FONDO DE TITULIZACIÓN SOL LION II RMBS

Monthly Investor Report

28 October 2026

Description

Issue Date	04-12-2020
Final Maturity Date	31-12-2063
Next Payment Date	28-12-2026

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1	ES0305515001	AAA	AAA	5,262,300,000	4,696,500,000	3-M EURIBOR + 25.00bp
Class A2	ES0305515019	AAA	AAA	1,052,500,000	939,300,000	3-M EURIBOR + 35.00bp
Class A3	ES0305515027	AAA	AAA	3,999,300,000	3,569,300,000	3-M EURIBOR + 45.00bp
Class A4	ES0305515035	AAA	AAA	1,052,300,000	939,200,000	3-M EURIBOR + 55.00bp
Class A5	ES0305515043	AAA	AAA	842,000,000	751,400,000	3-M EURIBOR + 65.00bp
Class A6	ES0305515050	AAA	AAA	1,278,600,000	1,141,200,000	3-M EURIBOR + 75.00bp
Class B	ES0305515068	AAA	AAA	1,841,900,000	1,643,800,000	3-M EURIBOR + 100.00bp
Class C	ES0305515076	NR	n/r	421,100,000	375,800,000	3-M EURIBOR + 150.00bp
Subordinated Loan		NR	n/r	120,000,000	120,200,000	3-M EURIBOR + 10.00bp
Retained by the Originator: 100%				**15,870,000,000**	**14,176,700,000**	

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	28-10-2026	04-12-2020
Portfolio Cut off Date	30-09-2026	31-10-2020
Current Principal Balance	15,870,000,000.00	14,176,700,000.00
Of which Cash Reserve	120,000,000.00	
Of which Cash available for Replenishment	152,610,104.87	120,244,820.55
Of which Realised Loss	5,832,875.21	0.00
Of which Active Outstanding Notional Amount	15,597,389,895.13	14,056,455,179.45
Of which Arrears in Principal	2,112,264.32	0.00
Number of Borrowers	169,003	136,884
Number of Loans	170,105	137,493
Average Principal Balance (Borrowers)	92,290.61	102,688.81
Average Principal Balance (Loans)	91,692.72	102,233.97
Coupon: Weighted Average	2.98%	1.07%
Minimum	0.00%	0.00%
Maximum	7.29%	4.41%
Weighted Average Original Loan to Market Value	71.75%	70.94%
Weighted Average Current Loan to Indexed Market Value	44.06%	58.84%
Seasoning (months): Weighted Average	80.74	62.09
Remaining Tenor (months): Weighted Average	289.78	312.57
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.35%	1.94%
Weighted Average Spread on Floating Rate Loans	1.04%	1.03%

Stop Replenishment Criteria	Current	Initial
(b) Reserve Fund not funded up to the Reserve Fund Required Amount	PASS	PASS
(f) Seller not able to sell Additional Receivables	PASS	PASS
(a) Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	PASS	PASS
(d) Aggregate realised losses related to Defaulted Receivables > 0.75%	PASS	PASS
(c) Seller replaced as Servicer od the Receivables	PASS	
(e) The Outstanding Balance of the Receivables at the end of the preceding month falls below EUR13.5	PASS	
Outstanding Balance of the Receivables < 13.5 bln	15,619,129,526.13	14,056,455,179.45

Repurchase Rights	Current	Initial

2. Product Type

Product Type	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Mixta	7,507,469,413	48.13%	70,150	41.24%	2,481,546,946	17.65%	22,943	16.69%
Variable	7,354,351,468	47.15%	91,864	54.00%	11,574,908,234	82.35%	114,550	83.31%
Fixed	735,569,014	4.72%	8,091	4.76%				0.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

3. Loan Coupon

Coupon Loan Part (%)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< - 0.01%	18,411,177	0.12%	180	0.11%	178,564,802	1.27%	2,066	1.50%
0.01% - 0.51%	0	0.00%	0	0.00%	2,353,648,402	16.74%	29,921	21.76%
0.51% - 1.01%	413,220	0.00%	2	0.00%	5,977,041,876	42.52%	50,632	36.83%
1.01% - 1.51%	1,738,936,617	11.15%	15,740	9.25%	1,344,172,283	9.56%	13,601	9.89%
1.51% - 2.01%	2,046,209,573	13.12%	21,571	12.68%	3,527,095,943	25.09%	33,151	24.11%
2.01% - 2.51%	1,113,464,055	7.14%	10,288	6.05%	525,134,950	3.74%	6,119	4.45%
2.51% - 3.01%	1,611,174,980	10.33%	15,607	9.17%	139,578,147	0.99%	1,816	1.32%
3.01% - 3.26%	1,856,023,262	11.90%	22,427	13.18%	5,153,514	0.04%	93	0.07%
3.26% - 3.51%	1,387,147,514	8.89%	15,131	8.90%	4,015,968	0.03%	55	0.04%
3.51% - 3.76%	2,057,389,525	13.19%	22,035	12.95%	949,495	0.01%	24	0.02%
3.76% - 4.01%	2,150,627,287	13.79%	23,991	14.10%	457,697	0.00%	7	0.01%
4.01% - 4.26%	747,708,313	4.79%	9,922	5.83%	553,095	0.00%	6	0.00%
4.26% - 4.51%	354,594,980	2.27%	4,964	2.92%	89,008	0.00%	2	0.00%
4.51% - 4.76%	339,832,910	2.18%	5,002	2.94%				0.00%
4.76% - 5.01%	88,003,024	0.56%	1,564	0.92%				0.00%
5.01% - 5.26%	53,546,760	0.34%	979	0.58%				0.00%
5.26% - 5.51%	19,409,904	0.12%	369	0.22%				0.00%
5.51% - 5.76%	7,121,720	0.05%	167	0.10%				0.00%
5.76% - 6.01%	3,075,168	0.02%	76	0.04%				0.00%
6.01% - 6.26%	1,969,604	0.01%	43	0.03%				0.00%
6.26% - 6.51%	1,573,392	0.01%	31	0.02%				0.00%
6.51% - 6.76%	318,259	0.00%	6	0.00%				0.00%
6.76% - 7.01%	59,192	0.00%	3	0.00%				0.00%
7.01% - 7.26%	329,580	0.00%	5	0.00%				0.00%
7.26% - 7.51%	49,880	0.00%	2	0.00%				0.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

Average	3.08%

4. Origination Year

Origination Year	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< 2004	4,216,600	0.03%	149	0.09%	13,138,132	0.09%	251	0.18%
2004 - 2005	39,579,887	0.25%	1,252	0.74%	103,314,791	0.73%	1,998	1.45%
2005 - 2006	119,462,232	0.77%	3,328	1.96%	287,211,705	2.04%	4,998	3.64%
2006 - 2007	157,078,809	1.01%	3,465	2.04%	375,351,882	2.67%	5,255	3.82%
2007 - 2008	268,211,103	1.72%	5,033	2.96%	607,645,344	4.32%	7,458	5.42%
2008 - 2009	262,543,129	1.68%	4,556	2.68%	618,346,496	4.40%	7,288	5.30%
2009 - 2010	101,764,925	0.65%	1,747	1.03%	247,761,256	1.76%	3,034	2.21%
2010 - 2011	153,865,458	0.99%	2,331	1.37%	327,574,661	2.33%	3,506	2.55%
2011 - 2012	251,240,009	1.61%	3,621	2.13%	370,047,109	2.63%	3,673	2.67%
2012 - 2013	129,506,414	0.83%	2,231	1.31%	387,209,073	2.75%	4,372	3.18%
2013 - 2014	77,341,851	0.50%	1,338	0.79%	238,585,452	1.70%	2,845	2.07%
2014 - 2015	174,734,689	1.12%	2,964	1.74%	584,279,691	4.16%	6,694	4.87%
2015 - 2016	354,426,885	2.27%	5,207	3.06%	954,246,142	6.79%	9,806	7.13%
2016 - 2017	600,921,332	3.85%	8,000	4.70%	1,493,188,650	10.62%	14,006	10.19%
2017 - 2018	802,414,322	5.14%	9,747	5.73%	1,733,815,511	12.33%	15,154	11.02%
2018 - 2019	1,351,444,037	8.66%	15,057	8.85%	2,468,206,483	17.56%	20,561	14.95%
2019 - 2020	1,721,504,902	11.04%	18,489	10.87%	2,871,385,545	20.43%	23,511	17.10%
2020 - 2021	1,295,216,508	8.30%	13,460	7.91%	375,147,259	2.67%	3,083	2.24%
2021 - 2022	1,850,768,985	11.87%	18,052	10.61%				0.00%
2022 - 2023	1,785,072,362	11.44%	16,860	9.91%				0.00%
2023 - 2024	1,542,245,255	9.89%	13,378	7.86%				0.00%
2024 >=	2,553,830,201	16.37%	19,840	11.66%				0.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

5. Maturity Year

Maturity Year	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
2021	0	0.00%	0	0.00%	1,274,836	0.01%	111	0.08%
2022	0	0.00%	0	0.00%	8,855,293	0.06%	660	0.48%
2023	0	0.00%	0	0.00%	19,524,532	0.14%	1,081	0.79%
2024	20,512	0.00%	1	0.00%	32,658,946	0.23%	1,397	1.02%
2025	643	0.00%	1	0.00%	49,125,210	0.35%	1,741	1.27%
2026	478,274	0.00%	471	0.28%	63,676,850	0.45%	1,828	1.33%
2027	7,917,569	0.05%	1,567	0.92%	74,337,243	0.53%	1,828	1.33%
2028	19,522,875	0.13%	1,754	1.03%	91,885,973	0.65%	2,023	1.47%
2029	35,102,052	0.23%	2,105	1.24%	116,828,123	0.83%	2,384	1.73%
2030	56,855,062	0.36%	2,566	1.51%	153,173,220	1.09%	2,746	2.00%
2031	75,016,948	0.48%	2,686	1.58%	176,728,911	1.26%	2,884	2.10%
2032	95,486,253	0.61%	2,859	1.68%	194,930,795	1.39%	2,917	2.12%
2033	124,139,819	0.80%	3,147	1.85%	221,224,315	1.57%	3,139	2.28%
2034	147,034,485	0.94%	3,425	2.01%	268,342,582	1.91%	3,720	2.71%
2035	199,391,371	1.28%	4,230	2.49%	335,904,703	2.39%	4,421	3.22%
2036	248,188,367	1.59%	4,557	2.68%	392,523,341	2.79%	4,593	3.34%
2037	265,068,156	1.70%	4,460	2.62%	427,858,114	3.04%	4,722	3.43%
2038	247,385,514	1.59%	3,887	2.29%	393,011,450	2.80%	4,276	3.11%
2039	233,322,944	1.50%	3,544	2.08%	325,858,353	2.32%	3,586	2.61%
2040	258,630,560	1.66%	3,699	2.17%	324,970,084	2.31%	3,300	2.40%
2041	323,578,187	2.07%	4,227	2.48%	374,976,384	2.67%	3,611	2.63%
2042	342,895,141	2.20%	4,340	2.55%	443,752,321	3.16%	4,156	3.02%
2043	406,346,717	2.61%	4,881	2.87%	560,173,840	3.99%	5,127	3.73%
2044	423,260,709	2.71%	4,953	2.91%	562,840,272	4.00%	5,267	3.83%
2045	449,920,766	2.88%	4,981	2.93%	511,236,944	3.64%	4,527	3.29%
2046	736,992,043	4.73%	7,937	4.67%	531,827,367	3.78%	4,571	3.32%
2047	739,764,953	4.74%	7,733	4.55%	552,902,631	3.93%	4,594	3.34%
2048	626,058,380	4.01%	6,384	3.75%	600,422,208	4.27%	4,970	3.61%
2049	680,435,120	4.36%	6,745	3.97%	708,031,330	5.04%	5,776	4.20%
2050	633,049,591	4.06%	5,942	3.49%	440,317,156	3.13%	3,418	2.49%
2051	671,214,603	4.30%	5,959	3.50%	469,832,207	3.34%	3,434	2.50%
2052	583,467,083	3.74%	5,105	3.00%	449,186,821	3.20%	3,272	2.38%
2053	590,241,173	3.78%	5,007	2.94%	475,306,779	3.38%	3,502	2.55%
2054	658,530,770	4.22%	5,536	3.25%	531,807,168	3.78%	3,968	2.89%
2055	762,540,393	4.89%	6,043	3.55%	436,764,042	3.11%	3,236	2.35%
2056	755,285,786	4.84%	5,957	3.50%	498,078,881	3.54%	3,762	2.74%
2057	617,600,709	3.96%	5,128	3.01%	553,324,804	3.94%	4,151	3.02%
2058	691,966,983	4.44%	5,811	3.42%	722,488,002	5.14%	5,464	3.97%
2059	789,166,476	5.06%	6,543	3.85%	795,760,632	5.66%	6,041	4.39%
2060	599,600,751	3.84%	4,808	2.83%	164,732,515	1.17%	1,289	0.94%
2061	582,218,841	3.73%	4,325	2.54%				0.00%
2062	506,631,188	3.25%	3,749	2.20%				0.00%
2063	413,062,125	2.65%	3,052	1.79%				0.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

6. Seasoning

Seasoning (years)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< - 0.50	441,277,011	2.83%	2,963	1.74%				0.00%
0.50 - 1.00	363,127,821	2.33%	2,590	1.52%	761,219,408	5.42%	6,313	4.59%
1.00 - 2.00	946,591,599	6.07%	7,368	4.33%	2,961,969,309	21.07%	24,155	17.57%
2.00 - 3.00	1,137,457,155	7.29%	9,845	5.79%	2,315,214,835	16.47%	19,426	14.13%
3.00 - 4.00	1,578,273,848	10.12%	13,836	8.13%	1,696,089,645	12.07%	15,056	10.95%
4.00 - 5.00	1,918,475,388	12.30%	18,343	10.78%	1,473,547,946	10.48%	13,982	10.17%
5.00 - 6.00	1,776,625,302	11.39%	17,502	10.29%	809,692,012	5.76%	8,492	6.18%
6.00 - 7.00	1,231,170,133	7.89%	13,173	7.74%	534,692,213	3.80%	6,277	4.57%
7.00 - 8.00	1,765,173,161	11.32%	18,881	11.10%	278,628,071	1.98%	3,251	2.36%
8.00 - 9.00	1,165,145,739	7.47%	13,201	7.76%	320,556,193	2.28%	3,625	2.64%
9.00 - 10.00	746,437,603	4.79%	9,345	5.49%	432,180,356	3.07%	4,123	3.00%
10 - more	2,527,635,135	16.21%	43,058	25.31%	2,472,665,192	17.59%	32,793	23.85%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	6.69

7. Original Tenor

Tenor (years)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 5	321,693	0.00%	25	0.01%	22,090	0.00%	1	0.00%
5 - 10	31,808,597	0.20%	872	0.51%	36,558,870	0.26%	934	0.68%
10 - 15	360,194,595	2.31%	7,841	4.61%	323,201,039	2.30%	6,199	4.51%
15 - 20	899,471,281	5.77%	15,011	8.82%	892,834,553	6.35%	14,241	10.36%
20 - 25	2,669,177,995	17.11%	33,930	19.95%	1,755,871,629	12.49%	21,275	15.47%
25 - 30	4,160,740,318	26.68%	46,279	27.21%	4,166,819,471	29.64%	41,333	30.06%
30 - 35	2,985,914,013	19.14%	27,274	16.03%	2,913,245,007	20.73%	23,054	16.77%
35 - 40	4,489,761,403	28.79%	38,873	22.85%	3,967,902,520	28.23%	30,456	22.15%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

8. Remaining Tenor

Remaining Tenor (years)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< 1	5,122,315	0.03%	1,591	0.94%	583,059	0.00%	54	0.04%
1 - 2	16,626,682	0.11%	1,744	1.03%	7,408,207	0.05%	579	0.42%
2 - 3	31,188,553	0.20%	2,012	1.18%	17,517,887	0.12%	1,024	0.74%
3 - 4	49,849,313	0.32%	2,413	1.42%	30,685,758	0.22%	1,342	0.98%
4 - 5	72,427,116	0.46%	2,721	1.60%	44,604,835	0.32%	1,644	1.20%
5 - 6	88,042,717	0.56%	2,757	1.62%	62,986,475	0.45%	1,872	1.36%
6 - 7	120,342,772	0.77%	3,165	1.86%	73,021,466	0.52%	1,838	1.34%
7 - 8	137,837,663	0.88%	3,251	1.91%	89,625,778	0.64%	1,999	1.45%
8 - 9	182,959,160	1.17%	3,998	2.35%	109,776,221	0.78%	2,275	1.65%
9 - 10	240,139,928	1.54%	4,605	2.71%	147,103,376	1.05%	2,700	1.96%
10 - 11	273,333,374	1.75%	4,634	2.72%	171,302,723	1.22%	2,854	2.08%
11 - 12	247,087,992	1.58%	3,929	2.31%	195,413,820	1.39%	2,937	2.14%
12 - 13	230,825,257	1.48%	3,553	2.09%	214,628,456	1.53%	3,066	2.23%
13 - 14	240,328,402	1.54%	3,501	2.06%	257,970,573	1.84%	3,601	2.62%
14 - 15	321,803,610	2.06%	4,316	2.54%	324,779,183	2.31%	4,294	3.12%
15 - 16	331,664,230	2.13%	4,209	2.47%	383,793,085	2.73%	4,641	3.38%
16 - 17	403,270,660	2.59%	4,849	2.85%	439,396,887	3.13%	4,816	3.50%
17 - 18	420,142,168	2.69%	4,978	2.93%	396,654,610	2.82%	4,312	3.14%
18 - 19	417,516,858	2.68%	4,702	2.76%	328,142,316	2.33%	3,646	2.65%
19 - 20	674,205,520	4.32%	7,326	4.31%	316,165,612	2.25%	3,236	2.35%
20 - 21	769,590,655	4.93%	8,085	4.75%	375,877,440	2.67%	3,676	2.67%
21 - 22	624,268,178	4.00%	6,399	3.76%	421,454,490	3.00%	3,952	2.87%
22 - 23	681,560,384	4.37%	6,816	4.01%	551,471,597	3.92%	5,037	3.66%
23 - 24	623,766,883	4.00%	5,950	3.50%	571,846,515	4.07%	5,366	3.90%
24 - 25	692,707,347	4.44%	6,207	3.65%	506,854,980	3.61%	4,541	3.30%
25 - 26	589,079,017	3.78%	5,168	3.04%	536,023,977	3.81%	4,605	3.35%
26 - 27	584,168,181	3.75%	4,981	2.93%	544,459,911	3.87%	4,564	3.32%
27 - 28	645,650,741	4.14%	5,466	3.21%	578,619,499	4.12%	4,788	3.48%
28 - 29	738,462,753	4.73%	5,901	3.47%	710,851,307	5.06%	5,825	4.24%
29 - 30	799,392,717	5.13%	6,274	3.69%	484,611,312	3.45%	3,793	2.76%
30 - more	4,344,028,748	27.85%	34,604	20.34%	5,162,823,823	36.73%	38,616	28.09%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	24

9. Interest Type

Interest Type	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Fixed 10Y	7,507,469,413	48.13%	70,150	41.24%	2,481,546,946	17.65%	22,943	16.69%
Floating EURIBOR BOE	7,354,351,468	47.15%	91,864	54.00%	11,574,908,234	82.35%	114,550	83.31%
Fixed	735,569,014	4.72%	8,091	4.76%				0.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

10. Interest Reset Dates

Interest Reset Dates	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Floating	7,354,351,468	47.15%	91,864	54.00%	11,574,908,234	82.35%	114,550	83.31%
2020	0	0.00%	0	0.00%	904,915	0.01%	10	0.01%
2021	0	0.00%	0	0.00%	2,510,602	0.02%	30	0.02%
2022	0	0.00%	0	0.00%	120,672	0.00%	9	0.01%
2023	0	0.00%	0	0.00%	261,114	0.00%	11	0.01%
2024	0	0.00%	0	0.00%	577,280	0.00%	27	0.02%
2025	0	0.00%	0	0.00%	22,646,882	0.16%	290	0.21%
2026	114,113,197	0.73%	1,226	0.72%	134,751,016	0.96%	1,510	1.10%
2027	400,181,580	2.57%	4,181	2.46%	288,052,533	2.05%	2,863	2.08%
2028	790,491,613	5.07%	8,016	4.71%	771,572,850	5.49%	6,992	5.09%
2029	1,199,146,503	7.69%	11,879	6.98%	1,041,626,250	7.41%	9,248	6.73%
2030	911,909,950	5.85%	8,943	5.26%	218,522,830	1.55%	1,953	1.42%
2031	1,142,024,357	7.32%	10,254	6.03%				0.00%
2032	1,133,920,918	7.27%	10,521	6.19%				0.00%
2033	590,942,662	3.79%	5,370	3.16%				0.00%
> 2033	1,224,738,630	7.85%	9,760	5.74%				0.00%
Fixed Interest Rate	735,569,014	4.72%	8,091	4.76%				0.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

11. Interest Payment Frequency

Interest Payment Frequency	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
P1M	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

12. Payment Holidays

Payment Holidays	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
None	15,586,197,369	99.93%	170,011	99.94%	13,862,607,211	98.62%	135,929	98.86%
Royal Decree	0	0.00%	0	0.00%	13,751,245	0.10%	123	0.09%
SBA	0	0.00%	0	0.00%	180,096,724	1.28%	1,441	1.05%
Royal Decree Euribor	11,192,526	0.07%	94	0.06%				0.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

13a. Original Loan to Market Value

Original Loan to Market Value (%)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	219,100,051	1.40%	4,852	2.86%	216,053,354	1.54%	4,555	3.32%
30.00% - 40.00%	377,208,851	2.42%	7,122	4.20%	417,200,679	2.97%	7,055	5.14%
40.00% - 50.00%	668,820,413	4.29%	10,790	6.36%	705,037,638	5.02%	10,116	7.37%
50.00% - 60.00%	1,092,877,856	7.01%	15,023	8.85%	1,115,448,335	7.94%	13,675	9.96%
60.00% - 70.00%	2,029,039,548	13.01%	24,341	14.33%	1,899,231,397	13.51%	20,036	14.59%
70.00% - 80.00%	9,999,308,658	64.11%	97,377	57.17%	8,829,784,923	62.82%	75,231	54.66%
80.00% - 90.00%	1,210,941,236	7.76%	10,598	6.24%	873,698,855	6.22%	6,825	4.97%
90.00% - 100.00%	93,283	0.00%	2	0.00%				0.00%
100.00% >								
Unknown								
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	71.75%

13b. Current Loan to Market Value

Current Loan to Market Value (%)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	1,429,524,598	9.17%	36,482	21.44%	1,226,591,969	8.73%	25,396	18.48%
30.00% - 40.00%	1,057,671,099	6.78%	14,332	8.43%	1,067,941,409	7.60%	12,975	9.44%
40.00% - 50.00%	1,453,002,411	9.32%	16,833	9.90%	1,365,223,936	9.71%	14,140	10.29%
50.00% - 60.00%	2,317,846,205	14.86%	24,557	14.44%	1,748,997,175	12.44%	16,101	11.71%
60.00% - 70.00%	5,244,507,015	33.62%	47,462	27.89%	2,819,716,940	20.06%	24,503	17.82%
70.00% - 80.00%	3,810,097,799	24.43%	28,604	16.81%	5,808,330,738	41.32%	44,272	32.19%
80.00% - 90.00%	255,144,247	1.64%	1,603	0.94%	19,209,654	0.14%	103	0.07%
90.00% - 100.00%	11,821,187	0.08%	83	0.05%	443,358	0.00%	3	0.00%
100.00% - 110.00%	4,562,529	0.03%	37	0.02%				0.00%
110.00% - 120.00%	1,975,803	0.01%	15	0.01%				0.00%
120.00% - 130.00%	1,663,523	0.01%	9	0.01%				0.00%
130.00% >	9,573,482	0.06%	88	0.05%				0.00%
Unknown								
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	58.84%

13c. Current Loan to Indexed Market Value

Current Loan to Indexed Market Value (%)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	2,854,709,782	18.30%	54,634	32.09%	1,152,798,670	8.20%	24,059	17.50%
30.00% - 40.00%	2,896,966,788	18.57%	31,111	18.29%	1,060,886,107	7.55%	12,916	9.40%
40.00% - 50.00%	4,594,225,729	29.46%	42,231	24.83%	1,521,131,736	10.82%	15,500	11.27%
50.00% - 60.00%	3,254,201,601	20.86%	26,495	15.58%	2,510,343,897	17.86%	21,668	15.75%
60.00% - 70.00%	1,198,951,160	7.69%	10,090	5.94%	3,219,761,019	22.91%	26,903	19.56%
70.00% - 80.00%	686,162,652	4.40%	4,855	2.86%	4,164,343,722	29.63%	32,994	24.00%
80.00% - 90.00%	102,007,063	0.65%	595	0.35%	408,083,478	2.90%	3,293	2.40%
90.00% - 100.00%	487,163	0.00%	5	0.00%	19,106,551	0.14%	160	0.12%
100.00% - 110.00%	466,809	0.00%	5	0.00%				0.00%
110.00% - 120.00%	302,259	0.00%	3	0.00%				0.00%
120.00% - 130.00%								
130.00% >	8,908,891	0.06%	81	0.05%				0.00%
Unknown								
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	44.06%

14. Original Notional Amount

Aggregate Outstanding Notional	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 50,000	173,343,274	1.11%	5,483	3.23%	166,989,251	1.19%	4,494	3.27%
50,000 - 75,000	1,199,697,545	7.69%	26,191	15.37%	1,002,952,199	7.14%	19,716	14.33%
75,000 - 100,000	2,223,282,093	14.25%	34,465	20.25%	1,871,607,582	13.31%	26,642	19.37%
100,000 - 125,000	2,653,748,241	17.01%	31,667	18.62%	2,140,935,079	15.23%	23,980	17.44%
125,000 - 150,000	2,612,458,854	16.75%	26,069	15.33%	2,208,272,954	15.71%	20,779	15.11%
150,000 - 175,000	1,907,081,894	12.23%	16,217	9.54%	1,689,283,893	12.02%	13,502	9.82%
175,000 - 200,000	1,508,008,741	9.67%	11,460	6.74%	1,481,544,820	10.54%	10,519	7.65%
200,000 - 225,000	932,901,121	5.98%	6,208	3.65%	898,571,278	6.39%	5,628	4.10%
225,000 - 250,000	718,286,861	4.61%	4,435	2.61%	748,475,413	5.32%	4,302	3.13%
250,000 - 275,000	449,242,296	2.88%	2,530	1.49%	489,167,497	3.48%	2,514	1.83%
275,000 - 300,000	367,590,600	2.36%	1,944	1.14%	412,804,913	2.94%	1,967	1.43%
300,000 - 325,000	210,664,651	1.35%	1,013	0.60%	230,021,528	1.64%	1,004	0.73%
325,000 - 350,000	168,621,478	1.08%	753	0.44%	179,988,469	1.28%	749	0.55%
350,000 - 375,000	111,797,836	0.72%	461	0.27%	114,390,812	0.81%	441	0.32%
375,000 - 400,000	91,175,278	0.58%	362	0.21%	102,374,045	0.73%	380	0.28%
400,000 - 425,000	49,401,232	0.32%	191	0.11%	59,760,338	0.43%	195	0.14%
425,000 - 450,000	46,591,721	0.30%	160	0.09%	54,407,255	0.39%	162	0.12%
450,000 - 475,000	25,935,848	0.17%	97	0.06%	34,971,693	0.25%	107	0.08%
475,000 - 500,000	37,323,230	0.24%	118	0.07%	31,400,466	0.22%	96	0.07%
500,000 - 1,000,000	102,793,343	0.66%	272	0.16%	122,635,514	0.87%	297	0.22%
1,000,000 >	7,443,757	0.05%	9	0.01%	15,900,181	0.11%	19	0.01%
Unknown								
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

15. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 1,000.00	244,999	0.00%	532	0.31%				0.00%
1,000.00 - 8,000.00	13,226,567	0.08%	2,894	1.70%				0.00%
8,000.00 - 20,000.00	91,547,846	0.59%	6,387	3.76%	54,990,677	0.39%	3,840	2.79%
20,000.00 - 50,000.00	1,093,037,029	7.01%	29,194	17.15%	724,024,832	5.15%	19,039	13.85%
50,000.00 - 75,000.00	2,244,235,539	14.39%	35,863	21.07%	1,716,796,911	12.21%	27,331	19.87%
75,000.00 - 100,000.00	2,901,471,086	18.60%	33,290	19.57%	2,411,822,938	17.16%	27,674	20.13%
100,000.00 - 125,000.00	2,742,381,966	17.58%	24,552	14.44%	2,466,215,889	17.55%	22,038	16.03%
125,000.00 - 150,000.00	2,103,967,516	13.49%	15,434	9.08%	1,999,349,144	14.22%	14,639	10.65%
150,000.00 - 175,000.00	1,460,390,788	9.36%	9,052	5.33%	1,418,208,251	10.09%	8,779	6.39%
175,000.00 - 200,000.00	966,934,594	6.20%	5,186	3.05%	1,035,652,956	7.37%	5,557	4.04%
200,000.00 - 225,000.00	642,412,400	4.12%	3,038	1.79%	673,216,412	4.79%	3,180	2.31%
225,000.00 - 250,000.00	416,444,084	2.67%	1,763	1.04%	466,485,540	3.32%	1,972	1.43%
250,000.00 - 275,000.00	272,024,322	1.74%	1,042	0.61%	328,507,194	2.34%	1,256	0.91%
275,000.00 - 300,000.00	180,604,765	1.16%	631	0.37%	215,706,631	1.53%	753	0.55%
300,000.00 - 325,000.00	127,379,265	0.82%	409	0.24%	145,788,568	1.04%	468	0.34%
325,000.00 - 350,000.00	85,200,038	0.55%	253	0.15%	95,170,161	0.68%	282	0.21%
350,000.00 - 375,000.00	61,847,414	0.40%	171	0.10%	66,256,212	0.47%	183	0.13%
375,000.00 - 400,000.00	43,323,495	0.28%	112	0.07%	48,381,051	0.34%	125	0.09%
400,000.00 - 425,000.00	27,626,141	0.18%	67	0.04%	44,868,260	0.32%	109	0.08%
425,000.00 - 450,000.00	29,372,611	0.19%	67	0.04%	27,190,270	0.19%	62	0.05%
450,000.00 - 475,000.00	15,743,064	0.10%	34	0.02%	20,237,662	0.14%	44	0.03%
475,000.00 - 500,000.00	19,467,950	0.12%	40	0.02%	17,978,707	0.13%	37	0.03%
500,000.00 - 1,000,000.00	53,958,050	0.35%	90	0.05%	71,165,625	0.51%	118	0.09%
1,000,000.00 >	4,548,365	0.03%	4	0.00%	8,441,288	0.06%	7	0.01%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

16. Geography Region

Region	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Andalucía	1,749,251,433	11.22%	24,292	14.30%	2,111,883,085	15.02%	24,616	17.89%
Aragón	246,452,047	1.58%	3,190	1.88%	166,846,026	1.19%	1,994	1.45%
Baleares	558,088,178	3.58%	4,803	2.83%	447,407,817	3.18%	3,648	2.65%
Canarias	713,932,851	4.58%	8,826	5.18%	575,991,280	4.10%	6,349	4.61%
Cantabria	103,957,547	0.67%	1,409	0.83%	102,708,268	0.73%	1,176	0.85%
Castilla la Mancha	480,381,181	3.08%	5,773	3.40%	311,134,129	2.21%	3,603	2.62%
Castilla y León	324,434,750	2.08%	4,572	2.69%	322,455,416	2.29%	3,901	2.84%
Cataluña	4,662,963,418	29.90%	43,172	25.40%	3,837,585,714	27.30%	31,756	23.10%
Ceuta	855,860	0.01%	12	0.01%	1,810,656	0.01%	25	0.02%
Galicia	233,557,056	1.50%	3,268	1.92%	208,507,820	1.48%	2,552	1.86%
La Rioja	44,566,609	0.29%	563	0.33%	18,701,169	0.13%	218	0.16%
Madrid	4,445,532,241	28.50%	43,796	25.72%	4,353,097,317	30.97%	38,690	28.14%
Melilla	1,302,029	0.01%	18	0.01%	820,879	0.01%	12	0.01%
Murcia	268,311,613	1.72%	3,768	2.21%	205,522,512	1.46%	2,470	1.79%
Navarra	41,105,234	0.26%	449	0.26%	27,055,700	0.19%	291	0.21%
Pais Vasco	162,035,479	1.04%	1,847	1.09%	153,038,718	1.09%	1,548	1.13%
Principado de Asturias	96,529,609	0.62%	1,467	0.86%	97,474,168	0.69%	1,265	0.92%
Valencia	1,463,155,186	9.38%	18,866	11.08%	1,114,414,507	7.93%	13,379	9.74%
Blank	977,576	0.01%	14	0.01%				0.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

17. Borrower Nationality

Country	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Spain	14,907,953,117	95.58%	163,428	96.08%	13,826,318,651	98.36%	135,794	98.77%
Other	689,436,778	4.42%	6,677	3.92%	230,136,528	1.64%	1,699	1.23%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

18. Debtor's concentration

Debtor Nr	Aggregate Outstanding Not. Amount	% of Aggregate Outstanding Not. Amt	Nr of Loans	Weighted Average Coupon
1	1,286,111	0.01%	1	2.15%
2	1,173,995	0.01%	1	2.35%
3	1,051,868	0.01%	1	2.61%
4	1,036,391	0.01%	1	1.90%
5	995,319	0.01%	1	3.21%
6	881,431	0.01%	1	1.95%
7	798,834	0.01%	1	2.05%
8	789,539	0.01%	2	2.06%
9	787,218	0.01%	2	1.59%
10	765,547	0.00%	1	2.00%
	9,566,254	0.06%	12	

19. Employment Type

Employment Type	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Employed - Private Sector	14,197,415,388	91.02%	152,719	89.78%	11,499,352,174	81.81%	110,154	80.11%
Employed - Public Sector	1,034,463	0.01%	11	0.01%	1,577,615,658	11.22%	16,695	12.14%
Employed - Sector Unknown	6,914,253	0.04%	197	0.12%	21,456,816	0.15%	254	0.19%
Other	30,939,487	0.20%	419	0.24%	41,786,483	0.30%	565	0.41%
Pensioner	284,982,298	1.83%	5,213	3.08%	197,855,882	1.41%	2,923	2.13%
Self-employed	801,668,533	5.14%	8,166	4.79%	513,175,028	3.65%	4,578	3.33%
Student	17,062,348	0.11%	216	0.13%	19,294,551	0.14%	215	0.16%
Unemployed	257,373,125	1.65%	3,164	1.87%	185,918,588	1.32%	2,109	1.54%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

20. Payment to Income

Payment to Income	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0% - 10%	2,127,447,300	13.64%	29,919	17.53%	3,462,060,160	24.63%	37,046	26.91%
10% - 15%	3,487,647,323	22.36%	37,353	21.95%	4,184,833,774	29.77%	38,132	27.73%
15% - 20%	3,034,092,697	19.45%	32,297	19.00%	2,804,261,275	19.95%	28,282	20.58%
20% - 25%	2,313,038,262	14.83%	26,089	15.35%	2,002,495,904	14.25%	20,080	14.62%
25% - 30%	1,905,874,238	12.22%	20,364	11.99%	1,022,154,874	7.27%	9,314	6.78%
30% - 35%	1,377,447,102	8.83%	13,142	7.74%	377,185,219	2.68%	3,064	2.23%
35% - 40%	768,859,138	4.93%	6,483	3.82%	130,440,174	0.93%	995	0.72%
40% - 45%	340,571,598	2.18%	2,634	1.55%	43,838,172	0.31%	310	0.23%
45% - 50%	141,258,760	0.91%	1,011	0.60%	13,696,118	0.10%	94	0.07%
50% >	101,153,477	0.65%	813	0.48%	15,489,509	0.11%	176	0.13%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	20%

21. ING Staff at Date of Origination

ING Staff at Date of Origination	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
No	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

22. Number of Loans Per Borrower

Number of Loans Per Borrower	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
1	15,210,663,958	97.52%	166,016	98.23%	13,786,674,443	98.08%	135,167	98.75%
2+	386,725,937	2.48%	4,089	1.77%	269,780,737	1.92%	2,326	1.25%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

23. Loan Purpose

Loan Purpose	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Purchase	13,454,254,594	86.26%	143,257	84.15%	12,659,693,805	90.06%	119,144	86.61%
Remortgage	1,992,062,439	12.77%	24,038	14.19%	1,228,281,037	8.74%	15,632	11.41%
Renovation	151,072,862	0.97%	2,810	1.66%	168,480,337	1.20%	2,717	1.98%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

24. Occupancy Status

Occupancy Status	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
1st home	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

25. Underwriting Source

Underwriting Source	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Central or Direct	4,314,121,574	27.66%	51,623	30.31%	4,540,891,035	32.30%	47,549	34.51%
Internet	5,404,607,861	34.65%	56,991	33.48%	5,000,304,175	35.57%	46,757	34.02%
Office or Branch Network	2,855,099,650	18.30%	32,483	19.13%	3,057,955,108	21.75%	29,412	21.43%
Third Party Channel but Underwriting Performed Entirely by the Originator	3,023,560,811	19.39%	29,008	17.08%	1,457,304,862	10.37%	13,775	10.04%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

26. Special Scheme

Special Scheme	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Vivienda de proteccion oficial	907,591,746	5.82%	11,931	7.05%	914,175,875	6.50%	10,385	7.58%
None	14,689,798,149	94.18%	158,174	92.95%	13,142,279,304	93.50%	127,108	92.42%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

27. Probability of Default

Probability of Default	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0.00% - 0.10%	13,789,474,497	88.41%	154,625	90.85%	11,505,272,096	81.85%	117,453	85.38%
0.10% - 0.25%	1,000,888,778	6.42%	8,404	4.97%	1,734,317,873	12.34%	13,638	9.95%
0.25% - 1.00%	591,941,063	3.80%	4,941	2.92%	816,865,211	5.81%	6,402	4.67%
1.00% - 7.50%	21,561,271	0.14%	250	0.15%				0.00%
7.50% - 20.00%	32,686,963	0.21%	307	0.18%				0.00%
20.00% - 100.00%	79,610,856	0.51%	745	0.44%				0.00%
100.00% >=	81,226,468	0.52%	833	0.49%				0.00%
Total	15,597,389,895	100.00%	170,105	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	0.82%

28. Arrears

Days Past Due	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Oustanding Not. Amount	% of Total	% of Total
No Arrear	169,120	0	0	0	15,497,472,046	99.42%	99.36%
30 - 59 Days	213	33,889	28,784	62,673	21,477,198	0.13%	0.14%
60 - 89 Days	127	47,061	30,870	77,931	12,841,376	0.08%	0.08%
90 - 179 Days	181	135,727	80,533	216,260	18,026,917	0.11%	0.12%
180 - 365 Days	193	403,541	189,934	593,475	19,940,361	0.11%	0.13%
Defaulted (>12M)	271	1,492,046	1,118,896	2,610,942	27,631,998	0.16%	0.18%
Total	170,105	2,112,264	1,449,017	3,561,281	15,597,389,895	100.00%	100.00%

Contact Information

AUDITOR	KPMG AUDITORES S.L. Paseo de la Castellana 259 C 28046 Madrid Spain
CASH COLLECTION ACCOUNT PROVIDER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
COLLECTION ACCOUNT BANK	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
LEGAL ADVISORS	CUATRECASAS GONÇALVES PEREIRA S.L.P. Paseo de Gracia, 111 08008 Barcelona Spain
ORIGINATOR	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
PAYING AGENT	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
RATING AGENCY	FITCH RATINGS IRELAND LIMITED 38 UPPER MOUNT STREET D02 PR89 DUBLIN Ireland
SERVICER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
SUBORDINATED LOAN PROVIDER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
SWAP COUNTERPARTY	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands

ARRANGER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
CALCULATION AGENT	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
CASH MANAGER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
ISSUER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
MANAGEMENT COMPANY	TITULIZACION DE ACTIVOS SOCIEDAD GESTORA DE FONDOS DE TITULIZACION SA Calle Orense 58 28020 Madrid Spain
OTHER	HYPOPORT SE Heidestraße 8 DE-BE 10557 Berlin Germany
RATING AGENCY	DBRS Ratings GmbH Neue Mainzer Straße 75 60311 Frankfurt am Main Germany
SELLER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
SPECIAL SERVICER	European DataWarehouse GmbH Walther-von-Cronberg-Platz 2 60594 Frankfurt am Main Germany
SUBSCRIBER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
THIRD-PARTY VERIFICATION AGENT	PRIME COLLATERALISED SECURITIES (PCS) EUROPE 4 Place de l'Opéra 75002 Paris France