

SOL Lion II RMBS Fondo de Titulización



Monthly Investor Report

28 March 2025

Description

Issue Date	4 December 2020
Final Maturity Date	31 December 2063
Next Payment Date	30 June 2025

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	ES0305515001	AAA(sf)	AAA(sf)	5,262,300,000 €	4,696,500,000 €	Euribor 3M + 0.25%
Class A2 Notes	ES0305515019	AAA(sf)	AAA(sf)	1,052,500,000 €	939,300,000 €	Euribor 3M + 0.35%
Class A3 Notes	ES0305515027	AAA(sf)	AAA(sf)	3,999,300,000 €	3,569,300,000 €	Euribor 3M + 0.45%
Class A4 Notes	ES0305515035	AAA(sf)	AAA(sf)	1,052,300,000 €	939,200,000 €	Euribor 3M + 0.55%
Class A5 Notes	ES0305515043	AAA(sf)	AAA(sf)	842,000,000 €	751,400,000 €	Euribor 3M + 0.65%
Class A6 Notes	ES0305515050	AAA(sf)	AAA(sf)	1,278,600,000 €	1,141,200,000 €	Euribor 3M + 0.75%
Class B Notes	ES0305515068	AAA(sf)	AAA(sf)	1,841,900,000 €	1,643,800,000 €	Euribor 3M + 1.00%
Class C Notes	ES0305515076	NR	NR	421,100,000 €	375,800,000 €	Euribor 3M + 1.50%
Subordinated Loan		NR	NR	120,000,000 €	120,200,000 €	Euribor 3M + 0.10%
<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-Mar-25	04-Dec-20
Portfolio Cut off date	28-Feb-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)	1,906.09	44,820.55
Of which Active Outstanding Notional Amount (3)	15,749,998,093.91	14,056,455,179.45
Of which Principal in Arrears	2,298,041.64	0.00
Realised Loss	14,120.58	0.00
Number of Loans	169,582	137,493
Number of Borrowers	168,516	136,884
Average Principal Balance (Loanparts)	92,875.41	102,233.97
Average Principal Balance (Borrowers)	93,462.92	102,688.81
Coupon: Weighted Average	3.12%	1.07%
Minimum	0.00%	0.00%
Maximum	7.61%	4.41%
Weighted Average Original Loan to Market Value	71.48%	70.95%
Weighted Average Loan to Indexed Market Value	49.77%	58.84%
Seasoning (months): Weighted Average	74.40	61.59
Remaining Tenor (months): Weighted Average	299.40	313.60
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.15%	1.94%
Weighted Average Spread on Floating Rate Loans	1.01%	1.03%

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

Stop Replenishment Criteria

	Current	Initial
1. Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	0.26%	0.00%
2. Aggregate realised losses related to Defaulted Receivables > 0.75%	0.00%	0.00%
3. Outstanding Balance of the Receivables < 13.5 bln	15.7	14.1
4. Reserve Fund not funded up to the Reserve Fund Required Amount	N	N
5. Seller replaced as Servicer of the Receivables	N	N
6. Seller not able to sell Additional Receivables	N	N

Repurchase Rights

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

2. Product Type

Product Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed	520,286,707	3.30%	5,441	3.21%	2.34%					
Mixta	6,216,383,446	39.47%	58,355	34.41%	2.13%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Variable	9,013,327,941	57.23%	105,786	62.38%	3.84%	11,574,908,234	82.35%	114,550	83.31%	0.88%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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%	16,229,298	0.10%	141	0.08%	0.00%	178,564,802	1.27%	2,066	1.50%	0.00%
0.01% - 0.50%						2,353,648,402	16.74%	29,921	21.76%	0.25%
0.51% - 1.00%	442,604	0.00%	2	0.00%	0.77%	5,977,041,876	42.52%	50,632	36.83%	0.79%
1.01% - 1.50%	1,879,751,530	11.93%	15,978	9.42%	1.33%	1,344,172,283	9.56%	13,601	9.89%	1.21%
1.51% - 2.00%	2,204,563,515	14.00%	22,732	13.40%	1.84%	3,527,095,943	25.09%	33,151	24.11%	1.84%
2.01% - 2.50%	729,915,069	4.63%	7,852	4.63%	2.26%	525,134,950	3.74%	6,119	4.45%	2.24%
2.51% - 3.00%	1,312,419,334	8.33%	15,313	9.03%	2.83%	139,578,147	0.99%	1,816	1.32%	2.69%
3.01% - 3.25%	919,584,822	5.84%	9,773	5.76%	3.14%	5,153,514	0.04%	93	0.07%	3.15%
3.26% - 3.50%	2,164,000,731	13.74%	23,104	13.62%	3.42%	4,015,968	0.03%	55	0.04%	3.38%
3.51% - 3.75%	1,626,606,215	10.33%	17,163	10.12%	3.64%	949,495	0.01%	24	0.02%	3.60%
3.76% - 4.00%	1,454,046,174	9.23%	16,433	9.69%	3.89%	457,697	0.00%	7	0.01%	3.92%
4.01% - 4.25%	1,290,034,601	8.19%	14,480	8.54%	4.13%	553,095	0.00%	6	0.00%	4.15%
4.26% - 4.50%	694,823,072	4.41%	8,159	4.81%	4.36%	89,008	0.00%	2	0.00%	4.40%
4.51% - 4.75%	896,756,562	5.69%	10,283	6.06%	4.57%					
4.76% - 5.00%	252,131,797	1.60%	3,435	2.03%	4.89%					
5.01% - 5.25%	158,724,354	1.01%	2,359	1.39%	5.11%					
5.26% - 5.50%	84,569,411	0.54%	1,162	0.69%	5.36%					
5.51% - 5.75%	38,771,127	0.25%	704	0.42%	5.57%					
5.76% - 6.00%	15,687,048	0.10%	284	0.17%	5.86%					
6.01% - 6.25%	6,181,600	0.04%	125	0.07%	6.16%					
6.26% - 6.50%	2,095,370	0.01%	39	0.02%	6.37%					
6.51% - 6.75%	1,717,385	0.01%	36	0.02%	6.62%					
6.76% - 7.00%	446,948	0.00%	13	0.01%	6.84%					
7.01% - 7.25%	483,670	0.00%	10	0.01%	7.04%					
7.26% - 7.50%	3,250	0.00%	1	0.00%	7.33%					
7.51% - >	12,607	0.00%	1	0.00%	7.61%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%

4. Origination Year

Origination Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2003	6,559,827	0.04%	185	0.11%	3.25%	13,138,132	0.09%	251	0.18%	0.37%
2004	54,463,250	0.35%	1,469	0.87%	3.34%	103,314,791	0.73%	1,998	1.45%	0.33%
2005	161,409,290	1.02%	4,196	2.47%	3.36%	287,211,705	2.04%	4,998	3.64%	0.31%
2006	208,906,300	1.33%	4,246	2.50%	3.28%	375,351,882	2.67%	5,255	3.82%	0.25%
2007	349,066,134	2.22%	5,829	3.44%	3.23%	607,645,344	4.32%	7,458	5.42%	0.17%
2008	333,111,648	2.11%	5,262	3.10%	3.22%	618,346,496	4.40%	7,288	5.30%	0.22%
2009	130,120,184	0.83%	2,048	1.21%	3.63%	247,761,256	1.76%	3,034	2.21%	0.55%
2010	193,822,853	1.23%	2,734	1.61%	3.47%	327,574,661	2.33%	3,506	2.55%	0.51%
2011	315,037,459	2.00%	4,250	2.51%	3.59%	370,047,109	2.63%	3,673	2.67%	0.54%
2012	167,376,237	1.06%	2,653	1.56%	4.39%	387,209,073	2.75%	4,372	3.18%	1.41%
2013	100,235,118	0.64%	1,592	0.94%	5.07%	238,585,452	1.70%	2,845	2.07%	2.05%
2014	229,699,390	1.46%	3,583	2.11%	4.76%	584,279,691	4.16%	6,694	4.87%	1.72%
2015	447,896,517	2.84%	6,112	3.60%	4.02%	954,246,142	6.79%	9,806	7.13%	1.12%
2016	754,128,555	4.79%	9,397	5.54%	3.72%	1,493,188,650	10.62%	14,006	10.19%	0.95%
2017	986,411,448	6.26%	11,181	6.59%	3.51%	1,733,815,511	12.33%	15,154	11.02%	1.06%
2018	1,641,208,373	10.42%	17,021	10.04%	3.13%	2,468,206,483	17.56%	20,561	14.95%	1.19%
2019	2,052,719,321	13.03%	20,651	12.18%	3.15%	2,871,385,545	20.43%	23,511	17.10%	1.42%
2020	1,531,137,115	9.72%	14,928	8.80%	2.73%	375,147,259	2.67%	3,083	2.24%	1.85%
2021	2,071,040,003	13.15%	18,651	11.00%	2.47%					
2022	1,765,048,320	11.21%	15,588	9.19%	2.50%					
2023	1,499,372,394	9.52%	11,996	7.07%	3.49%					
2024	751,228,358	4.77%	6,010	3.54%	3.02%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%

5. Maturity Year

Maturity Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2021						1,274,836	0.01%	111	0.08%	0.58%
2022						8,855,293	0.06%	660	0.48%	0.61%
2023	3,811	0.00%	1	0.00%	2.77%	19,524,532	0.14%	1,081	0.79%	0.63%
2024	20,512	0.00%	1	0.00%	5.56%	32,658,946	0.23%	1,397	1.02%	0.67%
2025	3,850,505	0.02%	1,389	0.82%	3.57%	49,125,210	0.35%	1,741	1.27%	0.62%
2026	14,398,465	0.09%	1,693	1.00%	3.53%	63,676,850	0.45%	1,828	1.33%	0.65%
2027	26,080,058	0.17%	1,794	1.06%	3.53%	74,337,243	0.53%	1,828	1.33%	0.65%
2028	39,630,047	0.25%	1,950	1.15%	3.52%	91,885,973	0.65%	2,023	1.47%	0.76%
2029	59,587,728	0.38%	2,331	1.37%	3.52%	116,828,123	0.83%	2,384	1.73%	0.86%
2030	86,632,076	0.55%	2,762	1.63%	3.44%	153,173,220	1.09%	2,746	2.00%	0.80%
2031	105,747,531	0.67%	2,882	1.70%	3.44%	176,728,911	1.26%	2,884	2.10%	0.78%
2032	128,701,171	0.82%	3,095	1.83%	3.30%	194,930,795	1.39%	2,917	2.12%	0.78%
2033	159,296,521	1.01%	3,357	1.98%	3.28%	221,224,315	1.57%	3,139	2.28%	0.80%
2034	188,418,364	1.20%	3,676	2.17%	3.37%	268,342,582	1.91%	3,720	2.71%	0.90%
2035	239,764,245	1.52%	4,447	2.62%	3.36%	335,904,703	2.39%	4,421	3.22%	0.70%
2036	302,566,373	1.92%	4,889	2.88%	3.30%	392,523,341	2.79%	4,593	3.34%	0.64%
2037	323,355,925	2.05%	4,812	2.84%	3.26%	427,858,114	3.04%	4,722	3.43%	0.67%
2038	293,105,907	1.86%	4,135	2.44%	3.30%	393,011,450	2.80%	4,276	3.11%	0.86%
2039	263,847,927	1.68%	3,640	2.15%	3.40%	325,858,353	2.32%	3,586	2.61%	1.21%
2040	289,041,629	1.84%	3,767	2.22%	3.37%	324,970,084	2.31%	3,300	2.40%	1.07%
2041	360,350,153	2.29%	4,375	2.58%	3.31%	374,976,384	2.67%	3,611	2.63%	0.93%
2042	380,735,585	2.42%	4,467	2.63%	3.29%	443,752,321	3.16%	4,156	3.02%	0.92%
2043	464,673,378	2.95%	5,185	3.06%	3.35%	560,173,840	3.99%	5,127	3.73%	0.92%
2044	460,484,522	2.92%	5,093	3.00%	3.43%	562,840,272	4.00%	5,267	3.83%	1.22%
2045	475,475,491	3.02%	5,014	2.96%	3.33%	511,236,944	3.64%	4,527	3.29%	1.11%
2046	733,086,261	4.65%	7,450	4.39%	2.87%	531,827,367	3.78%	4,571	3.32%	1.00%
2047	724,915,365	4.60%	7,135	4.21%	2.94%	552,902,631	3.93%	4,594	3.34%	1.11%
2048	655,119,894	4.16%	6,318	3.73%	3.31%	600,422,208	4.27%	4,970	3.61%	1.21%
2049	692,278,325	4.40%	6,525	3.85%	3.25%	708,031,330	5.04%	5,776	4.20%	1.30%
2050	587,851,702	3.73%	5,321	3.14%	3.07%	440,317,156	3.13%	3,418	2.49%	1.26%
2051	664,487,316	4.22%	5,663	3.34%	3.09%	469,832,207	3.34%	3,434	2.50%	1.04%
2052	601,572,785	3.82%	5,050	2.98%	3.02%	449,186,821	3.20%	3,272	2.38%	1.15%
2053	599,123,727	3.80%	4,925	2.90%	3.23%	475,306,779	3.38%	3,502	2.55%	1.23%
2054	634,622,778	4.03%	5,207	3.07%	3.10%	531,807,168	3.78%	3,968	2.89%	1.28%
2055	525,021,610	3.33%	4,285	2.53%	3.08%	436,764,042	3.11%	3,236	2.35%	1.21%
2056	589,909,378	3.75%	4,838	2.85%	3.11%	498,078,881	3.54%	3,762	2.74%	1.06%
2057	631,704,759	4.01%	5,125	3.02%	3.08%	553,324,804	3.94%	4,151	3.02%	1.11%
2058	724,757,507	4.60%	5,990	3.53%	3.07%	722,488,002	5.14%	5,464	3.97%	1.15%
2059	816,497,572	5.18%	6,700	3.95%	3.02%	795,760,632	5.66%	6,041	4.39%	1.34%
2060	581,936,676	3.69%	4,650	2.74%	2.70%	164,732,515	1.17%	1,289	0.94%	1.77%
2061	563,574,723	3.58%	4,137	2.44%	2.58%					
2062	434,441,048	2.76%	3,179	1.87%	2.49%					
2063	323,328,744	2.05%	2,329	1.37%	3.35%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	186,560,949	1.18%	1,472	0.87%	2.76%					
0.5 - 1	408,664,642	2.59%	3,271	1.93%	3.03%	761,219,408	5.42%	6,313	4.59%	1.86%
1 - 2	1,417,047,892	9.00%	11,262	6.64%	3.45%	2,961,969,309	21.07%	24,155	17.57%	1.33%
2 - 3	1,700,656,713	10.80%	14,900	8.79%	2.73%	2,315,214,835	16.47%	19,426	14.13%	1.17%
3 - 4	2,079,054,878	13.20%	18,661	11.00%	2.37%	1,696,089,645	12.07%	15,056	10.95%	1.03%
4 - 5	1,570,279,987	9.97%	14,966	8.83%	2.71%	1,473,547,946	10.48%	13,982	10.17%	0.95%
5 - 6	1,983,269,814	12.59%	20,017	11.80%	3.16%	809,692,012	5.76%	8,492	6.18%	1.23%
6 - 7	1,766,213,329	11.21%	18,184	10.72%	3.06%	534,692,213	3.80%	6,277	4.57%	1.79%
7 - 8	1,050,825,450	6.67%	11,702	6.90%	3.47%	278,628,071	1.98%	3,251	2.36%	1.92%
8 - 9	778,492,370	4.94%	9,563	5.64%	3.69%	320,556,193	2.28%	3,625	2.64%	1.19%
9 - 10	520,428,212	3.30%	6,975	4.11%	3.95%	432,180,356	3.07%	4,123	3.00%	0.50%
10 - more	2,288,503,858	14.53%	38,609	22.77%	3.68%	2,472,665,192	17.59%	32,793	23.85%	0.29%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	499,269	0.00%	32	0.02%	3.50%	22,090	0.00%	1	0.00%	1.49%
6 - 10	33,919,330	0.22%	961	0.57%	3.91%	36,558,870	0.26%	934	0.68%	1.31%
11 - 15	402,885,619	2.56%	8,227	4.85%	3.02%	323,201,039	2.30%	6,199	4.51%	1.50%
16 - 20	944,922,321	6.00%	16,079	9.48%	3.18%	892,834,553	6.35%	14,241	10.36%	1.20%
21 - 25	2,497,231,542	15.86%	31,379	18.50%	3.05%	1,755,871,629	12.49%	21,275	15.47%	1.08%
26 - 30	4,025,428,862	25.56%	45,216	26.66%	3.20%	4,166,819,471	29.64%	41,333	30.06%	0.95%
31 - 35	3,003,802,808	19.07%	26,986	15.91%	3.16%	2,913,245,007	20.73%	23,054	16.77%	0.97%
36 - 40	4,841,308,343	30.74%	40,702	24.00%	3.05%	3,967,902,520	28.23%	30,456	22.15%	1.19%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	4,691,615	0.03%	1,539	0.91%	3.52%	427,186	0.00%	40	0.03%	0.52%
1 - 2	15,119,949	0.10%	1,672	0.99%	3.53%	6,565,346	0.05%	522	0.38%	0.61%
2 - 3	26,895,241	0.17%	1,803	1.06%	3.53%	16,903,036	0.12%	1,013	0.74%	0.63%
3 - 4	41,788,700	0.27%	2,002	1.18%	3.52%	29,113,819	0.21%	1,299	0.94%	0.68%
4 - 5	61,765,524	0.39%	2,379	1.40%	3.51%	43,199,003	0.31%	1,609	1.17%	0.64%
5 - 6	88,341,118	0.56%	2,776	1.64%	3.42%	62,477,988	0.44%	1,894	1.38%	0.62%
6 - 7	106,725,225	0.68%	2,874	1.69%	3.44%	72,558,676	0.52%	1,833	1.33%	0.66%
7 - 8	131,508,280	0.83%	3,127	1.84%	3.29%	87,537,464	0.62%	1,981	1.44%	0.69%
8 - 9	159,975,655	1.02%	3,344	1.97%	3.29%	107,640,396	0.77%	2,242	1.63%	0.88%
9 - 10	195,348,248	1.24%	3,797	2.24%	3.37%	143,895,239	1.02%	2,667	1.94%	0.82%
10 - 11	244,198,596	1.55%	4,504	2.66%	3.34%	171,690,566	1.22%	2,879	2.09%	0.77%
11 - 12	307,536,730	1.95%	4,876	2.88%	3.28%	191,531,844	1.36%	2,893	2.10%	0.78%
12 - 13	318,344,992	2.02%	4,755	2.80%	3.28%	214,077,188	1.52%	3,072	2.23%	0.77%
13 - 14	291,899,673	1.85%	4,087	2.41%	3.31%	254,247,906	1.81%	3,546	2.58%	0.89%
14 - 15	264,943,765	1.68%	3,637	2.14%	3.40%	315,742,737	2.25%	4,218	3.07%	0.77%
15 - 16	297,397,138	1.89%	3,855	2.27%	3.36%	381,744,373	2.72%	4,674	3.40%	0.64%
16 - 17	354,900,037	2.25%	4,298	2.53%	3.30%	442,525,225	3.15%	4,827	3.51%	0.64%
17 - 18	393,169,370	2.50%	4,587	2.70%	3.31%	401,103,468	2.85%	4,383	3.19%	0.79%
18 - 19	463,949,201	2.95%	5,173	3.05%	3.34%	325,729,941	2.32%	3,624	2.64%	1.17%
19 - 20	462,694,483	2.94%	5,093	3.00%	3.43%	316,174,911	2.25%	3,243	2.36%	1.15%
20 - 21	494,954,341	3.14%	5,192	3.06%	3.28%	371,773,976	2.64%	3,664	2.66%	0.93%
21 - 22	740,611,231	4.70%	7,502	4.42%	2.83%	410,979,635	2.92%	3,853	2.80%	0.93%
22 - 23	706,107,390	4.48%	6,941	4.09%	3.00%	555,924,050	3.95%	5,069	3.69%	0.86%
23 - 24	665,654,237	4.23%	6,406	3.78%	3.29%	561,269,873	3.99%	5,297	3.85%	1.18%
24 - 25	689,766,748	4.38%	6,490	3.83%	3.25%	511,002,771	3.64%	4,590	3.34%	1.21%
25 - 26	593,500,743	3.77%	5,338	3.15%	3.07%	540,825,999	3.85%	4,631	3.37%	0.97%
26 - 27	655,331,407	4.16%	5,578	3.29%	3.07%	542,484,422	3.86%	4,561	3.32%	1.09%
27 - 28	598,197,853	3.80%	5,019	2.96%	3.06%	571,827,558	4.07%	4,754	3.46%	1.20%
28 - 29	603,680,129	3.83%	4,948	2.92%	3.21%	697,744,472	4.96%	5,732	4.17%	1.25%
29 - 30	638,823,402	4.06%	5,237	3.09%	3.09%	509,097,067	3.62%	4,013	2.92%	1.36%
30 - more	5,132,152,747	32.59%	40,751	24.03%	2.94%	5,198,639,048	36.98%	38,870	28.27%	1.20%
Matured *	24,323	0.00%	2	0.00%	5.12%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	6,216,383,446	39.47%	58,355	34.41%	2.13%	2,481,546,946	17.65%	22,943	16.69%	1.94%
Floating EURIBOR BOE	9,013,327,941	57.23%	105,786	62.38%	3.84%	11,574,908,234	82.35%	114,550	83.31%	0.88%
Fixed	520,286,707	3.30%	5,441	3.21%	2.34%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	9,013,327,941	57.23%	105,786	62.38%	3.84%	11,574,908,234	82.35%	114,550	83.31%	0.88%
<2024						3,797,304	0.03%	60	0.04%	1.16%
2024						577,280	0.00%	27	0.02%	2.08%
2025	13,294,221	0.08%	192	0.11%	2.52%	22,646,882	0.16%	290	0.21%	2.30%
2026	195,241,428	1.24%	1,992	1.17%	2.66%	134,751,016	0.96%	1,510	1.10%	2.10%
2027	375,095,596	2.38%	3,644	2.15%	2.41%	288,052,533	2.05%	2,863	2.08%	2.05%
2028	741,567,843	4.71%	7,594	4.48%	2.19%	771,572,850	5.49%	6,992	5.09%	1.91%
2029	1,146,552,192	7.28%	11,254	6.64%	2.19%	1,041,626,250	7.41%	9,248	6.73%	1.95%
2030	794,227,408	5.04%	7,911	4.66%	1.67%	218,522,830	1.55%	1,953	1.42%	1.69%
2031	997,861,120	6.34%	8,902	5.25%	1.49%					
2032	1,080,198,747	6.86%	9,430	5.56%	1.74%					
2033	517,806,508	3.29%	4,396	2.59%	3.46%					
2034	196,235,439	1.25%	1,652	0.97%	3.27%					
>2034	158,302,943	1.01%	1,388	0.82%	3.38%					
Fixed	520,286,707	3.30%	5,441	3.21%	2.34%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%

11. Interest and Principal Payment Frequency

Payment Frequency	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
P1M	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	15,735,472,663	99.91%	169,467	99.93%	3.11%	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	14,525,431	0.09%	115	0.07%	0.00%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13a. Original Loan to Market Value

average: 71.48%	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%	222,921,656	1.42%	5,065	2.99%	3.32%	215,847,648	1.54%	4,550	3.31%	0.95%
30.01% - 40.00%	401,376,064	2.55%	7,483	4.41%	3.25%	416,772,642	2.96%	7,053	5.13%	0.90%
40.01% - 50.00%	709,437,861	4.50%	11,246	6.63%	3.26%	704,843,218	5.01%	10,110	7.35%	0.90%
50.01% - 60.00%	1,139,549,378	7.24%	15,474	9.12%	3.21%	1,114,961,822	7.93%	13,672	9.94%	0.95%
60.01% - 70.00%	2,069,197,129	13.14%	24,350	14.36%	3.15%	1,897,853,577	13.50%	20,027	14.57%	1.03%
70.01% - 80.00%	9,941,227,243	63.12%	94,735	55.86%	3.10%	8,689,520,241	61.82%	74,140	53.92%	1.12%
80.01% - 90.00%	1,264,384,090	8.03%	11,209	6.61%	2.95%	1,016,656,032	7.23%	7,941	5.78%	1.06%
90.01% - 100.00%	101,512	0.00%	2	0.00%	4.01%					
100.01% - 110.00%	79,113	0.00%	1	0.00%	5.44%					
unknown	1,724,049	0.01%	17	0.01%	0.08%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13b. Current Loan to Market Value

average: 59.44%	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%	1,449,164,749	9.20%	36,001	21.23%	3.38%	1,226,052,350	8.72%	25,386	18.46%	0.63%
30.01% - 40.00%	1,114,666,764	7.08%	14,836	8.75%	3.34%	1,067,286,904	7.59%	12,970	9.43%	0.74%
40.01% - 50.00%	1,448,296,710	9.20%	16,289	9.61%	3.33%	1,364,949,648	9.71%	14,139	10.28%	0.83%
50.01% - 60.00%	2,086,725,366	13.25%	21,709	12.80%	3.27%	1,748,904,292	12.44%	16,102	11.71%	1.00%
60.01% - 70.00%	4,675,823,771	29.69%	42,523	25.08%	3.07%	2,818,558,885	20.05%	24,490	17.81%	1.20%
70.01% - 80.00%	4,841,656,928	30.74%	37,319	22.01%	2.90%	5,810,748,913	41.34%	44,297	32.22%	1.24%
80.01% - 90.00%	82,152,660	0.52%	526	0.31%	3.45%	19,510,830	0.14%	106	0.08%	1.37%
90.01% - 100.00%	22,832,439	0.14%	158	0.09%	4.00%	443,358	0.00%	3	0.00%	0.68%
100.01% - 110.00%	8,073,118	0.05%	55	0.03%	4.07%					
110.01% - 120.00%	3,668,055	0.02%	32	0.02%	3.90%					
120.01% - 130.00%	1,660,284	0.01%	10	0.01%	4.18%					
130.00% >=	13,553,202	0.09%	107	0.06%	3.47%					
unknown	1,724,049	0.01%	17	0.01%	0.08%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%

13c. Current Loan to Indexed Market Value

average: 49.77% 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%	2,096,039,618	13.31%	44,477	26.23%	3.43%	1,152,363,587	8.20%	24,052	17.49%	0.77%
30.01% - 40.00%	1,851,295,820	11.75%	21,240	12.52%	3.41%	1,060,151,680	7.54%	12,915	9.39%	0.86%
40.01% - 50.00%	3,017,008,217	19.16%	29,854	17.60%	3.22%	1,521,645,307	10.83%	15,498	11.27%	0.97%
50.01% - 60.00%	4,607,263,997	29.25%	40,500	23.88%	2.93%	2,508,754,086	17.85%	21,656	15.75%	1.02%
60.01% - 70.00%	3,295,505,398	20.92%	26,328	15.53%	2.93%	3,216,021,266	22.88%	26,877	19.55%	1.07%
70.01% - 80.00%	836,651,143	5.31%	6,824	4.02%	3.12%	4,169,121,210	29.66%	33,030	24.02%	1.25%
80.01% - 90.00%	27,747,088	0.18%	205	0.12%	3.19%	409,291,492	2.91%	3,305	2.40%	1.37%
90.01% - 100.00%	2,970,872	0.02%	25	0.01%	3.97%	19,106,551	0.14%	160	0.12%	0.38%
100.01% - 110.00%	744,312	0.00%	6	0.00%	3.81%					
110.01% - 120.00%	525,898	0.00%	4	0.00%	4.11%					
120.01% - 130.00%	640,557	0.00%	4	0.00%	4.01%					
130.00% >=	11,881,127	0.08%	98	0.06%	3.41%					
unknown	1,724,049	0.01%	17	0.01%	0.08%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	187,145,094	1.19%	5,675	3.35%	3.29%	166,989,251	1.19%	4,494	3.27%	1.46%
50,001 - 75,000	1,228,839,481	7.80%	26,128	15.41%	3.24%	1,002,952,199	7.14%	19,716	14.34%	1.33%
75,001 - 100,000	2,272,366,203	14.43%	34,482	20.33%	3.21%	1,871,607,582	13.31%	26,642	19.38%	1.22%
100,001 - 125,000	2,679,700,848	17.01%	31,391	18.51%	3.15%	2,140,935,079	15.23%	23,980	17.44%	1.14%
125,001 - 150,000	2,607,120,280	16.55%	25,762	15.19%	3.11%	2,208,272,954	15.71%	20,779	15.11%	1.08%
150,001 - 175,000	1,883,693,067	11.96%	15,907	9.38%	3.10%	1,689,283,893	12.02%	13,502	9.82%	1.02%
175,001 - 200,000	1,508,974,717	9.58%	11,431	6.74%	3.06%	1,481,544,820	10.54%	10,519	7.65%	0.97%
200,001 - 225,000	946,572,087	6.01%	6,277	3.70%	3.03%	898,571,278	6.39%	5,628	4.09%	0.94%
225,001 - 250,000	741,389,819	4.71%	4,535	2.67%	3.06%	748,475,413	5.32%	4,302	3.13%	0.92%
250,001 - 275,000	469,276,539	2.98%	2,606	1.54%	3.01%	489,167,497	3.48%	2,514	1.83%	0.90%
275,001 - 300,000	374,888,469	2.38%	1,956	1.15%	3.03%	412,804,913	2.94%	1,967	1.43%	0.90%
300,001 - 325,000	210,631,384	1.34%	1,011	0.60%	2.93%	230,021,528	1.64%	1,004	0.73%	0.89%
325,001 - 350,000	164,845,989	1.05%	741	0.44%	2.91%	179,988,469	1.28%	749	0.54%	0.87%
350,001 - 375,000	112,468,396	0.71%	468	0.28%	2.95%	114,390,812	0.81%	441	0.32%	0.87%
375,001 - 400,000	89,919,963	0.57%	357	0.21%	3.02%	102,374,045	0.73%	380	0.28%	0.90%
400,001 - 425,000	49,643,877	0.32%	187	0.11%	2.91%	59,760,338	0.43%	195	0.14%	0.90%
425,001 - 450,000	49,535,380	0.31%	166	0.10%	3.04%	54,407,255	0.39%	162	0.12%	0.90%
450,001 - 475,000	30,117,326	0.19%	105	0.06%	2.92%	34,971,693	0.25%	107	0.08%	0.91%
475,001 - 500,000	34,652,395	0.22%	112	0.07%	3.11%	31,400,466	0.22%	96	0.07%	0.80%
500,001 - 1,000,000	101,957,133	0.65%	278	0.16%	2.92%	122,635,514	0.87%	297	0.22%	0.73%
more	6,259,648	0.04%	7	0.00%	3.09%	15,900,181	0.11%	19	0.01%	0.66%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	226,475	0.00%	512	0.30%	3.72%					
1,000 - 8,000	13,191,398	0.08%	2,903	1.71%	3.56%					
8,001 - 20,000	85,559,333	0.54%	5,965	3.52%	3.55%	54,990,677	0.39%	3,840	2.79%	0.64%
20,001 - 50,000	1,044,670,626	6.63%	27,753	16.37%	3.40%	724,024,832	5.15%	19,039	13.85%	0.97%
50,001 - 75,000	2,236,558,780	14.20%	35,694	21.05%	3.28%	1,716,796,911	12.21%	27,331	19.88%	1.09%
75,001 - 100,000	2,918,638,074	18.53%	33,456	19.73%	3.21%	2,411,822,938	17.16%	27,674	20.13%	1.08%
100,001 - 125,000	2,806,080,286	17.82%	25,143	14.83%	3.10%	2,466,215,889	17.55%	22,038	16.03%	1.08%
125,001 - 150,000	2,168,702,311	13.77%	15,902	9.38%	3.04%	1,999,349,144	14.22%	14,639	10.65%	1.08%
150,001 - 175,000	1,459,263,780	9.27%	9,039	5.33%	3.00%	1,418,208,251	10.09%	8,779	6.39%	1.08%
175,001 - 200,000	978,594,508	6.21%	5,249	3.10%	2.97%	1,035,652,956	7.37%	5,557	4.04%	1.08%
200,001 - 225,000	656,548,461	4.17%	3,101	1.83%	2.95%	673,216,412	4.79%	3,180	2.31%	1.07%
225,001 - 250,000	448,631,840	2.85%	1,897	1.12%	2.93%	466,485,540	3.32%	1,972	1.43%	1.07%
250,001 - 275,000	279,965,650	1.78%	1,070	0.63%	2.89%	328,507,194	2.34%	1,256	0.91%	1.06%
275,001 - 300,000	183,970,325	1.17%	643	0.38%	2.89%	215,706,631	1.53%	753	0.55%	1.04%
300,001 - 325,000	127,848,625	0.81%	410	0.24%	2.77%	145,788,568	1.04%	468	0.34%	1.08%
325,001 - 350,000	88,446,420	0.56%	263	0.16%	2.76%	95,170,161	0.68%	282	0.21%	1.07%
350,001 - 375,000	60,791,208	0.39%	168	0.10%	2.90%	66,256,212	0.47%	183	0.13%	1.05%
375,001 - 400,000	39,739,666	0.25%	103	0.06%	2.85%	48,381,051	0.34%	125	0.09%	1.09%
400,001 - 425,000	34,135,364	0.22%	83	0.05%	2.97%	44,868,260	0.32%	109	0.08%	1.04%
425,001 - 450,000	24,076,024	0.15%	55	0.03%	2.97%	27,190,270	0.19%	62	0.05%	1.05%
450,001 - 475,000	20,806,207	0.13%	45	0.03%	2.91%	20,237,662	0.14%	44	0.03%	1.01%
475,001 - 500,000	14,072,624	0.09%	29	0.02%	2.77%	17,978,707	0.13%	37	0.03%	1.01%
500,001 - 1,000,000	55,871,126	0.35%	96	0.06%	2.83%	71,165,625	0.51%	118	0.09%	0.85%
more	3,608,982	0.02%	3	0.00%	2.98%	8,441,288	0.06%	7	0.01%	0.64%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	1,995,529,422	12.67%	26,421	15.58%	3.39%	2,111,883,085	15.02%	24,616	17.90%	1.00%
Aragón	240,313,316	1.53%	3,106	1.83%	2.95%	166,846,026	1.19%	1,994	1.45%	1.16%
Baleares	593,531,661	3.77%	5,029	2.97%	2.97%	447,407,817	3.18%	3,648	2.65%	1.17%
Canarias	734,843,337	4.67%	8,869	5.23%	2.96%	575,991,280	4.10%	6,349	4.62%	1.23%
Cantabria	114,626,570	0.73%	1,510	0.89%	3.28%	102,708,268	0.73%	1,176	0.86%	1.07%
Castilla la Mancha	470,401,403	2.99%	5,668	3.34%	3.17%	311,134,129	2.21%	3,603	2.62%	1.00%
Castilla y León	352,290,864	2.24%	4,799	2.83%	3.34%	322,455,416	2.29%	3,901	2.84%	1.06%
Cataluña	4,503,376,632	28.59%	41,055	24.21%	2.97%	3,837,585,714	27.30%	31,756	23.10%	1.10%
Ceuta	851,562	0.01%	14	0.01%	3.65%	1,810,656	0.01%	25	0.02%	0.84%
Galicia	252,853,345	1.61%	3,392	2.00%	3.24%	208,507,820	1.48%	2,552	1.86%	1.07%
La Rioja	42,452,625	0.27%	521	0.31%	2.79%	18,701,169	0.13%	218	0.16%	1.28%
Madrid	4,653,052,634	29.54%	45,471	26.81%	3.14%	4,353,097,317	30.97%	38,690	28.14%	1.04%
Melilla	1,140,778	0.01%	17	0.01%	3.00%	820,879	0.01%	12	0.01%	1.11%
Murcia	271,185,696	1.72%	3,754	2.21%	3.10%	205,522,512	1.46%	2,470	1.80%	1.09%
Navarra	40,822,438	0.26%	444	0.26%	3.00%	27,055,700	0.19%	291	0.21%	1.07%
Pais Vasco	163,648,585	1.04%	1,877	1.11%	3.11%	153,038,718	1.09%	1,548	1.13%	0.97%
Principado de Asturias	101,996,858	0.65%	1,505	0.89%	3.23%	97,474,168	0.69%	1,265	0.92%	1.02%
Valencia	1,217,080,367	7.73%	16,130	9.51%	3.24%	1,114,414,507	7.93%	13,379	9.73%	1.07%
Total	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	15,010,033,746	95.30%	162,471	95.81%	3.12%	13,826,318,651	98.36%	135,794	98.76%	1.07%
Other	739,964,348	4.70%	7,111	4.19%	3.03%	230,136,528	1.64%	1,699	1.24%	1.21%
Total	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	1,461,700	0.01%	1	1.70%
2	1,087,710	0.01%	1	3.56%
3	1,059,571	0.01%	1	4.16%
4	992,684	0.01%	1	3.33%
5	821,537	0.01%	1	2.05%
6	775,585	0.00%	1	3.80%
7	760,279	0.00%	2	3.77%
8	749,600	0.00%	1	3.53%
9	742,575	0.00%	1	3.08%
10	722,620	0.00%	1	2.70%
Top 10	9,173,863	0.06%		

19. Employment Type

Employment Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Employed - Private Sector	14,011,332,583	88.96%	149,821	88.35%	3.11%	10,863,004,535	77.28%	104,769	76.20%	1.09%
Employed - Public Sector	6,139,648	0.04%	63	0.04%	3.24%	1,524,253,118	10.84%	16,198	11.78%	0.97%
Employed - Sector Unknown	17,093,687	0.11%	419	0.25%	3.60%	18,526,738	0.13%	223	0.16%	1.21%
Other	34,065,062	0.22%	506	0.30%	3.21%	39,914,076	0.28%	543	0.39%	0.70%
Pensioner	242,111,370	1.54%	4,155	2.45%	3.36%	193,051,175	1.37%	2,854	2.08%	1.16%
Self-employed	1,202,829,965	7.64%	11,684	6.89%	3.12%	1,223,136,070	8.70%	10,688	7.77%	0.99%
Student	31,157,296	0.20%	373	0.22%	3.19%	18,655,934	0.13%	210	0.15%	0.92%
Unemployed	205,268,481	1.30%	2,561	1.51%	3.16%	175,913,533	1.25%	2,008	1.46%	0.99%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%

20. Payment to Income

Payment to Income	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
average: 20.44%										
[0% - 10%]	2,177,385,221	13.82%	29,930	17.65%	2.82%	3,463,270,511	24.64%	37,060	26.95%	1.03%
]10% - 15%]	3,505,162,801	22.26%	37,276	21.98%	2.98%	4,184,992,353	29.77%	38,129	27.73%	1.03%
]15% - 20%]	3,127,250,324	19.86%	32,593	19.22%	3.12%	2,804,070,168	19.95%	28,279	20.57%	1.04%
]20% - 25%]	2,367,613,899	15.03%	26,070	15.37%	3.12%	2,001,892,917	14.24%	20,076	14.60%	1.07%
]25% - 30%]	1,872,359,654	11.89%	19,970	11.78%	3.19%	1,021,758,946	7.27%	9,311	6.77%	1.20%
]30% - 35%]	1,308,194,131	8.31%	12,570	7.41%	3.34%	377,006,312	2.68%	3,063	2.23%	1.39%
]35% - 40%]	730,457,681	4.64%	6,240	3.68%	3.53%	130,440,174	0.93%	995	0.72%	1.54%
]40% - 45%]	365,502,113	2.32%	2,799	1.65%	3.71%	43,838,172	0.31%	310	0.23%	1.59%
]45% - 50%]	159,771,618	1.01%	1,134	0.67%	3.83%	13,696,118	0.10%	94	0.07%	1.57%
>50%	136,300,652	0.87%	1,000	0.59%	3.82%	15,489,509	0.11%	176	0.13%	1.36%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%

21. ING Staff at Date of Origination

ING Staff at Date of Origination	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	15,539,066,731	98.66%	167,463	98.75%	3.08%	13,913,289,950	98.98%	136,275	99.11%	1.06%
2+	210,931,363	1.34%	2,119	1.25%	0.04%	143,165,229	1.02%	1,218	0.89%	0.01%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	13,347,251,734	84.74%	140,865	83.07%	3.11%	12,659,693,805	90.06%	119,144	86.65%	1.09%
Remortgage	2,257,601,306	14.33%	25,933	15.29%	3.19%	1,228,281,037	8.74%	15,632	11.37%	0.88%
Renovation	145,145,054	0.92%	2,784	1.64%	3.27%	168,480,337	1.20%	2,717	1.98%	0.60%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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
	2,894,125	0.02%	28	0.02%	1.26%					
1st home	15,747,103,969	99.98%	169,554	99.98%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	4,626,975,368	29.38%	54,093	31.90%	3.10%	4,540,891,035	32.30%	47,549	34.58%	0.95%
Internet	5,599,220,102	35.55%	57,722	34.04%	3.11%	5,000,304,175	35.57%	46,757	34.01%	1.08%
Office or Branch Network	2,952,928,250	18.75%	32,864	19.38%	3.26%	3,057,955,108	21.75%	29,412	21.39%	1.21%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,570,874,374	16.32%	24,903	14.68%	3.00%	1,457,304,862	10.37%	13,775	10.02%	1.08%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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	958,623,425	6.09%	12,170	7.18%	3.23%	914,175,875	6.50%	10,385	7.55%	1.19%
None	14,791,374,669	93.91%	157,412	92.82%	3.11%	13,142,279,304	93.50%	127,108	92.45%	1.06%
	15,749,998,094	100.00%	169,582	100.00%	3.12%	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%[	13,404,875,912	85.11%	149,602	88.22%	3.11%	11,505,272,096	81.85%	117,453	85.42%	1.04%
[0.10% - 0.25%[	1,467,298,672	9.32%	12,254	7.23%	3.11%	1,734,317,873	12.34%	13,638	9.92%	1.20%
[0.25% - 1.00%[	669,873,418	4.25%	5,703	3.36%	3.23%	816,865,211	5.81%	6,402	4.66%	1.24%
[1.00% - 7.50%[	22,333,728	0.14%	233	0.14%	3.89%					
[7.50% - 20.00%[	25,912,831	0.16%	259	0.15%	3.57%					
[20.00% - 100.00%[	79,548,854	0.51%	769	0.45%	3.66%					
100.00%	80,154,679	0.51%	762	0.45%	3.05%					
	15,749,998,094	100.00%	169,582	100.00%	3.12%	14,056,455,179	100.00%	137,493	100.00%	1.07%

Weighted average PD: 0.82% Weighted average LGD: 33.19%

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	168,447	992	0	992	15,631,413,109	99.33%	99.25%
1 - 29 Days	213	26,965	22,831	49,797	21,749,042	0.13%	0.14%
30 - 59 Days	84	26,401	24,322	50,723	8,576,470	0.05%	0.05%
90 - 179 Days	182	126,498	96,803	223,301	18,362,291	0.11%	0.12%
180 - 365 Days	204	332,696	352,676	685,372	22,163,424	0.12%	0.14%
Defaulted (>12M)	452	1,784,490	1,573,704	3,358,194	47,733,758	0.27%	0.30%
	169,582	2,298,042	2,070,336	4,368,378	15,749,998,094	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

Rating Agency

DBRS Ratings GMBH

Neue Mainzer Straße 75
60311 Frankfurt am Main
Germany

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

Rating Agency

Fitch Ratings España, S.A.U.

Avenida Diagonal, 601
P.2 Barcelona 08028
Spain

Legal Adviser

Cuatrecasas, Gonçalves Pereira S.L.P.

Paseo de Gracia, 111
08008 Barcelona
Spain

Paying Agent, Swap Counterparty

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

ING Bank N.V., Sucursal en España

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