

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

28 July 2023

Description

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	28 September 2023

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-Jul-23	04-Dec-20
Portfolio Cut off date	30-Jun-23	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)	1,166,875,534.56	44,820.55
Of which Realised Loss (3)	0.00	0.00
Of which Active Outstanding Notional Amount (4)	14,583,124,465.44	14,056,455,179.45
Of which Principal in Arrears	1,018,370.18	0.00
Number of Loans	155,831	137,493
Number of Borrowers	154,855	136,884
Average Principal Balance (Loanparts)	93,582.95	102,233.97
Average Principal Balance (Borrowers)	94,172.77	102,688.81
Coupon: Weighted Average	3.70%	1.07%
Minimum	0.00%	0.00%
Maximum	8.25%	4.41%
Weighted Average Original Loan to Market Value	71.56%	70.95%
Weighted Average Loan to Indexed Market Value	52.45%	58.84%
Seasoning (months): Weighted Average	74.47	61.59
Remaining Tenor (months): Weighted Average	304.75	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	1.86%	1.94%
Weighted Average Spread on Floating Rate Loans	1.02%	1.03%

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

Stop Replenishment Criteria

	Current	Initial
1. Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	0.19%	0.00%
2. Aggregate realised losses related to Defaulted Receivables > 0.75%	0.00%	0.00%
3. Outstanding Balance of the Receivables < 13.5 bln	14.6	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	3,016,829,426	20.69%	30,203	19.38%	1.86%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	11,566,295,039	79.31%	125,628	80.62%	4.18%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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%	8,026,854	0.06%	76	0.05%	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%	181,723,949	1.25%	1,398	0.90%	0.94%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	911,674,061	6.25%	7,172	4.60%	1.43%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,177,063,474	14.93%	21,293	13.66%	1.85%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	380,479,344	2.61%	4,568	2.93%	2.27%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	104,911,793	0.72%	1,370	0.88%	2.72%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	187,470,559	1.29%	2,572	1.65%	3.16%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	530,463,566	3.64%	8,485	5.45%	3.38%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	380,427,912	2.61%	4,212	2.70%	3.66%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	2,202,895,005	15.11%	23,594	15.14%	3.91%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	1,196,564,474	8.21%	14,780	9.48%	4.14%	553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%	1,413,876,974	9.70%	13,690	8.79%	4.37%	89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	3,099,741,720	21.26%	30,249	19.41%	4.64%					
4.76% - 5.00%	636,834,257	4.37%	6,966	4.47%	4.88%					
5.01% - 5.25%	552,024,208	3.79%	6,607	4.24%	5.12%					
5.26% - 5.50%	250,368,094	1.72%	3,199	2.05%	5.37%					
5.51% - 5.75%	255,515,328	1.75%	3,731	2.39%	5.60%					
5.76% - 6.00%	37,713,703	0.26%	611	0.39%	5.89%					
6.01% - 6.25%	41,621,161	0.29%	672	0.43%	6.09%					
6.26% - 6.50%	22,606,261	0.16%	369	0.24%	6.39%					
6.51% - 6.75%	4,071,989	0.03%	89	0.06%	6.64%					
6.76% - 7.00%	1,803,577	0.01%	38	0.02%	6.86%					
7.01% - 7.25%	3,816,521	0.03%	60	0.04%	7.16%					
7.26% - 7.50%	770,235	0.01%	17	0.01%	7.34%					
7.51% - >	659,448	0.00%	13	0.01%	7.75%					
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	9,477,352	0.06%	238	0.15%	3.81%	13,138,132	0.09%	251	0.18%	0.37%
2004	76,897,712	0.53%	1,971	1.26%	3.88%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	222,759,301	1.53%	5,023	3.22%	3.87%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	285,335,677	1.96%	5,103	3.27%	3.79%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	458,820,608	3.15%	6,892	4.42%	3.72%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	434,343,804	2.98%	6,228	4.00%	3.70%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	173,409,099	1.19%	2,532	1.62%	4.11%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	260,563,941	1.79%	3,319	2.13%	3.94%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	428,490,172	2.94%	5,202	3.34%	4.06%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	250,691,243	1.72%	3,503	2.25%	4.88%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	150,246,838	1.03%	2,174	1.40%	5.58%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	343,631,921	2.36%	4,836	3.10%	5.25%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	626,922,853	4.30%	7,732	4.96%	4.52%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	1,021,860,995	7.01%	11,495	7.38%	4.18%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	1,284,626,196	8.81%	13,228	8.49%	3.96%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	2,027,298,868	13.90%	19,420	12.46%	3.51%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	2,499,884,290	17.14%	23,284	14.94%	3.51%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,834,679,817	12.58%	16,450	10.56%	3.12%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	1,167,257,398	8.00%	9,442	6.06%	4.24%					
2022	724,671,341	4.97%	5,660	3.63%	2.47%					
2023	301,255,042	2.07%	2,099	1.35%	1.57%					
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	1,081,207	0.01%	658	0.42%	4.19%	19,524,532	0.14%	1,081	0.79%	0.63%
2024	8,609,195	0.06%	1,292	0.83%	4.12%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	22,389,895	0.15%	1,826	1.17%	4.10%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	35,521,913	0.24%	1,992	1.28%	4.03%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	46,609,943	0.32%	1,940	1.24%	4.00%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	60,598,924	0.42%	2,079	1.33%	3.99%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	84,346,565	0.58%	2,466	1.58%	4.03%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	115,332,903	0.79%	2,917	1.87%	3.96%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	139,886,580	0.96%	3,105	1.99%	3.87%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	155,948,429	1.07%	3,082	1.98%	3.84%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	179,365,399	1.23%	3,294	2.11%	3.84%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	212,209,149	1.46%	3,670	2.36%	3.91%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	287,803,467	1.97%	4,691	3.01%	3.82%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	338,969,363	2.32%	4,905	3.15%	3.92%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	353,029,038	2.42%	4,708	3.02%	3.81%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	325,389,139	2.23%	4,181	2.68%	3.74%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	275,192,127	1.89%	3,532	2.27%	3.92%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	315,064,455	2.16%	3,767	2.42%	3.90%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	376,054,060	2.58%	4,194	2.69%	3.99%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	390,474,498	2.68%	4,218	2.71%	3.88%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	488,227,190	3.35%	5,114	3.28%	3.77%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	478,980,940	3.28%	5,035	3.23%	3.95%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	499,242,497	3.42%	5,043	3.24%	3.90%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	552,199,461	3.79%	5,306	3.40%	3.94%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	523,342,279	3.59%	4,848	3.11%	3.77%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	562,857,380	3.86%	5,125	3.29%	3.61%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	648,210,165	4.44%	5,832	3.74%	3.67%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	624,161,471	4.28%	5,333	3.42%	3.58%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	609,757,103	4.18%	4,992	3.20%	3.88%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	508,707,066	3.49%	4,120	2.64%	3.61%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	502,954,638	3.45%	4,026	2.58%	3.58%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	537,085,667	3.68%	4,339	2.78%	3.68%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	491,034,871	3.37%	3,959	2.54%	3.66%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	555,586,344	3.81%	4,432	2.84%	3.76%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	591,390,008	4.06%	4,727	3.03%	3.64%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	720,272,038	4.94%	5,867	3.76%	3.54%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	834,655,168	5.72%	6,734	4.32%	3.42%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	560,139,445	3.84%	4,387	2.82%	3.08%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	337,798,727	2.32%	2,430	1.56%	3.83%					
2062	160,699,406	1.10%	1,177	0.76%	2.74%					
2063	71,946,351	0.49%	488	0.31%	1.56%					
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	301,255,042	2.07%	2,099	1.35%	1.57%					
0.5 - 1	436,541,524	2.99%	3,348	2.15%	1.55%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	792,697,152	5.44%	6,339	4.07%	4.16%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	1,715,943,715	11.77%	14,594	9.37%	3.48%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	2,037,892,873	13.97%	18,969	12.17%	3.44%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	2,356,689,636	16.16%	22,066	14.16%	3.39%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,571,543,298	10.78%	15,533	9.97%	3.78%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	1,153,527,679	7.91%	12,443	7.98%	4.08%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	881,370,767	6.04%	10,348	6.64%	4.28%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	430,361,232	2.95%	5,638	3.62%	5.00%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	249,750,571	1.71%	3,663	2.35%	5.43%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,655,550,975	18.21%	40,791	26.18%	3.99%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	221,518	0.00%	12	0.01%	3.96%	22,090	0.00%	1	0.00%	1.49%
6 - 10	41,273,880	0.28%	1,100	0.71%	4.19%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	316,541,021	2.17%	6,712	4.31%	3.49%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	854,016,345	5.86%	15,317	9.83%	3.68%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	1,798,535,557	12.33%	24,089	15.46%	3.75%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,022,407,416	27.58%	44,719	28.70%	3.75%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	2,960,550,451	20.30%	25,938	16.64%	3.74%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,589,578,277	31.47%	37,944	24.35%	3.62%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	3,060,047	0.02%	1,103	0.71%	4.16%	427,186	0.00%	40	0.03%	0.52%
1 - 2	13,816,220	0.09%	1,524	0.98%	4.09%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	28,845,050	0.20%	1,996	1.28%	4.06%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	39,241,245	0.27%	1,934	1.24%	4.03%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	51,581,687	0.35%	1,979	1.27%	3.99%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	68,872,063	0.47%	2,188	1.40%	4.02%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	95,346,850	0.65%	2,621	1.68%	3.97%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	129,721,506	0.89%	3,138	2.01%	3.93%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	146,597,346	1.01%	3,057	1.96%	3.84%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	161,281,947	1.11%	3,101	1.99%	3.86%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	192,726,201	1.32%	3,462	2.22%	3.85%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	236,671,117	1.62%	3,980	2.55%	3.88%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	322,427,485	2.21%	5,066	3.25%	3.85%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	355,864,474	2.44%	4,840	3.11%	3.87%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	336,759,989	2.31%	4,431	2.84%	3.78%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	303,645,190	2.08%	3,940	2.53%	3.80%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	271,522,822	1.86%	3,368	2.16%	3.95%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	355,190,425	2.44%	4,156	2.67%	3.92%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	362,080,007	2.48%	3,976	2.55%	3.97%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	447,018,033	3.07%	4,721	3.03%	3.78%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	497,023,126	3.41%	5,236	3.36%	3.84%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	461,457,789	3.16%	4,795	3.08%	3.98%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	551,335,172	3.78%	5,436	3.49%	3.87%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	527,807,450	3.62%	5,005	3.21%	3.93%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	535,346,115	3.67%	4,880	3.13%	3.64%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	614,766,963	4.22%	5,605	3.60%	3.61%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	613,070,720	4.20%	5,421	3.48%	3.69%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	652,079,544	4.47%	5,425	3.48%	3.66%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	541,703,814	3.71%	4,432	2.84%	3.90%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	524,121,629	3.59%	4,206	2.70%	3.44%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	5,142,142,439	35.26%	40,809	26.19%	3.51%	5,198,639,048	36.98%	38,870	28.27%	1.20%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	3,016,829,426	20.69%	30,203	19.38%	1.86%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	11,566,295,039	79.31%	125,628	80.62%	4.18%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	11,566,295,039	79.31%	125,628	80.62%	4.18%	11,574,908,234	82.35%	114,550	83.31%	0.88%
2020						904,915	0.01%	10	0.01%	0.93%
2021						2,510,602	0.02%	30	0.02%	1.11%
2022						120,672	0.00%	9	0.01%	2.11%
2023	1,396,025	0.01%	35	0.02%	4.74%	261,114	0.00%	11	0.01%	1.99%
2024	346,027	0.00%	49	0.03%	2.17%	577,280	0.00%	27	0.02%	2.08%
2025	15,715,838	0.11%	268	0.17%	2.30%	22,646,882	0.16%	290	0.21%	2.30%
2026	100,620,408	0.69%	1,363	0.87%	2.12%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	233,944,336	1.60%	2,709	1.74%	2.06%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	678,869,338	4.66%	6,915	4.44%	1.92%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	992,237,668	6.80%	9,707	6.23%	1.97%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	866,047,343	5.94%	8,053	5.17%	1.64%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	126,591,144	0.87%	1,096	0.70%	1.61%					
2032	444,952	0.00%	4	0.00%	1.66%					
2033	616,347	0.00%	4	0.00%	2.01%					
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	14,583,124,465	100.00%	155,831	100.00%	3.70%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	14,566,336,139	99.88%	155,704	99.92%	3.70%	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	16,788,326	0.12%	127	0.08%	0.00%					
	14,583,124,465	100.00%	155,831	100.00%	3.70%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13a. Original Loan to Market Value

average: 71.56% 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%	188,475,479	1.29%	4,575	2.94%	3.90%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	358,084,890	2.46%	7,039	4.52%	3.79%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	664,113,561	4.55%	10,725	6.88%	3.80%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,088,630,050	7.46%	14,831	9.52%	3.79%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	1,946,055,884	13.34%	22,693	14.56%	3.73%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,089,531,888	62.33%	85,324	54.75%	3.68%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,248,232,714	8.56%	10,644	6.83%	3.60%	1,016,656,032	7.23%	7,941	5.78%	1.06%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13b. Current Loan to Market Value

average: 58.34% 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%	1,410,699,225	9.67%	34,352	22.04%	3.93%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,113,140,245	7.63%	14,551	9.34%	3.90%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,403,868,523	9.63%	15,303	9.82%	3.91%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	1,900,166,178	13.03%	18,929	12.15%	3.91%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	4,001,806,976	27.44%	36,114	23.18%	3.81%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	4,728,896,235	32.43%	36,477	23.41%	3.34%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	23,764,409	0.16%	102	0.07%	3.37%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	196,937	0.00%	1	0.00%	4.48%	443,358	0.00%	3	0.00%	0.68%
100.01% - 110.00%	465,897	0.00%	1	0.00%	4.07%					
130.00% >=	119,842	0.00%	1	0.00%	5.13%					
	14,583,124,465	100.00%	155,831	100.00%	3.70%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13c. Current Loan to Indexed Market Value

average: 52.45%	Current Period					Issue Date				
	Current Loan to Indexed 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%	1,676,616,415	11.50%	37,709	24.20%	4.01%	1,152,363,587	8.21%	24,052	17.51%	0.77%
30.01% - 40.00%	1,431,891,885	9.82%	17,156	11.01%	4.01%	1,060,151,680	7.55%	12,915	9.40%	0.86%
40.01% - 50.00%	2,233,416,600	15.32%	22,356	14.35%	3.99%	1,521,645,307	10.84%	15,498	11.28%	0.97%
50.01% - 60.00%	3,367,675,949	23.09%	30,711	19.71%	3.74%	2,508,754,086	17.87%	21,656	15.77%	1.02%
60.01% - 70.00%	4,565,438,833	31.31%	37,685	24.18%	3.50%	3,216,021,266	22.91%	26,877	19.57%	1.07%
70.01% - 80.00%	1,298,431,015	8.90%	10,158	6.52%	3.06%	4,169,121,210	29.70%	33,030	24.05%	1.25%
80.01% - 90.00%	9,533,927	0.07%	55	0.04%	3.25%	409,291,492	2.92%	3,305	2.41%	1.37%
130.00% >=	119,842	0.00%	1	0.00%	5.13%					
	14,583,124,465	100.00%	155,831	100.00%	3.70%	14,037,348,629	100.00%	137,333	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	168,431,431	1.15%	5,085	3.26%	3.75%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,079,885,217	7.41%	23,042	14.79%	3.69%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,033,062,778	13.94%	30,982	19.88%	3.71%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,363,031,334	16.20%	28,109	18.04%	3.71%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,339,242,750	16.04%	23,523	15.10%	3.69%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,770,958,294	12.14%	15,112	9.70%	3.69%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,455,093,002	9.98%	11,171	7.17%	3.71%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	912,536,979	6.26%	6,107	3.92%	3.69%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	724,997,554	4.97%	4,496	2.89%	3.70%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	470,257,185	3.22%	2,628	1.69%	3.68%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	379,796,587	2.60%	2,008	1.29%	3.72%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	219,711,392	1.51%	1,045	0.67%	3.63%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	164,153,316	1.13%	758	0.49%	3.73%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	113,804,707	0.78%	475	0.30%	3.61%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	94,866,768	0.65%	380	0.24%	3.68%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	57,859,605	0.40%	209	0.13%	3.69%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	49,315,699	0.34%	168	0.11%	3.82%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	30,015,079	0.21%	106	0.07%	3.74%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	34,569,850	0.24%	115	0.07%	3.73%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	114,200,039	0.78%	303	0.19%	3.62%	122,635,514	0.87%	297	0.22%	0.73%
more	7,334,901	0.05%	9	0.01%	4.05%	15,900,181	0.11%	19	0.01%	0.66%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	216,953	0.00%	438	0.28%	4.19%					
1,000 - 8,000	11,426,445	0.08%	2,357	1.51%	4.06%					
8,001 - 20,000	80,944,520	0.56%	5,728	3.68%	4.10%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	953,653,503	6.54%	25,448	16.33%	3.94%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	2,032,550,370	13.94%	32,440	20.82%	3.80%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,684,625,950	18.41%	30,775	19.75%	3.77%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,576,548,367	17.67%	23,091	14.82%	3.68%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	1,950,684,711	13.38%	14,290	9.17%	3.61%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,386,325,600	9.51%	8,595	5.52%	3.62%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	922,956,715	6.33%	4,952	3.18%	3.62%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	620,427,392	4.25%	2,932	1.88%	3.59%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	434,372,180	2.98%	1,838	1.18%	3.58%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	290,433,043	1.99%	1,111	0.71%	3.63%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	181,983,508	1.25%	635	0.41%	3.54%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	110,628,316	0.76%	355	0.23%	3.38%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	85,501,526	0.59%	254	0.16%	3.55%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	61,232,866	0.42%	169	0.11%	3.62%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	45,259,909	0.31%	117	0.08%	3.50%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	27,562,313	0.19%	67	0.04%	3.39%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	23,093,223	0.16%	53	0.03%	3.78%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	19,882,580	0.14%	43	0.03%	3.62%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	20,442,570	0.14%	42	0.03%	3.63%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	57,604,728	0.40%	97	0.06%	3.42%	71,165,625	0.51%	118	0.09%	0.85%
more	4,767,179	0.03%	4	0.00%	4.12%	8,441,288	0.06%	7	0.01%	0.64%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	2,119,806,182	14.54%	27,142	17.42%	3.84%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	183,067,326	1.26%	2,404	1.54%	3.53%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	504,842,901	3.46%	4,303	2.76%	3.52%	447,407,817	3.18%	3,648	2.65%	1.17%
Blank	378,854	0.00%	3	0.00%	2.93%					
Canarias	626,278,331	4.29%	7,448	4.78%	3.46%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	104,760,673	0.72%	1,346	0.86%	3.92%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	367,587,592	2.52%	4,529	2.91%	3.73%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	332,819,642	2.28%	4,445	2.85%	3.91%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,225,914,946	28.98%	37,549	24.10%	3.58%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	1,614,024	0.01%	20	0.01%	4.20%	1,810,656	0.01%	25	0.02%	0.84%
Extremadura	129,496	0.00%	1	0.00%	4.74%					
Galicia	227,484,878	1.56%	3,056	1.96%	3.80%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	25,542,029	0.18%	327	0.21%	3.48%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,132,298,304	28.34%	40,989	26.30%	3.80%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	1,022,871	0.01%	15	0.01%	3.77%	820,879	0.01%	12	0.01%	1.11%
Murcia	232,828,676	1.60%	3,142	2.02%	3.68%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	30,290,704	0.21%	349	0.22%	3.52%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	144,759,223	0.99%	1,669	1.07%	3.71%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	91,270,074	0.63%	1,324	0.85%	3.85%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,230,427,740	8.44%	15,770	10.12%	3.62%	1,114,414,507	7.93%	13,379	9.73%	1.07%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	13,855,128,318	95.01%	148,946	95.58%	3.70%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	727,996,147	4.99%	6,885	4.42%	3.60%	230,136,528	1.64%	1,699	1.24%	1.21%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	1,503,140	0.01%	1	3.82%
2	1,115,807	0.01%	1	3.92%
3	1,114,590	0.01%	1	4.52%
4	1,033,642	0.01%	1	4.34%
5	902,563	0.01%	1	4.43%
6	890,452	0.01%	2	2.26%
7	881,586	0.01%	1	0.85%
8	857,545	0.01%	2	0.96%
9	814,944	0.01%	1	1.60%
10	813,743	0.01%	1	4.02%
Top 10	9,928,011	0.07%		

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	11,457,455,386	78.57%	120,079	77.06%	3.67%	10,863,004,535	77.28%	104,769	76.20%	1.09%
Employed - Public Sector	1,441,524,725	9.88%	16,887	10.84%	3.85%	1,524,253,118	10.84%	16,198	11.78%	0.97%
Employed - Sector Unknown	29,210,326	0.20%	654	0.42%	4.12%	18,526,738	0.13%	223	0.16%	1.21%
Other	36,630,941	0.25%	574	0.37%	3.72%	39,914,076	0.28%	543	0.39%	0.70%
Pensioner	210,668,966	1.44%	3,580	2.30%	3.88%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	1,193,883,403	8.19%	11,402	7.32%	3.70%	1,223,136,070	8.70%	10,688	7.77%	0.99%
Student	37,246,482	0.26%	462	0.30%	3.74%	18,655,934	0.13%	210	0.15%	0.92%
Unemployed	176,504,236	1.21%	2,193	1.41%	3.76%	175,913,533	1.25%	2,008	1.46%	0.99%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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: 21.61%										
[0% - 10%]	1,663,431,859	11.41%	24,254	15.56%	3.12%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	3,011,994,013	20.65%	32,928	21.13%	3.50%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	2,954,795,366	20.26%	30,419	19.52%	3.71%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,294,258,394	15.73%	24,488	15.71%	3.72%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,756,197,278	12.04%	18,634	11.96%	3.78%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	1,261,087,358	8.65%	12,289	7.89%	3.98%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	771,701,424	5.29%	6,598	4.23%	4.17%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	427,852,359	2.93%	3,260	2.09%	4.33%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	226,623,434	1.55%	1,548	0.99%	4.45%	13,696,118	0.10%	94	0.07%	1.57%
>50%	215,182,980	1.48%	1,413	0.91%	4.45%	15,489,509	0.11%	176	0.13%	1.36%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	14,582,891,962	100.00%	155,829	100.00%	3.70%	14,056,455,179	100.00%	137,493	100.00%	1.07%
Yes	232,503	0.00%	2	0.00%	3.78%					
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	14,375,982,754	98.58%	153,891	98.76%	3.64%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2+	207,141,712	1.42%	1,940	1.24%	0.05%	143,165,229	1.02%	1,218	0.89%	0.01%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	12,790,405,293	87.71%	132,149	84.80%	3.71%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	1,657,394,221	11.37%	21,052	13.51%	3.63%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	135,324,951	0.93%	2,630	1.69%	3.80%	168,480,337	1.20%	2,717	1.98%	0.60%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	14,583,124,465	100.00%	155,831	100.00%	3.70%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	4,452,744,277	30.53%	51,675	33.16%	3.74%	4,540,891,035	32.30%	47,549	34.58%	0.95%
Internet	5,205,007,282	35.69%	53,169	34.12%	3.68%	5,000,304,175	35.57%	46,757	34.01%	1.08%
Office or Branch Network	2,927,072,064	20.07%	31,415	20.16%	3.80%	3,057,955,108	21.75%	29,412	21.39%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	1,998,300,842	13.70%	19,572	12.56%	3.50%	1,457,304,862	10.37%	13,775	10.02%	1.08%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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	905,738,882	6.21%	11,289	7.24%	3.76%	914,175,875	6.50%	10,385	7.55%	1.19%
None	13,677,385,584	93.79%	144,542	92.76%	3.69%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	14,583,124,465	100.00%	155,831	100.00%	3.70%	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%[	12,331,139,326	84.56%	136,766	87.77%	3.74%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	1,497,952,925	10.27%	12,550	8.05%	3.48%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	624,525,551	4.28%	5,226	3.35%	3.45%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	10,764,425	0.07%	143	0.09%	3.87%					
[7.50% - 20.00%[	19,660,605	0.13%	209	0.13%	3.84%					
[20.00% - 100.00%[	68,734,938	0.47%	642	0.41%	4.09%					
100.00%	30,346,696	0.21%	295	0.19%	3.01%					
	14,583,124,465	100.00%	155,831	100.00%	3.70%	14,056,455,179	100.00%	137,493	100.00%	1.07%

Weighted average PD: 0.50% Weighted average LGD: 34.11%

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	155,179	0	0	0	14,512,309,597	99.58%	99.51%
30 - 59 Days	163	16,940	21,705	38,645	17,705,504	0.10%	0.12%
60 - 89 Days	75	31,239	21,856	53,095	8,615,125	0.05%	0.06%
90 - 179 Days	143	95,162	87,682	182,844	15,625,287	0.09%	0.11%
180 - 365 Days	138	294,552	172,563	467,115	15,125,702	0.09%	0.10%
Defaulted (>12M)	133	580,477	245,865	826,342	13,743,250	0.09%	0.09%
	155,831	1,018,370	549,672	1,568,042	14,583,124,465	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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