

FONDO DE TITULIZACIÓN SOL LION II RMBS



Monthly Investor Report

28 July 2026

Description

Issue Date	04-12-2020
Final Maturity Date	31-12-2063
Next Payment Date	28-09-2026

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		<u>Fitch</u>	<u>DBRS</u>			
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	28-07-2026	04-12-2020
Portfolio Cut off Date	30-06-2026	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	168,009,840.84	120,244,820.55
Of which Realised Loss	5,832,875.21	0.00
Of which Active Outstanding Notional Amount	15,581,990,159.16	14,056,455,179.45
Of which Arrears in Principal	1,900,467.95	0.00
Number of Borrowers	169,097	136,884
Number of Loans	170,185	137,493
Average Principal Balance (Borrowers)	92,148.24	102,688.81
Average Principal Balance (Loans)	91,559.13	102,233.97
Coupon: Weighted Average	2.84%	1.07%
Minimum	0.00%	0.00%
Maximum	7.24%	4.41%
Weighted Average Original Loan to Market Value	71.72%	70.94%
Weighted Average Current Loan to Indexed Market Value	43.57%	58.84%
Seasoning (months): Weighted Average	80.22	62.09
Remaining Tenor (months): Weighted Average	290.94	312.57
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.31%	1.94%
Weighted Average Spread on Floating Rate Loans	1.02%	1.03%

Stop Replenishment Criteria

	<u>Current</u>	<u>Initial</u>
Reserve Fund not funded up to the Reserve Fund Required Amount	PASS	PASS
A given portfolio criterion is not compliant for a period of more than twelve months	PASS	PASS
Seller not able to sell Additional Receivables	PASS	PASS
Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	PASS	PASS
Aggregate realised losses related to Defaulted Receivables > 0.75%	PASS	PASS
Outstanding Balance of the Receivables < 13.5 bln	15,607,520,927.51	14,056,455,179.45

Repurchase Rights

	<u>Current</u>	<u>Initial</u>
1. Sum of 12 months consecutive repurchases <= 1% Outstanding balance receivables	PASS	

2. Product Type

Product Type	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Mixta	7,294,624,799	46.81%	68,589	40.30%	2,481,546,946	17.65%	22,943	16.69%
Variable	7,557,814,034	48.50%	93,623	55.01%	11,574,908,234	82.35%	114,550	83.31%
Fixed	729,551,327	4.68%	7,973	4.68%				0.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%



3. Loan Coupon

Coupon Loan Part (%)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< - 0.01%	19,771,462	0.13%	193	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%	417,883	0.00%	2	0.00%	5,977,041,876	42.52%	50,632	36.83%
1.01% - 1.51%	1,783,399,225	11.45%	15,974	9.39%	1,344,172,283	9.56%	13,601	9.89%
1.51% - 2.01%	2,081,401,311	13.36%	21,976	12.91%	3,527,095,943	25.09%	33,151	24.11%
2.01% - 2.51%	1,031,843,829	6.62%	9,963	5.85%	525,134,950	3.74%	6,119	4.45%
2.51% - 3.01%	2,461,343,169	15.80%	28,775	16.91%	139,578,147	0.99%	1,816	1.32%
3.01% - 3.26%	3,117,957,944	20.01%	33,656	19.78%	5,153,514	0.04%	93	0.07%
3.26% - 3.51%	1,400,090,802	8.99%	13,821	8.12%	4,015,968	0.03%	55	0.04%
3.51% - 3.76%	1,988,647,302	12.76%	22,578	13.27%	949,495	0.01%	24	0.02%
3.76% - 4.01%	677,934,919	4.35%	8,253	4.85%	457,697	0.00%	7	0.01%
4.01% - 4.26%	615,938,683	3.95%	8,560	5.03%	553,095	0.00%	6	0.00%
4.26% - 4.51%	181,351,500	1.16%	2,636	1.55%	89,008	0.00%	2	0.00%
4.51% - 4.76%	148,160,244	0.95%	2,384	1.40%				0.00%
4.76% - 5.01%	33,265,622	0.21%	604	0.35%				0.00%
5.01% - 5.26%	24,132,233	0.15%	468	0.27%				0.00%
5.26% - 5.51%	9,288,970	0.06%	183	0.11%				0.00%
5.51% - 5.76%	3,415,134	0.02%	76	0.04%				0.00%
5.76% - 6.01%	903,104	0.01%	30	0.02%				0.00%
6.01% - 6.26%	1,832,748	0.01%	34	0.02%				0.00%
6.26% - 6.51%	351,325	0.00%	9	0.01%				0.00%
6.51% - 6.76%	495,949	0.00%	8	0.00%				0.00%
6.76% - 7.01%	20,442	0.00%	1	0.00%				0.00%
7.01% - 7.26%	26,360	0.00%	1	0.00%				0.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

Average	2.92%
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4. Origination Year

Origination Year	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< 2004	4,438,643	0.03%	153	0.09%	13,138,132	0.09%	251	0.18%
2004 - 2005	41,499,315	0.27%	1,283	0.75%	103,314,791	0.73%	1,998	1.45%
2005 - 2006	125,211,318	0.80%	3,401	2.00%	287,211,705	2.04%	4,998	3.64%
2006 - 2007	163,903,652	1.05%	3,574	2.10%	375,351,882	2.67%	5,255	3.82%
2007 - 2008	279,277,129	1.79%	5,150	3.03%	607,645,344	4.32%	7,458	5.42%
2008 - 2009	272,186,725	1.75%	4,663	2.74%	618,346,496	4.40%	7,288	5.30%
2009 - 2010	105,447,806	0.68%	1,792	1.05%	247,761,256	1.76%	3,034	2.21%
2010 - 2011	160,028,562	1.03%	2,391	1.40%	327,574,661	2.33%	3,506	2.55%
2011 - 2012	259,964,819	1.67%	3,713	2.18%	370,047,109	2.63%	3,673	2.67%
2012 - 2013	133,547,927	0.86%	2,286	1.34%	387,209,073	2.75%	4,372	3.18%
2013 - 2014	80,546,227	0.52%	1,378	0.81%	238,585,452	1.70%	2,845	2.07%
2014 - 2015	181,793,642	1.17%	3,052	1.79%	584,279,691	4.16%	6,694	4.87%
2015 - 2016	366,598,910	2.35%	5,318	3.12%	954,246,142	6.79%	9,806	7.13%
2016 - 2017	623,003,322	4.00%	8,200	4.82%	1,493,188,650	10.62%	14,006	10.19%
2017 - 2018	828,688,333	5.32%	9,962	5.85%	1,733,815,511	12.33%	15,154	11.02%
2018 - 2019	1,392,240,703	8.93%	15,354	9.02%	2,468,206,483	17.56%	20,561	14.95%
2019 - 2020	1,765,680,683	11.33%	18,782	11.04%	2,871,385,545	20.43%	23,511	17.10%
2020 - 2021	1,329,238,340	8.53%	13,686	8.04%	375,147,259	2.67%	3,083	2.24%
2021 - 2022	1,901,038,991	12.20%	18,319	10.76%				0.00%
2022 - 2023	1,825,302,373	11.71%	17,074	10.03%				0.00%
2023 - 2024	1,588,693,753	10.20%	13,616	8.00%				0.00%
2024 >=	2,153,658,987	13.82%	17,038	10.01%				0.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

5. Maturity Year

Maturity Year	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding 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	4,485	0.00%	2	0.00%	49,125,210	0.35%	1,741	1.27%
2026	1,447,544	0.01%	851	0.50%	63,676,850	0.45%	1,828	1.33%
2027	10,409,277	0.07%	1,589	0.93%	74,337,243	0.53%	1,828	1.33%
2028	22,872,530	0.15%	1,802	1.06%	91,885,973	0.65%	2,023	1.47%
2029	38,728,953	0.25%	2,141	1.26%	116,828,123	0.83%	2,384	1.73%
2030	61,502,320	0.39%	2,602	1.53%	153,173,220	1.09%	2,746	2.00%
2031	79,270,190	0.51%	2,715	1.60%	176,728,911	1.26%	2,884	2.10%
2032	100,751,285	0.65%	2,911	1.71%	194,930,795	1.39%	2,917	2.12%
2033	129,235,551	0.83%	3,167	1.86%	221,224,315	1.57%	3,139	2.28%
2034	153,027,142	0.98%	3,451	2.03%	268,342,582	1.91%	3,720	2.71%
2035	205,141,567	1.32%	4,250	2.50%	335,904,703	2.39%	4,421	3.22%
2036	257,801,227	1.65%	4,627	2.72%	392,523,341	2.79%	4,593	3.34%
2037	272,671,958	1.75%	4,513	2.65%	427,858,114	3.04%	4,722	3.43%
2038	253,349,745	1.63%	3,916	2.30%	393,011,450	2.80%	4,276	3.11%
2039	240,293,240	1.54%	3,587	2.11%	325,858,353	2.32%	3,586	2.61%
2040	265,241,703	1.70%	3,739	2.20%	324,970,084	2.31%	3,300	2.40%
2041	324,961,640	2.09%	4,214	2.48%	374,976,384	2.67%	3,611	2.63%
2042	348,058,948	2.23%	4,365	2.56%	443,752,321	3.16%	4,156	3.02%
2043	411,449,715	2.64%	4,901	2.88%	560,173,840	3.99%	5,127	3.73%
2044	428,084,938	2.75%	4,980	2.93%	562,840,272	4.00%	5,267	3.83%
2045	454,943,673	2.92%	5,001	2.94%	511,236,944	3.64%	4,527	3.29%
2046	745,437,528	4.78%	7,959	4.68%	531,827,367	3.78%	4,571	3.32%
2047	752,729,293	4.83%	7,800	4.58%	552,902,631	3.93%	4,594	3.34%
2048	631,068,841	4.05%	6,403	3.76%	600,422,208	4.27%	4,970	3.61%
2049	690,479,959	4.43%	6,808	4.00%	708,031,330	5.04%	5,776	4.20%
2050	637,157,187	4.09%	5,948	3.50%	440,317,156	3.13%	3,418	2.49%
2051	646,853,430	4.15%	5,715	3.36%	469,832,207	3.34%	3,434	2.50%
2052	591,282,263	3.79%	5,144	3.02%	449,186,821	3.20%	3,272	2.38%
2053	593,610,170	3.81%	5,032	2.96%	475,306,779	3.38%	3,502	2.55%
2054	654,185,963	4.20%	5,491	3.23%	531,807,168	3.78%	3,968	2.89%
2055	762,870,225	4.90%	6,028	3.54%	436,764,042	3.11%	3,236	2.35%
2056	637,576,301	4.09%	5,227	3.07%	498,078,881	3.54%	3,762	2.74%
2057	620,659,418	3.98%	5,149	3.03%	553,324,804	3.94%	4,151	3.02%
2058	696,738,589	4.47%	5,846	3.44%	722,488,002	5.14%	5,464	3.97%
2059	786,272,661	5.05%	6,541	3.84%	795,760,632	5.66%	6,041	4.39%
2060	598,306,633	3.84%	4,798	2.82%	164,732,515	1.17%	1,289	0.94%
2061	570,092,714	3.66%	4,247	2.50%				0.00%
2062	498,395,724	3.20%	3,705	2.18%				0.00%
2063	409,005,114	2.62%	3,019	1.77%				0.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

6. Seasoning

Seasoning (years)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< - 0.50	168,035,226	1.08%	1,180	0.69%				0.00%
0.50 - 1.00	411,503,008	2.64%	2,963	1.74%	761,219,408	5.42%	6,313	4.59%
1.00 - 2.00	995,098,029	6.39%	7,908	4.65%	2,961,969,309	21.07%	24,155	17.57%
2.00 - 3.00	1,317,299,009	8.45%	11,264	6.62%	2,315,214,835	16.47%	19,426	14.13%
3.00 - 4.00	1,684,178,212	10.81%	15,036	8.84%	1,696,089,645	12.07%	15,056	10.95%
4.00 - 5.00	1,973,445,051	12.66%	18,785	11.04%	1,473,547,946	10.48%	13,982	10.17%
5.00 - 6.00	1,697,088,679	10.89%	16,716	9.82%	809,692,012	5.76%	8,492	6.18%
6.00 - 7.00	1,448,375,486	9.30%	15,380	9.04%	534,692,213	3.80%	6,277	4.57%
7.00 - 8.00	1,648,281,321	10.58%	17,734	10.42%	278,628,071	1.98%	3,251	2.36%
8.00 - 9.00	1,048,103,031	6.73%	11,954	7.02%	320,556,193	2.28%	3,625	2.64%
9.00 - 10.00	719,950,350	4.62%	9,124	5.36%	432,180,356	3.07%	4,123	3.00%
10 - more	2,470,632,759	15.86%	42,141	24.76%	2,472,665,192	17.59%	32,793	23.85%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	6.65
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7. Original Tenor

Tenor (years)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 5	376,274	0.00%	30	0.02%	22,090	0.00%	1	0.00%
5 - 10	32,195,210	0.21%	888	0.52%	36,558,870	0.26%	934	0.68%
10 - 15	365,276,787	2.34%	7,911	4.65%	323,201,039	2.30%	6,199	4.51%
15 - 20	900,312,714	5.78%	15,140	8.90%	892,834,553	6.35%	14,241	10.36%
20 - 25	2,655,273,541	17.04%	33,774	19.85%	1,755,871,629	12.49%	21,275	15.47%
25 - 30	4,095,558,702	26.28%	45,929	26.99%	4,166,819,471	29.64%	41,333	30.06%
30 - 35	2,969,543,696	19.06%	27,187	15.97%	2,913,245,007	20.73%	23,054	16.77%
35 - 40	4,563,453,235	29.29%	39,326	23.11%	3,967,902,520	28.23%	30,456	22.15%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

8. Remaining Tenor

Remaining Tenor (years)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< 1	4,879,906	0.03%	1,568	0.92%	583,059	0.00%	54	0.04%
1 - 2	16,436,968	0.11%	1,725	1.01%	7,408,207	0.05%	579	0.42%
2 - 3	31,078,425	0.20%	1,988	1.17%	17,517,887	0.12%	1,024	0.74%
3 - 4	47,499,608	0.30%	2,299	1.35%	30,685,758	0.22%	1,342	0.98%
4 - 5	72,859,948	0.47%	2,780	1.63%	44,604,835	0.32%	1,644	1.20%
5 - 6	87,672,056	0.56%	2,712	1.59%	62,986,475	0.45%	1,872	1.36%
6 - 7	113,961,586	0.73%	3,052	1.79%	73,021,466	0.52%	1,838	1.34%
7 - 8	142,348,194	0.91%	3,317	1.95%	89,625,778	0.64%	1,999	1.45%
8 - 9	171,415,501	1.10%	3,722	2.19%	109,776,221	0.78%	2,275	1.65%
9 - 10	237,575,805	1.52%	4,631	2.72%	147,103,376	1.05%	2,700	1.96%
10 - 11	277,739,398	1.78%	4,695	2.76%	171,302,723	1.22%	2,854	2.08%
11 - 12	259,156,371	1.66%	4,152	2.44%	195,413,820	1.39%	2,937	2.14%
12 - 13	243,845,890	1.56%	3,717	2.18%	214,628,456	1.53%	3,066	2.23%
13 - 14	239,011,642	1.53%	3,477	2.04%	257,970,573	1.84%	3,601	2.62%
14 - 15	306,264,288	1.97%	4,154	2.44%	324,779,183	2.31%	4,294	3.12%
15 - 16	326,631,686	2.10%	4,122	2.42%	383,793,085	2.73%	4,641	3.38%
16 - 17	387,156,266	2.48%	4,705	2.76%	439,396,887	3.13%	4,816	3.50%
17 - 18	431,593,422	2.77%	5,116	3.01%	396,654,610	2.82%	4,312	3.14%
18 - 19	409,718,443	2.63%	4,638	2.73%	328,142,316	2.33%	3,646	2.65%
19 - 20	612,160,479	3.93%	6,656	3.91%	316,165,612	2.25%	3,236	2.35%
20 - 21	802,856,742	5.15%	8,368	4.92%	375,877,440	2.67%	3,676	2.67%
21 - 22	635,332,196	4.08%	6,580	3.87%	421,454,490	3.00%	3,952	2.87%
22 - 23	681,813,362	4.38%	6,810	4.00%	551,471,597	3.92%	5,037	3.66%
23 - 24	643,906,831	4.13%	6,231	3.66%	571,846,515	4.07%	5,366	3.90%
24 - 25	658,654,512	4.23%	5,933	3.49%	506,854,980	3.61%	4,541	3.30%
25 - 26	611,965,844	3.93%	5,366	3.15%	536,023,977	3.81%	4,605	3.35%
26 - 27	583,951,463	3.75%	5,005	2.94%	544,459,911	3.87%	4,564	3.32%
27 - 28	642,371,247	4.12%	5,416	3.18%	578,619,499	4.12%	4,788	3.48%
28 - 29	707,021,646	4.54%	5,760	3.38%	710,851,307	5.06%	5,825	4.24%
29 - 30	726,375,225	4.66%	5,773	3.39%	484,611,312	3.45%	3,793	2.76%
30 - more	4,468,735,210	28.68%	35,717	20.99%	5,162,823,823	36.73%	38,616	28.09%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	24
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9. Interest Type

Interest Type	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Fixed 10Y	7,294,624,799	46.81%	68,589	40.30%	2,481,546,946	17.65%	22,943	16.69%
Floating EURIBOR BOE	7,557,814,034	48.50%	93,623	55.01%	11,574,908,234	82.35%	114,550	83.31%
Fixed	729,551,327	4.68%	7,973	4.68%				0.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

10. Interest Reset Dates

Interest Reset Dates	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Floating	7,557,814,034	48.50%	93,623	55.01%	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	188,726,132	1.21%	2,027	1.19%	134,751,016	0.96%	1,510	1.10%
2027	382,429,479	2.45%	3,796	2.23%	288,052,533	2.05%	2,863	2.08%
2028	811,665,088	5.21%	8,158	4.79%	771,572,850	5.49%	6,992	5.09%
2029	1,173,798,555	7.53%	11,691	6.87%	1,041,626,250	7.41%	9,248	6.73%
2030	930,667,754	5.97%	9,050	5.32%	218,522,830	1.55%	1,953	1.42%
2031	1,004,706,339	6.45%	9,334	5.48%				0.00%
2032	1,155,913,735	7.42%	10,615	6.24%				0.00%
2033	604,213,487	3.88%	5,444	3.20%				0.00%
> 2033	1,042,504,229	6.69%	8,474	4.98%				0.00%
Fixed Interest Rate	729,551,327	4.68%	7,973	4.68%				0.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

11. Interest Payment Frequency

Interest Payment Frequency	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
P1M	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

12. Payment Holidays

Payment Holidays	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
None	15,570,535,898	99.93%	170,089	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	11,454,261	0.07%	96	0.06%				0.00%
Total	15,581,990,159	100.00%	170,185	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 Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	215,582,288	1.38%	4,851	2.86%	216,053,354	1.54%	4,555	3.32%
30.00% - 40.00%	379,318,016	2.43%	7,163	4.22%	417,200,679	2.97%	7,055	5.14%
40.00% - 50.00%	672,578,723	4.32%	10,867	6.40%	705,037,638	5.02%	10,116	7.37%
50.00% - 60.00%	1,092,091,248	7.01%	15,056	8.86%	1,115,448,335	7.94%	13,675	9.96%
60.00% - 70.00%	2,034,162,124	13.05%	24,377	14.34%	1,899,231,397	13.51%	20,036	14.59%
70.00% - 80.00%	10,015,417,585	64.28%	97,487	57.20%	8,829,784,923	62.82%	75,231	54.66%
80.00% - 90.00%	1,172,745,582	7.53%	10,382	6.11%	873,698,855	6.22%	6,825	4.97%
90.00% - 100.00%	94,593	0.00%	2	0.00%				0.00%
100.00% >								
Unknown								
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	71.72%
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13b. Current Loan to Market Value

Current Loan to Market Value (%)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	1,432,850,409	9.20%	36,430	21.40%	1,226,591,969	8.73%	25,396	18.48%
30.00% - 40.00%	1,064,451,081	6.83%	14,385	8.46%	1,067,941,409	7.60%	12,975	9.44%
40.00% - 50.00%	1,440,815,287	9.25%	16,660	9.80%	1,365,223,936	9.71%	14,140	10.29%
50.00% - 60.00%	2,274,429,198	14.60%	24,113	14.17%	1,748,997,175	12.44%	16,101	11.71%
60.00% - 70.00%	5,215,447,887	33.47%	47,279	27.77%	2,819,716,940	20.06%	24,503	17.82%
70.00% - 80.00%	3,914,786,363	25.12%	29,733	17.47%	5,808,330,738	41.32%	44,272	32.19%
80.00% - 90.00%	206,845,959	1.33%	1,337	0.79%	19,209,654	0.14%	103	0.07%
90.00% - 100.00%	13,953,504	0.09%	96	0.06%	443,358	0.00%	3	0.00%
100.00% - 110.00%	4,676,117	0.03%	38	0.02%				0.00%
110.00% - 120.00%	2,087,342	0.01%	16	0.01%				0.00%
120.00% - 130.00%	1,419,011	0.01%	8	0.00%				0.00%
130.00% >	10,228,002	0.07%	90	0.05%				0.00%
Unknown								
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	58.86%
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13c. Current Loan to Indexed Market Value

Current Loan to Indexed Market Value (%)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	2,869,531,358	18.42%	54,597	32.06%	1,152,798,670	8.20%	24,059	17.50%
30.00% - 40.00%	2,911,004,226	18.68%	31,082	18.27%	1,060,886,107	7.55%	12,916	9.40%
40.00% - 50.00%	4,653,649,536	29.87%	42,690	25.09%	1,521,131,736	10.82%	15,500	11.27%
50.00% - 60.00%	3,401,305,277	21.83%	27,589	16.22%	2,510,343,897	17.86%	21,668	15.75%
60.00% - 70.00%	1,199,307,018	7.70%	10,145	5.97%	3,219,761,019	22.91%	26,903	19.56%
70.00% - 80.00%	491,983,985	3.16%	3,713	2.19%	4,164,343,722	29.63%	32,994	24.00%
80.00% - 90.00%	44,614,027	0.29%	273	0.16%	408,083,478	2.90%	3,293	2.40%
90.00% - 100.00%	516,609	0.00%	6	0.00%	19,106,551	0.14%	160	0.12%
100.00% - 110.00%	572,093	0.00%	4	0.00%				0.00%
110.00% - 120.00%	432,583	0.00%	4	0.00%				0.00%
120.00% - 130.00%								
130.00% >	9,073,448	0.06%	82	0.05%				0.00%
Unknown								
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	43.57%
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14. Original Notional Amount

Aggregate Outstanding Notional	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 50,000	176,781,816	1.13%	5,548	3.26%	166,989,251	1.19%	4,494	3.27%
50,000 - 75,000	1,212,555,010	7.78%	26,329	15.45%	1,002,952,199	7.14%	19,716	14.33%
75,000 - 100,000	2,243,460,586	14.40%	34,635	20.34%	1,871,607,582	13.31%	26,642	19.37%
100,000 - 125,000	2,666,439,789	17.11%	31,711	18.64%	2,140,935,079	15.23%	23,980	17.44%
125,000 - 150,000	2,612,973,641	16.77%	26,049	15.31%	2,208,272,954	15.71%	20,779	15.11%
150,000 - 175,000	1,892,127,669	12.14%	16,115	9.48%	1,689,283,893	12.02%	13,502	9.82%
175,000 - 200,000	1,492,461,747	9.58%	11,350	6.67%	1,481,544,820	10.54%	10,519	7.65%
200,000 - 225,000	924,699,591	5.93%	6,181	3.64%	898,571,278	6.39%	5,628	4.10%
225,000 - 250,000	712,582,992	4.57%	4,415	2.60%	748,475,413	5.32%	4,302	3.13%
250,000 - 275,000	447,282,177	2.87%	2,519	1.48%	489,167,497	3.48%	2,514	1.83%
275,000 - 300,000	366,443,071	2.35%	1,937	1.14%	412,804,913	2.94%	1,967	1.43%
300,000 - 325,000	209,129,313	1.34%	1,003	0.59%	230,021,528	1.64%	1,004	0.73%
325,000 - 350,000	165,719,025	1.06%	742	0.44%	179,988,469	1.28%	749	0.55%
350,000 - 375,000	110,671,403	0.71%	460	0.27%	114,390,812	0.81%	441	0.32%
375,000 - 400,000	92,084,079	0.59%	365	0.21%	102,374,045	0.73%	380	0.28%
400,000 - 425,000	49,478,562	0.32%	191	0.11%	59,760,338	0.43%	195	0.14%
425,000 - 450,000	46,341,938	0.30%	160	0.09%	54,407,255	0.39%	162	0.12%
450,000 - 475,000	25,663,478	0.16%	96	0.06%	34,971,693	0.25%	107	0.08%
475,000 - 500,000	34,602,994	0.22%	111	0.07%	31,400,466	0.22%	96	0.07%
500,000 - 1,000,000	96,494,501	0.62%	262	0.15%	122,635,514	0.87%	297	0.22%
1,000,000 >	3,996,778	0.03%	6	0.00%	15,900,181	0.11%	19	0.01%
Unknown								
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

15. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 1,000.00	237,311	0.00%	523	0.31%				0.00%
1,000.00 - 8,000.00	13,450,669	0.09%	2,924	1.72%				0.00%
8,000.00 - 20,000.00	90,059,332	0.58%	6,264	3.68%	54,990,677	0.39%	3,840	2.79%
20,000.00 - 50,000.00	1,090,192,563	7.00%	29,083	17.08%	724,024,832	5.15%	19,039	13.85%
50,000.00 - 75,000.00	2,247,540,716	14.42%	35,930	21.10%	1,716,796,911	12.21%	27,331	19.87%
75,000.00 - 100,000.00	2,926,382,816	18.78%	33,573	19.73%	2,411,822,938	17.16%	27,674	20.13%
100,000.00 - 125,000.00	2,757,428,303	17.70%	24,692	14.52%	2,466,215,889	17.55%	22,038	16.03%
125,000.00 - 150,000.00	2,121,180,087	13.61%	15,561	9.15%	1,999,349,144	14.22%	14,639	10.65%
150,000.00 - 175,000.00	1,440,954,706	9.25%	8,928	5.25%	1,418,208,251	10.09%	8,779	6.39%
175,000.00 - 200,000.00	949,685,416	6.09%	5,093	3.00%	1,035,652,956	7.37%	5,557	4.04%
200,000.00 - 225,000.00	637,575,813	4.09%	3,014	1.77%	673,216,412	4.79%	3,180	2.31%
225,000.00 - 250,000.00	410,470,176	2.63%	1,737	1.02%	466,485,540	3.32%	1,972	1.43%
250,000.00 - 275,000.00	268,377,391	1.72%	1,027	0.60%	328,507,194	2.34%	1,256	0.91%
275,000.00 - 300,000.00	178,667,386	1.15%	624	0.37%	215,706,631	1.53%	753	0.55%
300,000.00 - 325,000.00	126,519,680	0.81%	406	0.24%	145,788,568	1.04%	468	0.34%
325,000.00 - 350,000.00	83,786,739	0.54%	249	0.15%	95,170,161	0.68%	282	0.21%
350,000.00 - 375,000.00	60,147,244	0.39%	166	0.10%	66,256,212	0.47%	183	0.13%
375,000.00 - 400,000.00	43,705,830	0.28%	113	0.07%	48,381,051	0.34%	125	0.09%
400,000.00 - 425,000.00	27,192,379	0.17%	66	0.04%	44,868,260	0.32%	109	0.08%
425,000.00 - 450,000.00	26,326,795	0.17%	60	0.04%	27,190,270	0.19%	62	0.05%
450,000.00 - 475,000.00	16,167,283	0.10%	35	0.02%	20,237,662	0.14%	44	0.03%
475,000.00 - 500,000.00	16,036,671	0.10%	33	0.02%	17,978,707	0.13%	37	0.03%
500,000.00 - 1,000,000.00	47,841,295	0.31%	82	0.05%	71,165,625	0.51%	118	0.09%
1,000,000.00 >	2,063,558	0.01%	2	0.00%	8,441,288	0.06%	7	0.01%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

16. Geography Region

Region	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Andalucía	1,801,503,887	11.56%	24,783	14.58%	2,111,883,085	15.02%	24,616	17.89%
Aragón	242,646,566	1.56%	3,161	1.86%	166,846,026	1.19%	1,994	1.45%
Baleares	561,229,363	3.60%	4,827	2.84%	447,407,817	3.18%	3,648	2.65%
Canarias	715,940,026	4.59%	8,834	5.18%	575,991,280	4.10%	6,349	4.61%
Cantabria	103,316,612	0.66%	1,409	0.83%	102,708,268	0.73%	1,176	0.85%
Castilla la Mancha	471,695,293	3.03%	5,695	3.35%	311,134,129	2.21%	3,603	2.62%
Castilla y León	324,598,783	2.08%	4,573	2.69%	322,455,416	2.29%	3,901	2.84%
Cataluña	4,653,693,528	29.87%	43,037	25.31%	3,837,585,714	27.30%	31,756	23.10%
Ceuta	872,906	0.01%	12	0.01%	1,810,656	0.01%	25	0.02%
Extremadura	227,548	0.00%	2	0.00%				0.00%
Galicia	235,073,946	1.51%	3,268	1.92%	208,507,820	1.48%	2,552	1.86%
La Rioja	44,091,144	0.28%	554	0.32%	18,701,169	0.13%	218	0.16%
Madrid	4,421,447,357	28.38%	43,798	25.71%	4,353,097,317	30.97%	38,690	28.14%
Melilla	1,357,462	0.01%	19	0.01%	820,879	0.01%	12	0.01%
Murcia	264,052,934	1.69%	3,734	2.19%	205,522,512	1.46%	2,470	1.79%
Navarra	40,651,760	0.26%	439	0.26%	27,055,700	0.19%	291	0.21%
Pais Vasco	158,503,736	1.02%	1,829	1.08%	153,038,718	1.09%	1,548	1.13%
Principado de Asturias	96,242,095	0.62%	1,468	0.86%	97,474,168	0.69%	1,265	0.92%
Valencia	1,444,077,919	9.27%	18,737	11.00%	1,114,414,507	7.93%	13,379	9.74%
Blank	767,294	0.00%	6	0.00%				0.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

17. Borrower Nationality

Country	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Spain	14,896,476,906	95.60%	163,504	96.07%	13,826,318,651	98.36%	135,794	98.77%
Other	685,513,253	4.40%	6,681	3.93%	230,136,528	1.64%	1,699	1.23%
Total	15,581,990,159	100.00%	170,185	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	1,057,746	0.01%	1	2.61%
2	1,005,812	0.01%	1	3.21%
3	887,618	0.01%	1	1.95%
4	802,468	0.01%	1	2.05%
5	787,324	0.01%	1	2.00%
6	737,659	0.00%	1	3.51%
7	728,093	0.00%	2	3.64%
8	721,549	0.00%	1	3.14%
9	703,488	0.00%	1	3.36%
10	700,935	0.00%	1	2.61%
	8,132,691	0.05%	11	

19. Employment Type

Employment Type	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Employed - Private Sector	14,187,470,716	91.05%	152,903	89.84%	11,499,352,174	81.81%	110,154	80.11%
Employed - Public Sector	5,449,329	0.03%	57	0.03%	1,577,615,658	11.22%	16,695	12.14%
Employed - Sector Unknown	6,900,911	0.04%	201	0.12%	21,456,816	0.15%	254	0.19%
Other	32,749,810	0.21%	435	0.25%	41,786,483	0.30%	565	0.41%
Pensioner	280,916,992	1.80%	5,125	3.02%	197,855,882	1.41%	2,923	2.13%
Self-employed	795,667,836	5.11%	8,111	4.75%	513,175,028	3.65%	4,578	3.33%
Student	18,014,385	0.12%	220	0.13%	19,294,551	0.14%	215	0.16%
Unemployed	254,820,180	1.64%	3,133	1.85%	185,918,588	1.32%	2,109	1.54%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

20. Payment to Income

Payment to Income	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0% - 10%	2,208,325,444	14.17%	30,837	18.06%	3,462,060,160	24.63%	37,046	26.91%
10% - 15%	3,583,917,416	23.00%	38,239	22.46%	4,184,833,774	29.77%	38,132	27.73%
15% - 20%	3,032,703,302	19.46%	32,409	19.05%	2,804,261,275	19.95%	28,282	20.58%
20% - 25%	2,333,233,235	14.97%	26,311	15.48%	2,002,495,904	14.25%	20,080	14.62%
25% - 30%	1,897,575,752	12.18%	20,214	11.90%	1,022,154,874	7.27%	9,314	6.78%
30% - 35%	1,314,537,919	8.44%	12,428	7.32%	377,185,219	2.68%	3,064	2.23%
35% - 40%	698,698,589	4.48%	5,849	3.44%	130,440,174	0.93%	995	0.72%
40% - 45%	299,292,916	1.92%	2,294	1.35%	43,838,172	0.31%	310	0.23%
45% - 50%	122,797,023	0.79%	873	0.51%	13,696,118	0.10%	94	0.07%
50% >	90,908,563	0.58%	731	0.43%	15,489,509	0.11%	176	0.13%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	20%
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21. ING Staff at Date of Origination

ING Staff at Date of Origination	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Yes	283,882	0.00%	1	0.00%				0.00%
No	15,581,706,277	100.00%	170,184	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,581,990,159	100.00%	170,185	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 Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
1	15,198,374,754	97.54%	166,107	98.23%	13,786,674,443	98.08%	135,167	98.75%
2+	383,615,405	2.46%	4,078	1.77%	269,780,737	1.92%	2,326	1.25%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

23. Loan Purpose

Loan Purpose	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Purchase	13,386,091,901	85.91%	142,988	83.96%	12,659,693,805	90.06%	119,144	86.61%
Remortgage	2,049,478,022	13.15%	24,424	14.40%	1,228,281,037	8.74%	15,632	11.41%
Renovation	146,420,237	0.94%	2,773	1.64%	168,480,337	1.20%	2,717	1.98%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

24. Occupancy Status

Occupancy Status	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
1st home	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

25. Underwriting Source

Underwriting Source	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Central or Direct	4,382,751,805	28.13%	52,235	30.65%	4,540,891,035	32.30%	47,549	34.51%
Internet	5,426,405,625	34.82%	57,123	33.54%	5,000,304,175	35.57%	46,757	34.02%
Office or Branch Network	2,863,603,908	18.38%	32,606	19.19%	3,057,955,108	21.75%	29,412	21.43%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,909,228,822	18.67%	28,221	16.61%	1,457,304,862	10.37%	13,775	10.04%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

26. Special Scheme

Special Scheme	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Vivienda de proteccion oficial	921,961,497	5.92%	12,038	7.11%	914,175,875	6.50%	10,385	7.58%
None	14,660,028,662	94.08%	158,147	92.89%	13,142,279,304	93.50%	127,108	92.42%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

27. Probability of Default

Probability of Default	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0.00% - 0.10%	14,052,759,659	90.19%	156,436	91.88%	11,505,272,096	81.85%	117,453	85.38%
0.10% - 0.25%	863,725,250	5.54%	7,572	4.47%	1,734,317,873	12.34%	13,638	9.95%
0.25% - 1.00%	459,273,156	2.95%	4,116	2.43%	816,865,211	5.81%	6,402	4.67%
1.00% - 7.50%	20,169,018	0.13%	236	0.14%				0.00%
7.50% - 20.00%	30,404,967	0.20%	300	0.18%				0.00%
20.00% - 100.00%	76,916,212	0.49%	710	0.42%				0.00%
100.00% >=	78,741,897	0.51%	815	0.48%				0.00%
Total	15,581,990,159	100.00%	170,185	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	0.79%
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28. Arrears

Days Past Due	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outstanding Not. Amount	% of Total	% of Total
No Arrear	169,254	0	0	0	15,485,119,203	99.45%	99.38%
30 - 59 Days	209	32,022	26,016	58,038	22,100,804	0.12%	0.14%
60 - 89 Days	93	38,442	15,646	54,088	10,167,560	0.05%	0.07%
90 - 179 Days	170	141,077	71,086	212,163	17,950,241	0.10%	0.12%
180 - 365 Days	200	381,086	195,799	576,885	20,508,002	0.12%	0.13%
Defaulted (>12M)	259	1,307,841	1,104,741	2,412,581	26,144,349	0.15%	0.17%
Total	170,185	1,900,468	1,413,287	3,313,755	15,581,990,159	100.00%	100.00%

Contact Information

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SWAP COUNTERPARTY	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands



FONDO DE TITULIZACIÓN SOL LION II RMBS

Monthly investor report as of 28-Jul-2026

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
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