,148,375,558	19.99%	29,523	18.70%	1.88%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	12,601,624,324	80.01%	128,383	81.30%	0.61%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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%	2,235,528,813	14.19%	31,154	19.73%	0.00%	178,564,802	1.27%	2,066	1.50%	0.00%
0.01% - 0.50%	5,743,526,048	36.47%	51,190	32.42%	0.45%	2,353,648,402	16.74%	29,921	21.76%	0.25%
0.51% - 1.00%	2,627,391,982	16.68%	24,292	15.38%	0.74%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	1,650,600,862	10.48%	17,578	11.13%	1.37%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,930,895,846	18.61%	26,890	17.03%	1.88%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	420,663,238	2.67%	5,019	3.18%	2.27%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	137,020,121	0.87%	1,703	1.08%	2.71%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	2,778,654	0.02%	55	0.03%	3.11%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	370,271	0.00%	7	0.00%	3.40%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	160,107	0.00%	4	0.00%	3.60%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	1,007,135	0.01%	13	0.01%	3.84%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%						553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%						89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	56,803	0.00%	1	0.00%	4.67%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	14,439,392	0.09%	306	0.19%	0.08%	13,138,132	0.09%	251	0.18%	0.37%
2004	111,488,320	0.71%	2,365	1.50%	0.06%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	306,008,642	1.94%	5,836	3.70%	0.05%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	396,280,334	2.52%	6,037	3.82%	0.05%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	625,529,108	3.97%	8,202	5.19%	0.03%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	579,266,581	3.68%	7,288	4.62%	0.03%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	229,277,631	1.46%	2,964	1.88%	0.28%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	350,568,135	2.23%	3,917	2.48%	0.20%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	570,616,588	3.62%	6,079	3.85%	0.24%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	374,065,327	2.38%	4,506	2.85%	1.10%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	237,864,646	1.51%	2,962	1.88%	1.75%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	544,660,482	3.46%	6,535	4.14%	1.43%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	906,242,797	5.75%	9,720	6.16%	0.84%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	1,438,834,529	9.14%	14,044	8.89%	0.71%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	1,703,591,669	10.82%	15,482	9.80%	0.83%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	2,512,292,166	15.95%	21,716	13.75%	1.01%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	2,976,464,808	18.90%	25,187	15.95%	1.14%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,831,028,976	11.63%	14,478	9.17%	1.37%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	41,479,748	0.26%	282	0.18%	2.00%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	236,682	0.00%	150	0.09%	0.47%	1,274,836	0.01%	111	0.08%	0.58%
2022	5,210,779	0.03%	754	0.48%	0.41%	8,855,293	0.06%	660	0.48%	0.61%
2023	14,997,883	0.10%	1,229	0.78%	0.41%	19,524,532	0.14%	1,081	0.79%	0.63%
2024	27,423,155	0.17%	1,561	0.99%	0.44%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	46,145,236	0.29%	1,983	1.26%	0.35%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	63,019,804	0.40%	2,153	1.36%	0.38%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	72,818,919	0.46%	2,074	1.31%	0.44%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	88,059,635	0.56%	2,199	1.39%	0.53%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	113,729,309	0.72%	2,555	1.62%	0.59%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	160,142,915	1.02%	3,143	1.99%	0.57%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	190,351,514	1.21%	3,369	2.13%	0.58%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	198,665,795	1.26%	3,219	2.04%	0.57%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	227,839,903	1.45%	3,473	2.20%	0.60%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	277,544,320	1.76%	4,076	2.58%	0.65%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	368,075,719	2.34%	5,156	3.27%	0.51%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	422,282,071	2.68%	5,213	3.30%	0.43%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	440,040,182	2.79%	5,121	3.24%	0.49%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	399,491,607	2.54%	4,542	2.88%	0.67%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	329,028,968	2.09%	3,761	2.38%	0.97%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	376,262,217	2.39%	4,002	2.53%	0.87%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	422,941,957	2.69%	4,234	2.68%	0.68%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	465,141,247	2.95%	4,471	2.83%	0.72%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	574,562,661	3.65%	5,470	3.46%	0.73%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	580,121,788	3.68%	5,569	3.53%	0.98%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	596,327,855	3.79%	5,457	3.46%	0.91%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	591,353,767	3.75%	5,187	3.28%	0.77%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	580,720,959	3.69%	4,944	3.13%	0.89%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	635,814,430	4.04%	5,375	3.40%	1.00%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	748,952,890	4.76%	6,261	3.97%	1.05%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	669,415,696	4.25%	5,295	3.35%	1.06%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	545,784,017	3.47%	4,119	2.61%	0.82%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	493,075,140	3.13%	3,655	2.31%	0.93%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	527,163,542	3.35%	3,938	2.49%	1.01%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	589,666,347	3.74%	4,480	2.84%	1.07%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	528,209,849	3.35%	3,968	2.51%	0.99%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	557,271,454	3.54%	4,256	2.70%	0.87%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	608,830,044	3.87%	4,632	2.93%	0.89%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	780,086,627	4.95%	5,998	3.80%	0.96%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	877,134,113	5.57%	6,781	4.29%	1.11%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	512,709,299	3.26%	3,816	2.42%	1.26%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	43,349,584	0.28%	267	0.17%	1.83%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	513,812	0.00%	4	0.00%	2.01%					
0.5 - 1	634,973,811	4.03%	4,564	2.89%	1.85%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	2,100,299,657	13.34%	17,579	11.13%	1.12%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	3,027,722,807	19.22%	25,532	16.17%	1.13%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	2,175,445,488	13.81%	19,114	12.10%	0.96%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	1,640,666,650	10.42%	15,280	9.68%	0.77%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,335,849,794	8.48%	13,371	8.47%	0.68%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	697,771,904	4.43%	7,796	4.94%	1.07%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	455,287,001	2.89%	5,648	3.58%	1.55%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	284,767,653	1.81%	3,473	2.20%	1.54%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	324,511,462	2.06%	3,858	2.44%	0.73%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	3,072,189,842	19.51%	41,687	26.40%	0.10%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	114,658	0.00%	4	0.00%	0.13%	22,090	0.00%	1	0.00%	1.49%
6 - 10	37,247,465	0.24%	1,028	0.65%	1.03%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	351,919,190	2.23%	7,037	4.46%	1.34%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	965,878,434	6.13%	16,167	10.24%	1.02%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	1,935,692,049	12.29%	24,307	15.39%	0.88%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,574,632,006	29.05%	46,901	29.70%	0.75%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	3,235,678,486	20.54%	26,244	16.62%	0.77%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,648,837,595	29.52%	36,218	22.94%	0.97%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	2,385,777	0.02%	548	0.35%	0.42%	427,186	0.00%	40	0.03%	0.52%
1 - 2	10,676,234	0.07%	1,054	0.67%	0.39%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	21,717,335	0.14%	1,420	0.90%	0.45%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	37,281,582	0.24%	1,750	1.11%	0.40%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	57,787,468	0.37%	2,200	1.39%	0.34%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	67,434,062	0.43%	2,031	1.29%	0.42%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	81,047,382	0.51%	2,168	1.37%	0.47%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	103,787,416	0.66%	2,397	1.52%	0.59%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	136,972,402	0.87%	2,839	1.80%	0.58%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	184,952,332	1.17%	3,447	2.18%	0.56%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	192,291,827	1.22%	3,191	2.02%	0.59%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	214,205,056	1.36%	3,344	2.12%	0.58%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	260,037,224	1.65%	3,874	2.45%	0.66%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	316,886,462	2.01%	4,541	2.88%	0.56%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	415,913,494	2.64%	5,480	3.47%	0.44%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	448,010,338	2.84%	5,194	3.29%	0.45%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	412,353,192	2.62%	4,754	3.01%	0.59%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	346,684,600	2.20%	3,976	2.52%	0.87%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	338,467,030	2.15%	3,693	2.34%	0.92%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	429,463,331	2.73%	4,402	2.79%	0.75%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	412,777,511	2.62%	4,064	2.57%	0.72%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	553,782,748	3.52%	5,266	3.33%	0.68%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	587,842,771	3.73%	5,651	3.58%	0.90%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	560,737,952	3.56%	5,259	3.33%	0.96%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	628,388,723	3.99%	5,566	3.52%	0.82%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	574,999,576	3.65%	4,960	3.14%	0.83%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	584,689,141	3.71%	4,975	3.15%	0.96%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	728,164,557	4.62%	6,108	3.87%	1.05%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	677,445,908	4.30%	5,566	3.52%	1.00%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	635,533,573	4.04%	4,797	3.04%	0.97%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	5,727,282,877	36.36%	43,391	27.48%	1.01%	5,198,639,048	36.98%	38,870	28.27%	1.20%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	3,148,375,558	19.99%	29,523	18.70%	1.88%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	12,601,624,324	80.01%	128,383	81.30%	0.61%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	12,601,624,324	80.01%	128,383	81.30%	0.61%	11,574,908,234	82.35%	114,550	83.31%	0.88%
2020						904,915	0.01%	10	0.01%	0.93%
2021	3,079,366	0.02%	45	0.03%	1.34%	2,510,602	0.02%	30	0.02%	1.11%
2022	759,241	0.00%	33	0.02%	1.40%	120,672	0.00%	9	0.01%	2.11%
2023	379,310	0.00%	28	0.02%	2.15%	261,114	0.00%	11	0.01%	1.99%
2024	742,991	0.00%	49	0.03%	2.08%	577,280	0.00%	27	0.02%	2.08%
2025	20,806,559	0.13%	293	0.19%	2.30%	22,646,882	0.16%	290	0.21%	2.30%
2026	131,657,318	0.84%	1,544	0.98%	2.11%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	286,140,469	1.82%	2,972	1.88%	2.06%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	792,640,655	5.03%	7,470	4.73%	1.92%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	1,111,778,162	7.06%	10,168	6.44%	1.96%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	799,907,878	5.08%	6,917	4.38%	1.62%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	483,610	0.00%	4	0.00%	1.67%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	15,749,999,882	100.00%	157,906	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	15,711,659,028	99.76%	157,585	99.80%	0.87%	13,862,607,211	98.62%	135,929	98.86%	1.05%
Royal Decree	21,986,866	0.14%	194	0.12%	0.00%	13,751,245	0.10%	123	0.09%	0.00%
SBA	15,238,378	0.10%	119	0.08%	0.00%	180,096,724	1.28%	1,441	1.05%	0.01%
Extension	1,115,610	0.01%	8	0.01%	0.00%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13a. Original Loan to Market Value

average: 71.28%	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%	218,737,921	1.39%	4,998	3.17%	0.81%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	419,876,029	2.67%	7,677	4.86%	0.74%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	754,639,816	4.79%	11,372	7.20%	0.71%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,219,229,995	7.74%	15,515	9.83%	0.75%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,125,446,654	13.49%	23,076	14.61%	0.82%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,713,894,561	61.68%	85,031	53.85%	0.91%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,297,954,326	8.24%	10,234	6.48%	0.89%	1,016,656,032	7.23%	7,941	5.78%	1.06%
90.01% - 100.00%	36,150	0.00%	1	0.00%	0.01%					
110.01% - 120.00%	85,389	0.00%	1	0.00%	1.79%					
130.00% >=	99,039	0.00%	1	0.00%	0.00%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13b. Current Loan to Market Value

average: 59.52%	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%	1,409,726,974	8.95%	31,295	19.82%	0.42%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,201,688,499	7.63%	14,924	9.45%	0.52%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,518,814,297	9.64%	15,869	10.05%	0.63%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	1,983,764,044	12.60%	18,471	11.70%	0.79%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	3,499,302,039	22.22%	30,565	19.36%	0.95%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	6,102,811,660	38.75%	46,628	29.53%	1.07%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	33,442,300	0.21%	151	0.10%	1.19%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	142,394	0.00%	1	0.00%	0.52%	443,358	0.00%	3	0.00%	0.68%
110.01% - 120.00%	85,389	0.00%	1	0.00%	1.79%					
130.00% >=	222,287	0.00%	1	0.00%	0.51%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13c. Current Loan to Indexed Market Value

average: 58.12% 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%	1,343,944,029	8.53%	30,048	19.03%	0.54%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	1,208,394,950	7.67%	15,016	9.51%	0.64%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	1,764,556,597	11.20%	18,054	11.43%	0.74%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	2,821,395,168	17.91%	24,937	15.79%	0.78%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	3,862,382,683	24.52%	32,817	20.78%	0.89%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	4,565,894,949	28.99%	35,664	22.59%	1.12%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	175,355,193	1.11%	1,307	0.83%	0.81%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	7,768,637	0.05%	61	0.04%	0.12%	19,106,551	0.14%	160	0.12%	0.38%
110.01% - 120.00%	85,389	0.00%	1	0.00%	1.79%					
130.00% >=	222,287	0.00%	1	0.00%	0.51%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	180,125,507	1.14%	5,070	3.21%	1.26%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,115,461,498	7.08%	22,615	14.32%	1.14%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,099,852,550	13.33%	30,717	19.45%	1.02%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,418,389,229	15.35%	27,732	17.56%	0.94%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,471,203,830	15.69%	23,813	15.08%	0.88%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,902,598,664	12.08%	15,549	9.85%	0.82%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,641,987,348	10.43%	11,956	7.57%	0.77%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	999,147,914	6.34%	6,418	4.06%	0.74%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	828,361,483	5.26%	4,886	3.09%	0.73%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	538,894,879	3.42%	2,857	1.81%	0.70%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	455,999,569	2.90%	2,235	1.42%	0.68%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	260,132,169	1.65%	1,160	0.73%	0.70%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	199,823,293	1.27%	860	0.54%	0.67%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	135,461,448	0.86%	529	0.34%	0.70%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	122,210,962	0.78%	453	0.29%	0.67%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	68,892,154	0.44%	231	0.15%	0.65%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	65,004,801	0.41%	201	0.13%	0.66%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	38,093,581	0.24%	120	0.08%	0.67%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	37,886,088	0.24%	117	0.07%	0.61%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	153,235,476	0.97%	368	0.23%	0.58%	122,635,514	0.87%	297	0.22%	0.73%
more	17,237,439	0.11%	19	0.01%	0.29%	15,900,181	0.11%	19	0.01%	0.66%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	43,980	0.00%	84	0.05%	0.74%					
1,000 - 8,000	6,823,575	0.04%	1,241	0.79%	0.42%					
8,001 - 20,000	69,889,777	0.44%	4,883	3.09%	0.42%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	859,424,445	5.46%	22,757	14.41%	0.75%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	1,994,748,568	12.67%	31,782	20.13%	0.88%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,733,291,222	17.35%	31,326	19.84%	0.87%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,768,745,018	17.58%	24,762	15.68%	0.88%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,169,367,129	13.77%	15,897	10.07%	0.89%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,582,340,424	10.05%	9,794	6.20%	0.89%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	1,113,581,083	7.07%	5,978	3.79%	0.88%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	726,213,566	4.61%	3,432	2.17%	0.88%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	516,095,408	3.28%	2,183	1.38%	0.88%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	353,379,421	2.24%	1,350	0.85%	0.87%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	238,625,464	1.52%	833	0.53%	0.82%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	145,593,495	0.92%	468	0.30%	0.86%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	105,001,017	0.67%	312	0.20%	0.94%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	82,136,178	0.52%	227	0.14%	0.84%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	63,855,231	0.41%	165	0.10%	0.82%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	41,163,133	0.26%	100	0.06%	0.83%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	31,564,795	0.20%	72	0.05%	0.86%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	27,752,919	0.18%	60	0.04%	0.82%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	20,452,592	0.13%	42	0.03%	0.69%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	88,980,908	0.56%	149	0.09%	0.72%	71,165,625	0.51%	118	0.09%	0.85%
more	10,930,536	0.07%	9	0.01%	0.31%	8,441,288	0.06%	7	0.01%	0.64%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	2,214,862,608	14.06%	26,858	17.01%	0.74%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	190,882,477	1.21%	2,357	1.49%	1.00%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	517,092,264	3.28%	4,230	2.68%	1.01%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	1,557,215	0.01%	7	0.00%	1.23%					
Canarias	656,906,728	4.17%	7,391	4.68%	1.06%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	110,116,179	0.70%	1,313	0.83%	0.86%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	369,268,868	2.34%	4,365	2.76%	0.82%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	365,683,371	2.32%	4,532	2.87%	0.84%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,478,486,689	28.43%	37,638	23.84%	0.94%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	1,357,204	0.01%	18	0.01%	0.59%	1,810,656	0.01%	25	0.02%	0.84%
Extremadura	552,238	0.00%	5	0.00%	0.61%					
Galicia	243,183,010	1.54%	3,062	1.94%	0.83%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	24,532,344	0.16%	304	0.19%	1.04%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,828,914,051	30.66%	44,358	28.09%	0.82%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	1,042,844	0.01%	15	0.01%	0.91%	820,879	0.01%	12	0.01%	1.11%
Murcia	246,883,046	1.57%	3,113	1.97%	0.84%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	31,338,433	0.20%	341	0.22%	0.87%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	170,272,766	1.08%	1,799	1.14%	0.77%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	104,403,876	0.66%	1,401	0.89%	0.81%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,192,663,671	7.57%	14,799	9.37%	0.85%	1,114,414,507	7.93%	13,379	9.73%	1.07%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	14,964,119,739	95.01%	150,951	95.60%	0.86%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	785,880,143	4.99%	6,955	4.40%	1.08%	230,136,528	1.64%	1,699	1.24%	1.21%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	1,591,748	0.01%	1	0.09%
2	1,301,930	0.01%	1	0.42%
3	1,260,620	0.01%	1	0.29%
4	1,198,765	0.01%	1	0.49%
5	1,166,834	0.01%	1	0.31%
6	1,166,487	0.01%	1	0.39%
7	1,120,648	0.01%	1	0.51%
8	1,082,912	0.01%	1	0.27%
9	1,040,590	0.01%	1	0.09%
10	956,692	0.01%	1	1.99%
Top 10	11,887,227	0.08%		

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	12,232,750,641	77.67%	120,456	76.28%	0.89%	10,863,004,535	77.28%	104,769	76.28%	1.09%
Employed - Public Sector	1,645,015,584	10.44%	18,034	11.42%	0.75%	1,524,253,118	10.84%	16,198	11.42%	0.97%
Employed - Sector Unknown	43,369,908	0.28%	820	0.52%	0.38%	18,526,738	0.13%	223	0.52%	1.21%
Other	40,411,877	0.26%	583	0.37%	0.51%	39,914,076	0.28%	543	0.37%	0.70%
Pensioner	212,723,974	1.35%	3,322	2.10%	0.96%	193,051,175	1.37%	2,854	2.10%	1.16%
Self-employed	1,349,465,864	8.57%	12,096	7.66%	0.79%	1,223,136,070	8.70%	10,688	7.66%	0.99%
Student	27,678,266	0.18%	300	0.19%	0.66%	18,655,934	0.13%	210	0.19%	0.92%
Unemployed	198,583,766	1.26%	2,295	1.45%	0.81%	175,913,533	1.25%	2,008	1.45%	0.99%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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: 16.36%										
[0% - 10%]	3,969,152,291	25.20%	43,483	27.54%	0.79%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	4,576,033,263	29.05%	43,220	27.37%	0.82%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,171,716,927	20.14%	32,858	20.81%	0.84%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,262,389,898	14.36%	22,868	14.48%	0.90%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,113,021,806	7.07%	10,207	6.46%	1.06%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	418,853,147	2.66%	3,422	2.17%	1.31%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	151,446,519	0.96%	1,158	0.73%	1.49%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	52,961,184	0.34%	370	0.23%	1.54%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	15,790,285	0.10%	110	0.07%	1.49%	13,696,118	0.10%	94	0.07%	1.57%
>50%	18,634,561	0.12%	210	0.13%	1.19%	15,489,509	0.11%	176	0.13%	1.36%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	15,749,999,882	100.00%	157,906	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	15,565,616,495	98.83%	156,323	99.00%	0.86%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2	183,668,049	1.17%	1,574	1.00%	0.01%	143,165,229	1.02%	1,218	0.89%	0.01%
3	715,337	0.00%	9	0.01%	0.00%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	14,216,115,791	90.26%	136,903	86.70%	0.89%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	1,366,177,846	8.67%	18,079	11.45%	0.70%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	167,706,245	1.06%	2,924	1.85%	0.42%	168,480,337	1.20%	2,717	1.98%	0.60%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	15,749,999,882	100.00%	157,906	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	5,030,100,451	31.94%	54,364	34.43%	0.76%	4,540,891,035	32.30%	47,549	34.43%	0.95%
Internet	5,633,904,899	35.77%	53,898	34.13%	0.89%	5,000,304,175	35.57%	46,757	34.13%	1.08%
Office or Branch Network	3,298,712,340	20.94%	32,546	20.61%	0.98%	3,057,955,108	21.75%	29,412	20.61%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	1,787,282,191	11.35%	17,098	10.83%	0.89%	1,457,304,862	10.37%	13,775	10.83%	1.08%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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	973,318,540	6.18%	11,319	7.17%	0.98%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,776,681,342	93.82%	146,587	92.83%	0.86%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	15,749,999,882	100.00%	157,906	100.00%	0.87%	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%[	12,691,149,973	80.58%	133,407	84.49%	0.82%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	2,022,819,921	12.84%	16,232	10.28%	1.03%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	992,479,330	6.30%	7,823	4.95%	1.07%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	3,447,499	0.02%	44	0.03%	0.83%					
[7.50% - 20.00%[	9,086,624	0.06%	102	0.06%	1.21%					
[20.00% - 100.00%[	23,108,377	0.15%	224	0.14%	1.33%					
100.00%	7,908,158	0.05%	74	0.05%	1.18%					
	15,749,999,882	100.00%	157,906	100.00%	0.87%	14,056,455,179	100.00%	137,493	100.00%	1.07%

Weighted average PD: 0.22% Weighted average LGD: 36.41%

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	157,726	0	0	0	15,731,776,860	99.89%	99.88%
30 - 59 Days	76	11,833	3,015	14,848	7,716,750	0.05%	0.05%
60 - 89 Days	31	15,214	3,750	18,963	3,231,450	0.02%	0.02%
90 - 179 Days	47	49,335	10,208	59,544	4,804,686	0.03%	0.03%
180 - 359 Days	26	46,059	12,984	59,043	2,470,136	0.02%	0.02%
	157,906	122,440	29,957	152,398	15,749,999,882	100.00%	100.00%

29. Transaction Parties

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

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