

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

29 September 2025

Description

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	29 December 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%
<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	29-Sep-25	04-Dec-20
Portfolio Cut off date	31-Aug-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)	2.66	44,820.55
Of which Active Outstanding Notional Amount (3)	15,749,999,997.34	14,056,455,179.45
Of which Principal in Arrears	2,718,826.51	0.00
Realised Loss	14,120.58	0.00
Number of Loans	170,630	137,493
Number of Borrowers	169,566	136,884
Average Principal Balance (Loanparts)	92,304.99	102,233.97
Average Principal Balance (Borrowers)	92,884.19	102,688.81
Coupon: Weighted Average	2.78%	1.07%
Minimum	0.00%	0.00%
Maximum	7.61%	4.41%
Weighted Average Original Loan to Market Value	71.57%	70.95%
Weighted Average Loan to Indexed Market Value	48.58%	58.84%
Seasoning (months): Weighted Average	76.37	61.59
Remaining Tenor (months): Weighted Average	296.64	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.22%	1.94%
Weighted Average Spread on Floating Rate Loans	1.01%	1.03%

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

Stop Replenishment Criteria

	<u>Current</u>	<u>Initial</u>
1. Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	0.21%	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

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

2. Product Type

Product Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed	615,411,330	3.91%	6,572	3.85%	2.40%					
Mixta	6,679,331,840	42.41%	62,803	36.81%	2.20%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	8,455,256,827	53.68%	101,255	59.34%	3.26%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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: 2.78%										
0.00% - 0.00%	18,143,581	0.12%	157	0.09%	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%	433,364	0.00%	2	0.00%	0.77%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	1,860,974,947	11.82%	16,167	9.47%	1.33%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,185,787,734	13.88%	22,747	13.33%	1.84%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	1,237,511,925	7.86%	14,652	8.59%	2.32%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	2,568,669,012	16.31%	30,076	17.63%	2.79%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	2,824,831,111	17.94%	28,453	16.68%	3.12%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	2,194,004,156	13.93%	22,708	13.31%	3.39%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	1,357,266,787	8.62%	14,974	8.78%	3.58%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	786,888,528	5.00%	10,017	5.87%	3.88%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	354,122,168	2.25%	4,923	2.89%	4.12%	553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%	247,519,928	1.57%	3,675	2.15%	4.36%	89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	54,834,078	0.35%	946	0.55%	4.60%					
4.76% - 5.00%	32,162,685	0.20%	597	0.35%	4.82%					
5.01% - 5.25%	17,823,655	0.11%	341	0.20%	5.13%					
5.26% - 5.50%	3,448,926	0.02%	79	0.05%	5.39%					
5.51% - 5.75%	2,679,455	0.02%	52	0.03%	5.59%					
5.76% - 6.00%	1,449,897	0.01%	30	0.02%	5.88%					
6.01% - 6.25%	896,491	0.01%	22	0.01%	6.05%					
6.26% - 6.50%	390,737	0.00%	6	0.00%	6.36%					
6.51% - 6.75%	148,043	0.00%	4	0.00%	6.64%					
7.26% - 7.50%	827	0.00%	1	0.00%	7.33%					
7.51% - >	11,961	0.00%	1	0.00%	7.61%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	5,864,851	0.04%	173	0.10%	2.72%	13,138,132	0.09%	251	0.18%	0.37%
2004	49,693,520	0.32%	1,404	0.82%	2.77%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	147,040,881	0.93%	3,878	2.27%	2.79%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	192,501,085	1.22%	4,055	2.38%	2.71%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	322,354,461	2.05%	5,576	3.27%	2.64%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	310,998,218	1.97%	5,036	2.95%	2.65%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	120,657,400	0.77%	1,955	1.15%	3.04%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	180,934,277	1.15%	2,598	1.52%	2.93%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	294,892,517	1.87%	4,082	2.39%	3.00%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	153,326,868	0.97%	2,519	1.48%	3.83%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	92,717,826	0.59%	1,506	0.88%	4.51%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	210,352,495	1.34%	3,366	1.97%	4.19%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	417,426,538	2.65%	5,819	3.41%	3.47%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	704,353,489	4.47%	8,947	5.24%	3.20%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	928,143,166	5.89%	10,749	6.30%	3.05%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	1,551,881,941	9.85%	16,435	9.63%	2.77%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	1,941,153,458	12.32%	19,943	11.69%	2.80%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,450,861,043	9.21%	14,462	8.48%	2.45%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	2,021,320,145	12.83%	18,709	10.96%	2.20%					
2022	1,815,348,408	11.53%	16,419	9.62%	2.29%					
2023	1,556,678,119	9.88%	12,804	7.50%	3.29%					
2024	924,988,417	5.87%	7,544	4.42%	3.05%					
2025	356,510,875	2.26%	2,651	1.55%	2.75%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%

5. Maturity Year

Maturity Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2021						1,274,836	0.01%	111	0.08%	0.58%
2022						8,855,293	0.06%	660	0.48%	0.61%
2023						19,524,532	0.14%	1,081	0.79%	0.63%
2024	20,512	0.00%	1	0.00%	4.80%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	774,561	0.00%	627	0.37%	3.01%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	8,895,908	0.06%	1,623	0.95%	3.00%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	20,169,008	0.13%	1,742	1.02%	2.98%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	33,845,053	0.21%	1,915	1.12%	2.99%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	51,052,529	0.32%	2,257	1.32%	3.01%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	75,913,423	0.48%	2,690	1.58%	2.95%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	95,291,279	0.61%	2,816	1.65%	2.95%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	119,452,334	0.76%	3,047	1.79%	2.86%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	149,067,818	0.95%	3,303	1.94%	2.85%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	173,275,855	1.10%	3,565	2.09%	2.94%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	225,995,580	1.43%	4,368	2.56%	2.89%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	288,558,639	1.83%	4,833	2.83%	2.83%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	303,859,609	1.93%	4,707	2.76%	2.80%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	279,144,125	1.77%	4,077	2.39%	2.90%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	259,022,761	1.64%	3,661	2.15%	3.02%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	279,086,303	1.77%	3,763	2.21%	2.96%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	349,191,080	2.22%	4,332	2.54%	2.90%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	368,615,324	2.34%	4,463	2.62%	2.89%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	446,502,471	2.83%	5,098	2.99%	2.94%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	447,548,644	2.84%	5,046	2.96%	3.04%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	471,370,266	2.99%	5,056	2.96%	2.93%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	743,408,892	4.72%	7,706	4.52%	2.54%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	745,793,160	4.74%	7,504	4.40%	2.64%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	647,064,391	4.11%	6,366	3.73%	3.04%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	690,882,979	4.39%	6,652	3.90%	2.97%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	619,134,988	3.93%	5,664	3.32%	2.77%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	653,682,515	4.15%	5,647	3.31%	2.72%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	604,430,121	3.84%	5,130	3.01%	2.69%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	600,748,249	3.81%	5,000	2.93%	2.91%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	646,842,612	4.11%	5,342	3.13%	2.83%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	630,854,930	4.01%	5,068	2.97%	2.74%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	585,884,392	3.72%	4,847	2.84%	2.75%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	631,396,625	4.01%	5,160	3.02%	2.73%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	718,513,160	4.56%	5,970	3.50%	2.75%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	803,630,874	5.10%	6,630	3.89%	2.71%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	589,588,217	3.74%	4,721	2.77%	2.46%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	563,497,449	3.58%	4,163	2.44%	2.34%					
2062	466,313,152	2.96%	3,432	2.01%	2.31%					
2063	361,680,210	2.30%	2,638	1.55%	3.17%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	220,445,888	1.40%	1,622	0.95%	2.78%					
0.5 - 1	409,766,503	2.60%	3,207	1.88%	2.75%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	1,116,915,843	7.09%	9,197	5.39%	3.26%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	1,626,090,949	10.32%	13,720	8.04%	3.16%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	1,996,849,655	12.68%	18,237	10.69%	2.02%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	1,936,211,694	12.29%	18,240	10.69%	2.30%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,406,008,933	8.93%	14,500	8.50%	2.65%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	1,939,075,785	12.31%	19,831	11.62%	2.74%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	1,297,948,275	8.24%	14,092	8.26%	2.89%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	855,479,609	5.43%	10,252	6.01%	3.10%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	645,996,784	4.10%	8,459	4.96%	3.23%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,299,210,080	14.60%	39,273	23.02%	3.15%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	545,543	0.00%	36	0.02%	2.84%	22,090	0.00%	1	0.00%	1.49%
6 - 10	33,688,672	0.21%	933	0.55%	3.38%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	390,714,623	2.48%	8,190	4.80%	2.80%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	933,445,597	5.93%	15,803	9.26%	2.88%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	2,574,255,712	16.34%	32,605	19.11%	2.78%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,067,202,315	25.82%	45,659	26.76%	2.82%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	2,999,201,100	19.04%	27,127	15.90%	2.79%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,750,946,435	30.16%	40,277	23.60%	2.72%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%

8. Remaining Tenor

average: 24.72 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	4,567,034	0.03%	1,553	0.91%	2.96%	427,186	0.00%	40	0.03%	0.52%
1 - 2	14,668,474	0.09%	1,628	0.95%	3.00%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	28,441,234	0.18%	1,907	1.12%	2.96%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	43,867,916	0.28%	2,093	1.23%	3.01%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	62,908,818	0.40%	2,449	1.44%	2.97%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	91,549,102	0.58%	2,914	1.71%	2.94%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	106,501,595	0.68%	2,852	1.67%	2.90%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	137,422,944	0.87%	3,234	1.90%	2.82%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	163,396,987	1.04%	3,461	2.03%	2.91%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	196,531,782	1.25%	3,909	2.29%	2.92%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	270,041,016	1.71%	4,832	2.83%	2.86%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	308,625,483	1.96%	4,846	2.84%	2.78%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	288,779,178	1.83%	4,298	2.52%	2.88%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	261,782,567	1.66%	3,764	2.21%	2.98%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	257,513,569	1.64%	3,560	2.09%	2.99%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	330,728,323	2.10%	4,241	2.49%	2.94%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	351,798,156	2.23%	4,302	2.52%	2.85%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	427,266,251	2.71%	4,932	2.89%	2.93%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	454,513,064	2.89%	5,177	3.03%	2.99%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	433,879,790	2.75%	4,778	2.80%	3.02%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	649,811,549	4.13%	6,814	3.99%	2.69%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	775,748,745	4.93%	7,881	4.62%	2.46%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	644,684,291	4.09%	6,439	3.77%	3.02%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	689,003,997	4.37%	6,681	3.92%	2.98%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	638,882,819	4.06%	6,004	3.52%	2.88%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	645,798,724	4.10%	5,691	3.34%	2.74%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	623,191,077	3.96%	5,319	3.12%	2.62%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	591,941,748	3.76%	4,951	2.90%	2.87%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	647,285,689	4.11%	5,347	3.13%	2.88%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	666,621,619	4.23%	5,364	3.14%	2.77%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	4,942,221,456	31.38%	39,406	23.09%	2.65%	5,198,639,048	36.98%	38,870	28.27%	1.20%
Matured *	24,997	0.00%	3	0.00%	4.48%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	6,679,331,840	42.41%	62,803	36.81%	2.20%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	8,455,256,827	53.68%	101,255	59.34%	3.26%	11,574,908,234	82.35%	114,550	83.31%	0.88%
Fixed	615,411,330	3.91%	6,572	3.85%	2.40%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	8,455,256,827	53.68%	101,255	59.34%	3.26%	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	11,470,082	0.07%	176	0.10%	2.42%	22,646,882	0.16%	290	0.21%	2.30%
2026	194,629,458	1.24%	1,994	1.17%	2.69%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	385,187,299	2.45%	3,765	2.21%	2.44%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	785,285,792	4.99%	7,931	4.65%	2.22%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	1,154,542,256	7.33%	11,416	6.69%	2.23%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	861,370,922	5.47%	8,453	4.95%	1.76%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	978,816,784	6.21%	8,961	5.25%	1.49%					
2032	1,132,911,588	7.19%	10,109	5.92%	1.76%					
2033	561,987,384	3.57%	4,892	2.87%	3.48%					
2034	234,416,287	1.49%	2,005	1.18%	3.27%					
>2034	378,713,988	2.40%	3,101	1.82%	3.20%					
Fixed	615,411,330	3.91%	6,572	3.85%	2.40%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%

12. Payment Holidays

Payment Holidays	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
None	15,736,556,660	99.91%	170,521	99.94%	2.78%	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	13,443,337	0.09%	109	0.06%	0.00%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13a. Original Loan to Market Value

average: 71.57%	Current Period					Issue Date				
	Original Loan to Market Value (%)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
<= 30.00%	221,084,746	1.40%	4,988	2.92%	3.02%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	394,265,643	2.50%	7,433	4.36%	2.92%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	695,996,630	4.42%	11,141	6.53%	2.90%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,125,514,111	7.15%	15,379	9.01%	2.85%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,069,410,726	13.14%	24,515	14.37%	2.81%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,935,924,113	63.09%	95,543	55.99%	2.77%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,305,998,639	8.29%	11,612	6.81%	2.62%	1,016,656,032	7.23%	7,941	5.78%	1.06%
90.01% - 100.00%	98,997	0.00%	2	0.00%	3.56%					
100.01% - 110.00%	78,544	0.00%	1	0.00%	4.90%					
unknown	1,627,850	0.01%	16	0.01%	0.08%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13b. Current Loan to Market Value

average: 59.27%	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%	1,441,336,719	9.15%	36,222	21.23%	2.90%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,099,008,162	6.98%	14,709	8.62%	2.92%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,444,309,743	9.17%	16,442	9.64%	2.91%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	2,154,576,569	13.68%	22,641	13.27%	2.88%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	4,932,337,059	31.32%	44,837	26.28%	2.70%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	4,494,430,235	28.54%	34,521	20.23%	2.70%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	138,639,705	0.88%	920	0.54%	2.94%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	20,297,967	0.13%	140	0.08%	3.39%	443,358	0.00%	3	0.00%	0.68%
100.01% - 110.00%	6,893,692	0.04%	50	0.03%	3.51%					
110.01% - 120.00%	2,924,009	0.02%	24	0.01%	3.35%					
120.01% - 130.00%	1,617,399	0.01%	10	0.01%	3.49%					
130.00% >=	12,000,888	0.08%	98	0.06%	2.95%					
unknown	1,627,850	0.01%	16	0.01%	0.08%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13c. Current Loan to Indexed Market Value

average: 48.58% 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%	2,213,878,995	14.06%	46,316	27.14%	2.96%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	1,997,611,202	12.68%	22,826	13.38%	2.96%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	3,359,436,732	21.33%	32,920	19.29%	2.77%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	4,704,299,039	29.87%	40,657	23.83%	2.58%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	2,668,990,991	16.95%	21,536	12.62%	2.84%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	725,250,570	4.60%	5,796	3.40%	2.85%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	64,977,740	0.41%	444	0.26%	2.77%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	1,935,831	0.01%	18	0.01%	3.29%	19,106,551	0.14%	160	0.12%	0.38%
100.01% - 110.00%	367,168	0.00%	3	0.00%	3.43%					
110.01% - 120.00%	658,529	0.00%	4	0.00%	3.43%					
120.01% - 130.00%	621,792	0.00%	5	0.00%	3.67%					
130.00% >=	10,343,558	0.07%	89	0.05%	2.88%					
unknown	1,627,850	0.01%	16	0.01%	0.08%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	185,308,463	1.18%	5,691	3.34%	3.01%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,237,904,359	7.86%	26,450	15.50%	2.94%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,280,451,496	14.48%	34,783	20.39%	2.89%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,692,003,963	17.09%	31,691	18.57%	2.83%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,618,500,441	16.63%	25,953	15.21%	2.78%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,887,080,749	11.98%	15,981	9.37%	2.75%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,505,658,142	9.56%	11,405	6.68%	2.70%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	942,221,876	5.98%	6,261	3.67%	2.67%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	726,942,651	4.62%	4,473	2.62%	2.68%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	462,177,365	2.93%	2,584	1.51%	2.65%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	369,053,488	2.34%	1,945	1.14%	2.64%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	211,723,120	1.34%	1,014	0.59%	2.57%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	163,514,505	1.04%	739	0.43%	2.58%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	109,459,362	0.69%	452	0.26%	2.60%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	91,855,153	0.58%	366	0.21%	2.67%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	49,176,803	0.31%	188	0.11%	2.51%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	46,666,128	0.30%	160	0.09%	2.64%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	29,376,092	0.19%	104	0.06%	2.54%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	36,956,403	0.23%	113	0.07%	2.60%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	99,732,649	0.63%	271	0.16%	2.54%	122,635,514	0.87%	297	0.22%	0.73%
more	4,236,790	0.03%	6	0.00%	2.89%	15,900,181	0.11%	19	0.01%	0.66%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	226,133	0.00%	513	0.30%	3.14%					
1,000 - 8,000	13,284,171	0.08%	2,937	1.72%	3.02%					
8,001 - 20,000	88,091,879	0.56%	6,126	3.59%	3.02%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	1,060,428,804	6.73%	28,215	16.54%	2.97%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	2,258,734,459	14.34%	36,102	21.16%	2.91%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,940,567,935	18.67%	33,722	19.76%	2.85%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,803,405,335	17.80%	25,126	14.73%	2.78%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,161,965,662	13.73%	15,859	9.29%	2.73%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,456,944,087	9.25%	9,023	5.29%	2.70%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	968,520,139	6.15%	5,192	3.04%	2.65%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	654,282,211	4.15%	3,091	1.81%	2.63%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	426,090,037	2.71%	1,802	1.06%	2.61%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	273,971,697	1.74%	1,048	0.61%	2.58%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	182,178,527	1.16%	637	0.37%	2.58%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	130,232,083	0.83%	418	0.24%	2.51%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	81,124,891	0.52%	241	0.14%	2.58%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	61,448,087	0.39%	170	0.10%	2.60%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	41,386,293	0.26%	107	0.06%	2.44%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	30,045,776	0.19%	73	0.04%	2.66%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	22,719,483	0.14%	52	0.03%	2.59%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	21,170,608	0.13%	46	0.03%	2.44%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	16,559,910	0.11%	34	0.02%	2.52%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	54,504,353	0.35%	94	0.06%	2.51%	71,165,625	0.51%	118	0.09%	0.85%
more	2,117,438	0.01%	2	0.00%	3.09%	8,441,288	0.06%	7	0.01%	0.64%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	1,986,421,506	12.61%	26,475	15.52%	2.95%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	241,162,459	1.53%	3,118	1.83%	2.71%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	578,408,314	3.67%	4,944	2.90%	2.67%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	1,384,616	0.01%	9	0.01%	2.93%					
Canarias	719,415,339	4.57%	8,777	5.14%	2.69%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	109,625,336	0.70%	1,464	0.86%	2.91%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	468,535,941	2.97%	5,664	3.32%	2.86%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	339,488,395	2.16%	4,696	2.75%	2.96%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,576,799,934	29.06%	41,915	24.56%	2.66%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	1,036,876	0.01%	14	0.01%	3.09%	1,810,656	0.01%	25	0.02%	0.84%
Extremadura	118,093	0.00%	1	0.00%	3.25%					
Galicia	246,840,149	1.57%	3,345	1.96%	2.89%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	44,225,347	0.28%	544	0.32%	2.62%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,543,728,252	28.85%	44,746	26.22%	2.81%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	1,139,652	0.01%	17	0.01%	2.63%	820,879	0.01%	12	0.01%	1.11%
Murcia	267,776,065	1.70%	3,745	2.19%	2.79%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	40,026,503	0.25%	436	0.26%	2.71%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	160,333,411	1.02%	1,846	1.08%	2.81%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	101,709,780	0.65%	1,520	0.89%	2.89%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,321,824,029	8.39%	17,354	10.17%	2.84%	1,114,414,507	7.93%	13,379	9.73%	1.07%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%

17. Borrower Nationality

Country	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Spain	15,010,017,187	95.30%	163,472	95.80%	2.78%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	739,982,811	4.70%	7,158	4.20%	2.71%	230,136,528	1.64%	1,699	1.24%	1.21%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	1,077,155	0.01%	1	2.80%
2	1,040,283	0.01%	1	3.40%
3	908,025	0.01%	1	1.95%
4	814,447	0.01%	1	2.05%
5	761,835	0.00%	1	3.37%
6	748,690	0.00%	2	3.18%
7	735,058	0.00%	1	2.53%
8	732,811	0.00%	1	3.17%
9	716,261	0.00%	1	2.80%
10	709,676	0.00%	1	2.70%
Top 10	8,244,241	0.05%		

19. Employment Type

Employment Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Employed - Private Sector	14,410,968,377	91.50%	154,223	90.38%	2.78%	10,863,004,535	77.28%	104,769	76.20%	1.09%
Employed - Public Sector	6,655,463	0.04%	68	0.04%	2.77%	1,524,253,118	10.84%	16,198	11.78%	0.97%
Employed - Sector Unknown	11,312,472	0.07%	292	0.17%	3.02%	18,526,738	0.13%	223	0.16%	1.21%
Other	32,985,151	0.21%	470	0.28%	2.82%	39,914,076	0.28%	543	0.39%	0.70%
Pensioner	262,105,450	1.66%	4,613	2.70%	2.98%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	762,943,998	4.84%	7,745	4.54%	2.78%	1,223,136,070	8.70%	10,688	7.77%	0.99%
Student	27,716,238	0.18%	331	0.19%	2.78%	18,655,934	0.13%	210	0.15%	0.92%
Unemployed	235,312,850	1.49%	2,888	1.69%	2.80%	175,913,533	1.25%	2,008	1.46%	0.99%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%

20. Payment to Income

Payment to Income	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
average: 19.77%										
[0% - 10%]	2,334,572,545	14.82%	31,890	18.69%	2.61%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	3,684,700,052	23.39%	38,880	22.79%	2.72%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,096,546,319	19.66%	32,730	19.18%	2.77%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,344,018,300	14.88%	26,287	15.41%	2.77%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,892,517,970	12.02%	20,002	11.72%	2.84%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	1,267,881,061	8.05%	11,874	6.96%	2.95%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	655,375,309	4.16%	5,410	3.17%	3.04%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	284,090,652	1.80%	2,132	1.25%	3.15%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	109,104,159	0.69%	770	0.45%	3.23%	13,696,118	0.10%	94	0.07%	1.57%
>50%	81,193,629	0.52%	655	0.38%	3.12%	15,489,509	0.11%	176	0.13%	1.36%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	15,541,742,604	98.68%	168,517	98.76%	2.74%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2+	208,257,393	1.32%	2,113	1.24%	0.04%	143,165,229	1.02%	1,218	0.89%	0.01%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	13,396,885,530	85.06%	142,191	83.33%	2.77%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	2,206,132,499	14.01%	25,623	15.02%	2.85%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	146,981,968	0.93%	2,816	1.65%	2.89%	168,480,337	1.20%	2,717	1.98%	0.60%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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
	2,716,429	0.02%	31	0.02%	1.17%					
1st home	15,747,283,568	99.98%	170,599	99.98%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	4,551,372,228	28.90%	53,695	31.47%	2.75%	4,540,891,035	32.30%	47,549	34.58%	0.95%
Internet	5,542,508,274	35.19%	57,614	33.77%	2.77%	5,000,304,175	35.57%	46,757	34.01%	1.08%
Office or Branch Network	2,933,749,728	18.63%	32,943	19.31%	2.89%	3,057,955,108	21.75%	29,412	21.39%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,722,369,767	17.28%	26,378	15.46%	2.72%	1,457,304,862	10.37%	13,775	10.02%	1.08%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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	955,972,525	6.07%	12,245	7.18%	2.88%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,794,027,473	93.93%	158,385	92.82%	2.77%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	15,749,999,997	100.00%	170,630	100.00%	2.78%	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%[	13,776,630,042	87.47%	153,465	89.94%	2.76%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	1,189,134,813	7.55%	10,144	5.95%	2.88%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	571,108,317	3.63%	4,934	2.89%	2.95%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	22,780,975	0.14%	236	0.14%	3.28%					
[7.50% - 20.00%[	30,483,866	0.19%	306	0.18%	3.16%					
[20.00% - 100.00%[	73,708,139	0.47%	713	0.42%	3.23%					
100.00%	86,153,845	0.55%	832	0.49%	2.65%					
	15,749,999,997	100.00%	170,630	100.00%	2.78%	14,056,455,179	100.00%	137,493	100.00%	1.07%

Weighted average PD: 0.82% Weighted average LGD: 31.96%

28. Arrears

Days Past Due	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt
No Arrear	169,520	0	0	0	15,636,097,114	99.35%	99.28%
30 - 59 Days	193	26,568	19,560	46,128	19,126,831	0.11%	0.12%
60 - 89 Days	68	30,464	12,887	43,351	6,724,837	0.04%	0.04%
90 - 179 Days	137	109,442	58,051	167,493	14,194,514	0.08%	0.09%
180 - 365 Days	185	324,373	234,161	558,534	18,831,593	0.11%	0.12%
Defaulted (>12M)	527	2,227,980	1,810,887	4,038,867	55,025,108	0.31%	0.35%
	170,630	2,718,827	2,135,546	4,854,373	15,749,999,997	100.00%	100.00%

29. Transaction Parties

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

ING Bank N.V., Sucursal en España

Calle Via de los Poblados, 1F
28033 Madrid
Spain

Arranger

ING Bank N.V

Bijlmerdreef 106
1102 CT Amsterdam
The Netherlands

Auditor of the Fund

KPMG

Paseo de la Castellana, 259C
28046 Madrid
Spain

Management Company

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

Calla Orense, 58
28020 Madrid
Spain

Verification Agent (STS)

Prime Collateralised Securities (EU)

4, Place de l'Opéra
75002 Paris
France

Legal Adviser

Cuatrecasas, Gonçalves Pereira S.L.P.

Paseo de Gracia, 111
08008 Barcelona
Spain

Rating Agency

DBRS Ratings GMBH

Neue Mainzer Straße 75
60311 Frankfurt am Main
Germany

Rating Agency

Fitch Ratings España, S.A.U.

Avenida Diagonal, 601
P.2 Barcelona 08028
Spain

Paying Agent, Swap Counterparty

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

ING Bank N.V., Sucursal en España

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