

# **FONDO DE TITULIZACIÓN SOL LION II RMBS**



## **Monthly Investor Report**

29 June 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
<b>Retained by the Originator: 100%</b>				<b>15,870,000,000</b>	<b>14,176,700,000</b>	

**1. Summary**

All amounts in EURO	Current	At Issue
Reporting Date	29-06-2026	04-12-2020
Portfolio Cut off Date	31-05-2026	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	160.89	120,244,820.55
Of which Realised Loss	5,832,875.21	0.00
Of which Active Outstanding Notional Amount	15,749,999,839.11	14,056,455,179.45
Of which Arrears in Principal	1,861,286.95	0.00
Number of Borrowers	170,321	136,884
Number of Loans	171,428	137,493
Average Principal Balance (Borrowers)	92,472.45	102,688.81
Average Principal Balance (Loans)	91,875.31	102,233.97
Coupon: Weighted Average	2.79%	1.07%
Minimum	0.00%	0.00%
Maximum	6.76%	4.41%
Weighted Average Original Loan to Market Value	71.71%	70.94%
Weighted Average Current Loan to Indexed Market Value	45.23%	58.84%
Seasoning (months): Weighted Average	79.34	62.09
Remaining Tenor (months): Weighted Average	291.77	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%

<b>Stop Replenishment Criteria</b>	<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	15,294,714,404.71	14,056,455,179.45

<b>Repurchase Rights</b>	<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	7,354,935,276	46.70%	68,951	40.22%	2,481,546,946	17.65%	22,943	16.69%
Variable	7,660,564,247	48.64%	94,479	55.11%	11,574,908,234	82.35%	114,550	83.31%
Fixed	734,500,316	4.66%	7,998	4.67%				0.00%
Total	15,749,999,839	100.00%	171,428	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%	19,554,901	0.12%	189	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%	419,436	0.00%	2	0.00%	5,977,041,876	42.52%	50,632	36.83%
1.01% - 1.51%	1,801,903,732	11.44%	16,100	9.39%	1,344,172,283	9.56%	13,601	9.89%
1.51% - 2.01%	2,109,289,258	13.39%	22,208	12.95%	3,527,095,943	25.09%	33,151	24.11%
2.01% - 2.51%	1,046,517,007	6.64%	10,080	5.88%	525,134,950	3.74%	6,119	4.45%
2.51% - 3.01%	2,829,992,057	17.97%	33,664	19.64%	139,578,147	0.99%	1,816	1.32%
3.01% - 3.26%	3,491,506,997	22.17%	36,455	21.27%	5,153,514	0.04%	93	0.07%
3.26% - 3.51%	1,501,274,462	9.53%	15,004	8.75%	4,015,968	0.03%	55	0.04%
3.51% - 3.76%	1,545,949,887	9.82%	18,000	10.50%	949,495	0.01%	24	0.02%
3.76% - 4.01%	594,569,769	3.78%	7,581	4.42%	457,697	0.00%	7	0.01%
4.01% - 4.26%	523,171,038	3.32%	7,411	4.32%	553,095	0.00%	6	0.00%
4.26% - 4.51%	161,838,902	1.03%	2,399	1.40%	89,008	0.00%	2	0.00%
4.51% - 4.76%	67,150,614	0.43%	1,216	0.71%				0.00%
4.76% - 5.01%	34,400,406	0.22%	630	0.37%				0.00%
5.01% - 5.26%	11,489,978	0.07%	257	0.15%				0.00%
5.26% - 5.51%	5,664,191	0.04%	122	0.07%				0.00%
5.51% - 5.76%	3,153,951	0.02%	62	0.04%				0.00%
5.76% - 6.01%	346,077	0.00%	15	0.01%				0.00%
6.01% - 6.26%	1,220,203	0.01%	20	0.01%				0.00%
6.26% - 6.51%	299,894	0.00%	8	0.00%				0.00%
6.51% - 6.76%	287,079	0.00%	5	0.00%				0.00%
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

Average	2.87%
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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	4,531,447	0.03%	154	0.09%	13,138,132	0.09%	251	0.18%
2004 - 2005	42,319,063	0.27%	1,297	0.76%	103,314,791	0.73%	1,998	1.45%
2005 - 2006	126,914,169	0.81%	3,421	2.00%	287,211,705	2.04%	4,998	3.64%
2006 - 2007	167,032,769	1.06%	3,637	2.12%	375,351,882	2.67%	5,255	3.82%
2007 - 2008	282,998,843	1.80%	5,181	3.02%	607,645,344	4.32%	7,458	5.42%
2008 - 2009	275,439,169	1.75%	4,688	2.73%	618,346,496	4.40%	7,288	5.30%
2009 - 2010	107,011,109	0.68%	1,812	1.06%	247,761,256	1.76%	3,034	2.21%
2010 - 2011	162,143,481	1.03%	2,415	1.41%	327,574,661	2.33%	3,506	2.55%
2011 - 2012	262,930,279	1.67%	3,751	2.19%	370,047,109	2.63%	3,673	2.67%
2012 - 2013	135,206,762	0.86%	2,308	1.35%	387,209,073	2.75%	4,372	3.18%
2013 - 2014	81,512,951	0.52%	1,389	0.81%	238,585,452	1.70%	2,845	2.07%
2014 - 2015	184,294,898	1.17%	3,082	1.80%	584,279,691	4.16%	6,694	4.87%
2015 - 2016	371,688,578	2.36%	5,368	3.13%	954,246,142	6.79%	9,806	7.13%
2016 - 2017	632,382,234	4.02%	8,297	4.84%	1,493,188,650	10.62%	14,006	10.19%
2017 - 2018	839,439,696	5.33%	10,049	5.86%	1,733,815,511	12.33%	15,154	11.02%
2018 - 2019	1,407,513,425	8.94%	15,455	9.02%	2,468,206,483	17.56%	20,561	14.95%
2019 - 2020	1,784,971,879	11.33%	18,914	11.03%	2,871,385,545	20.43%	23,511	17.10%
2020 - 2021	1,344,695,783	8.54%	13,796	8.05%	375,147,259	2.67%	3,083	2.24%
2021 - 2022	1,920,109,516	12.19%	18,433	10.75%				0.00%
2022 - 2023	1,843,004,785	11.70%	17,175	10.02%				0.00%
2023 - 2024	1,606,035,304	10.20%	13,712	8.00%				0.00%
2024 >=	2,167,823,700	13.76%	17,094	9.97%				0.00%
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

**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	1,872,749	0.01%	987	0.58%	63,676,850	0.45%	1,828	1.33%
2027	11,338,344	0.07%	1,607	0.94%	74,337,243	0.53%	1,828	1.33%
2028	23,558,166	0.15%	1,797	1.05%	91,885,973	0.65%	2,023	1.47%
2029	40,361,674	0.26%	2,174	1.27%	116,828,123	0.83%	2,384	1.73%
2030	62,739,730	0.40%	2,605	1.52%	153,173,220	1.09%	2,746	2.00%
2031	81,115,321	0.52%	2,744	1.60%	176,728,911	1.26%	2,884	2.10%
2032	103,068,770	0.65%	2,926	1.71%	194,930,795	1.39%	2,917	2.12%
2033	130,571,500	0.83%	3,165	1.85%	221,224,315	1.57%	3,139	2.28%
2034	156,274,475	0.99%	3,485	2.03%	268,342,582	1.91%	3,720	2.71%
2035	207,660,958	1.32%	4,256	2.48%	335,904,703	2.39%	4,421	3.22%
2036	262,633,392	1.67%	4,668	2.72%	392,523,341	2.79%	4,593	3.34%
2037	276,109,448	1.75%	4,549	2.65%	427,858,114	3.04%	4,722	3.43%
2038	256,708,960	1.63%	3,935	2.30%	393,011,450	2.80%	4,276	3.11%
2039	241,823,448	1.54%	3,599	2.10%	325,858,353	2.32%	3,586	2.61%
2040	265,496,854	1.69%	3,728	2.17%	324,970,084	2.31%	3,300	2.40%
2041	328,985,560	2.09%	4,242	2.47%	374,976,384	2.67%	3,611	2.63%
2042	352,819,202	2.24%	4,400	2.57%	443,752,321	3.16%	4,156	3.02%
2043	416,782,220	2.65%	4,936	2.88%	560,173,840	3.99%	5,127	3.73%
2044	432,640,452	2.75%	5,018	2.93%	562,840,272	4.00%	5,267	3.83%
2045	460,003,850	2.92%	5,039	2.94%	511,236,944	3.64%	4,527	3.29%
2046	752,802,113	4.78%	8,003	4.67%	531,827,367	3.78%	4,571	3.32%
2047	759,539,879	4.82%	7,842	4.57%	552,902,631	3.93%	4,594	3.34%
2048	635,772,131	4.04%	6,428	3.75%	600,422,208	4.27%	4,970	3.61%
2049	696,815,609	4.42%	6,849	4.00%	708,031,330	5.04%	5,776	4.20%
2050	643,190,956	4.08%	5,983	3.49%	440,317,156	3.13%	3,418	2.49%
2051	655,196,182	4.16%	5,769	3.37%	469,832,207	3.34%	3,434	2.50%
2052	596,369,684	3.79%	5,169	3.02%	449,186,821	3.20%	3,272	2.38%
2053	600,247,924	3.81%	5,080	2.96%	475,306,779	3.38%	3,502	2.55%
2054	663,523,705	4.21%	5,548	3.24%	531,807,168	3.78%	3,968	2.89%
2055	769,753,596	4.89%	6,068	3.54%	436,764,042	3.11%	3,236	2.35%
2056	643,760,366	4.09%	5,269	3.07%	498,078,881	3.54%	3,762	2.74%
2057	627,848,553	3.99%	5,196	3.03%	553,324,804	3.94%	4,151	3.02%
2058	702,607,311	4.46%	5,885	3.43%	722,488,002	5.14%	5,464	3.97%
2059	794,190,643	5.04%	6,592	3.85%	795,760,632	5.66%	6,041	4.39%
2060	604,393,397	3.84%	4,835	2.82%	164,732,515	1.17%	1,289	0.94%
2061	575,208,403	3.65%	4,274	2.49%				0.00%
2062	502,376,235	3.19%	3,727	2.17%				0.00%
2063	413,813,084	2.63%	3,048	1.78%				0.00%
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

**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	241,056,415	1.53%	1,677	0.98%				0.00%
0.50 - 1.00	420,793,659	2.67%	3,048	1.78%	761,219,408	5.42%	6,313	4.59%
1.00 - 2.00	1,012,824,077	6.43%	8,138	4.75%	2,961,969,309	21.07%	24,155	17.57%
2.00 - 3.00	1,398,804,461	8.88%	11,865	6.92%	2,315,214,835	16.47%	19,426	14.13%
3.00 - 4.00	1,728,755,362	10.98%	15,550	9.07%	1,696,089,645	12.07%	15,056	10.95%
4.00 - 5.00	1,995,867,972	12.67%	18,956	11.06%	1,473,547,946	10.48%	13,982	10.17%
5.00 - 6.00	1,606,614,643	10.20%	15,895	9.27%	809,692,012	5.76%	8,492	6.18%
6.00 - 7.00	1,489,540,202	9.46%	15,739	9.18%	534,692,213	3.80%	6,277	4.57%
7.00 - 8.00	1,689,527,057	10.73%	18,201	10.62%	278,628,071	1.98%	3,251	2.36%
8.00 - 9.00	1,008,677,057	6.40%	11,562	6.74%	320,556,193	2.28%	3,625	2.64%
9.00 - 10.00	703,796,287	4.47%	8,918	5.20%	432,180,356	3.07%	4,123	3.00%
10 - more	2,453,742,647	15.58%	41,879	24.43%	2,472,665,192	17.59%	32,793	23.85%
Total	15,749,999,839	100.00%	171,428	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	6.57
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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	413,637	0.00%	31	0.02%	22,090	0.00%	1	0.00%
5 - 10	33,121,743	0.21%	902	0.53%	36,558,870	0.26%	934	0.68%
10 - 15	373,062,731	2.37%	8,004	4.67%	323,201,039	2.30%	6,199	4.51%
15 - 20	912,548,308	5.79%	15,292	8.92%	892,834,553	6.35%	14,241	10.36%
20 - 25	2,680,504,203	17.02%	33,954	19.81%	1,755,871,629	12.49%	21,275	15.47%
25 - 30	4,138,344,852	26.28%	46,234	26.97%	4,166,819,471	29.64%	41,333	30.06%
30 - 35	3,000,422,256	19.05%	27,382	15.97%	2,913,245,007	20.73%	23,054	16.77%
35 - 40	4,611,582,109	29.28%	39,629	23.12%	3,967,902,520	28.23%	30,456	22.15%
Total	15,749,999,839	100.00%	171,428	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	4,854,072	0.03%	1,585	0.92%	583,059	0.00%	54	0.04%
1 - 2	16,499,752	0.10%	1,724	1.01%	7,408,207	0.05%	579	0.42%
2 - 3	30,345,099	0.19%	1,947	1.14%	17,517,887	0.12%	1,024	0.74%
3 - 4	47,910,659	0.30%	2,308	1.35%	30,685,758	0.22%	1,342	0.98%
4 - 5	72,380,981	0.46%	2,768	1.61%	44,604,835	0.32%	1,644	1.20%
5 - 6	87,773,630	0.56%	2,732	1.59%	62,986,475	0.45%	1,872	1.36%
6 - 7	113,811,211	0.72%	3,027	1.77%	73,021,466	0.52%	1,838	1.34%
7 - 8	141,218,208	0.90%	3,283	1.92%	89,625,778	0.64%	1,999	1.45%
8 - 9	173,036,026	1.10%	3,727	2.17%	109,776,221	0.78%	2,275	1.65%
9 - 10	234,313,136	1.49%	4,581	2.67%	147,103,376	1.05%	2,700	1.96%
10 - 11	280,389,078	1.78%	4,734	2.76%	171,302,723	1.22%	2,854	2.08%
11 - 12	260,531,630	1.65%	4,177	2.44%	195,413,820	1.39%	2,937	2.14%
12 - 13	252,740,598	1.60%	3,827	2.23%	214,628,456	1.53%	3,066	2.23%
13 - 14	237,022,386	1.50%	3,469	2.02%	257,970,573	1.84%	3,601	2.62%
14 - 15	301,396,870	1.91%	4,084	2.38%	324,779,183	2.31%	4,294	3.12%
15 - 16	328,430,828	2.09%	4,175	2.44%	383,793,085	2.73%	4,641	3.38%
16 - 17	385,574,332	2.45%	4,665	2.72%	439,396,887	3.13%	4,816	3.50%
17 - 18	432,135,716	2.74%	5,117	2.98%	396,654,610	2.82%	4,312	3.14%
18 - 19	424,209,907	2.69%	4,788	2.79%	328,142,316	2.33%	3,646	2.65%
19 - 20	587,555,237	3.73%	6,368	3.71%	316,165,612	2.25%	3,236	2.35%
20 - 21	797,933,392	5.07%	8,353	4.87%	375,877,440	2.67%	3,676	2.67%
21 - 22	659,981,870	4.19%	6,784	3.96%	421,454,490	3.00%	3,952	2.87%
22 - 23	681,758,344	4.33%	6,823	3.98%	551,471,597	3.92%	5,037	3.66%
23 - 24	662,277,164	4.20%	6,415	3.74%	571,846,515	4.07%	5,366	3.90%
24 - 25	659,305,493	4.19%	5,935	3.46%	506,854,980	3.61%	4,541	3.30%
25 - 26	623,866,486	3.96%	5,452	3.18%	536,023,977	3.81%	4,605	3.35%
26 - 27	591,592,192	3.76%	5,068	2.96%	544,459,911	3.87%	4,564	3.32%
27 - 28	646,817,585	4.11%	5,449	3.18%	578,619,499	4.12%	4,788	3.48%
28 - 29	708,316,532	4.50%	5,791	3.38%	710,851,307	5.06%	5,825	4.24%
29 - 30	745,946,939	4.74%	5,884	3.43%	484,611,312	3.45%	3,793	2.76%
30 - more	4,560,074,486	28.95%	36,388	21.23%	5,162,823,823	36.73%	38,616	28.09%
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

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	7,354,935,276	46.70%	68,951	40.22%	2,481,546,946	17.65%	22,943	16.69%
Floating EURIBOR BOE	7,660,564,247	48.64%	94,479	55.11%	11,574,908,234	82.35%	114,550	83.31%
Fixed	734,500,316	4.66%	7,998	4.67%				0.00%
Total	15,749,999,839	100.00%	171,428	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	7,660,564,247	48.64%	94,479	55.11%	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	192,273,360	1.22%	2,058	1.20%	134,751,016	0.96%	1,510	1.10%
2027	385,212,953	2.45%	3,818	2.23%	288,052,533	2.05%	2,863	2.08%
2028	820,192,370	5.21%	8,206	4.79%	771,572,850	5.49%	6,992	5.09%
2029	1,183,332,909	7.51%	11,756	6.86%	1,041,626,250	7.41%	9,248	6.73%
2030	938,794,930	5.96%	9,101	5.31%	218,522,830	1.55%	1,953	1.42%
2031	1,010,631,971	6.42%	9,369	5.47%				0.00%
2032	1,166,713,685	7.41%	10,673	6.23%				0.00%
2033	609,835,745	3.87%	5,475	3.19%				0.00%
> 2033	1,047,947,354	6.65%	8,495	4.96%				0.00%
Fixed Interest Rate	734,500,316	4.66%	7,998	4.67%				0.00%
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

### 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	15,749,999,839	100.00%	171,428	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,749,999,839	100.00%	171,428	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	15,738,521,244	99.93%	171,332	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	11,478,595	0.07%	96	0.06%				0.00%
Total	15,749,999,839	100.00%	171,428	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%	219,140,168	1.39%	4,907	2.87%	216,053,354	1.54%	4,555	3.32%
30.00% - 40.00%	384,602,434	2.44%	7,236	4.23%	417,200,679	2.97%	7,055	5.14%
40.00% - 50.00%	681,824,880	4.33%	10,955	6.41%	705,037,638	5.02%	10,116	7.37%
50.00% - 60.00%	1,105,034,775	7.02%	15,177	8.87%	1,115,448,335	7.94%	13,675	9.96%
60.00% - 70.00%	2,055,005,692	13.05%	24,553	14.34%	1,899,231,397	13.51%	20,036	14.59%
70.00% - 80.00%	10,120,420,666	64.26%	98,146	57.17%	8,829,784,923	62.82%	75,231	54.66%
80.00% - 90.00%	1,183,876,188	7.52%	10,452	6.11%	873,698,855	6.22%	6,825	4.97%
90.00% - 100.00%	95,037	0.00%	2	0.00%				0.00%
100.00% >								
Unknown								
Total	15,749,999,839	100.00%	171,428	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	71.71%
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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%	1,435,951,772	9.12%	36,447	21.26%	1,226,591,969	8.73%	25,396	18.48%
30.00% - 40.00%	1,073,330,192	6.81%	14,503	8.47%	1,067,941,409	7.60%	12,975	9.44%
40.00% - 50.00%	1,448,683,592	9.20%	16,686	9.74%	1,365,223,936	9.71%	14,140	10.29%
50.00% - 60.00%	2,272,462,085	14.43%	24,050	14.03%	1,748,997,175	12.44%	16,101	11.71%
60.00% - 70.00%	5,239,251,769	33.27%	47,512	27.71%	2,819,716,940	20.06%	24,503	17.82%
70.00% - 80.00%	4,035,504,576	25.62%	30,609	17.85%	5,808,330,738	41.32%	44,272	32.19%
80.00% - 90.00%	212,032,662	1.35%	1,371	0.80%	19,209,654	0.14%	103	0.07%
90.00% - 100.00%	13,867,740	0.09%	96	0.06%	443,358	0.00%	3	0.00%
100.00% - 110.00%	5,084,335	0.03%	40	0.02%				0.00%
110.00% - 120.00%	2,092,129	0.01%	16	0.01%				0.00%
120.00% - 130.00%	1,225,603	0.01%	7	0.00%				0.00%
130.00% >	10,513,383	0.07%	91	0.05%				0.00%
Unknown								
Total	15,749,999,839	100.00%	171,428	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	58.99%
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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%	2,649,256,773	16.82%	51,977	30.30%	1,152,798,670	8.20%	24,059	17.50%
30.00% - 40.00%	2,598,858,207	16.50%	28,294	16.51%	1,060,886,107	7.55%	12,916	9.40%
40.00% - 50.00%	4,410,460,701	28.00%	41,289	24.09%	1,521,131,736	10.82%	15,500	11.27%
50.00% - 60.00%	3,821,829,011	24.27%	31,652	18.47%	2,510,343,897	17.86%	21,668	15.75%
60.00% - 70.00%	1,583,845,919	10.06%	13,153	7.68%	3,219,761,019	22.91%	26,903	19.56%
70.00% - 80.00%	607,493,195	3.86%	4,553	2.66%	4,164,343,722	29.63%	32,994	24.00%
80.00% - 90.00%	67,374,628	0.43%	413	0.24%	408,083,478	2.90%	3,293	2.40%
90.00% - 100.00%	656,984	0.00%	6	0.00%	19,106,551	0.14%	160	0.12%
100.00% - 110.00%	437,336	0.00%	3	0.00%				0.00%
110.00% - 120.00%	577,849	0.00%	4	0.00%				0.00%
120.00% - 130.00%	26,421	0.00%	1	0.00%				0.00%
130.00% >	9,182,814	0.06%	83	0.05%				0.00%
Unknown								
Total	15,749,999,839	100.00%	171,428	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	45.23%
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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	179,052,570	1.14%	5,595	3.27%	166,989,251	1.19%	4,494	3.27%
50,000 - 75,000	1,225,726,200	7.78%	26,528	15.45%	1,002,952,199	7.14%	19,716	14.33%
75,000 - 100,000	2,264,807,688	14.38%	34,855	20.32%	1,871,607,582	13.31%	26,642	19.37%
100,000 - 125,000	2,690,310,066	17.08%	31,911	18.62%	2,140,935,079	15.23%	23,980	17.44%
125,000 - 150,000	2,636,230,380	16.74%	26,215	15.29%	2,208,272,954	15.71%	20,779	15.11%
150,000 - 175,000	1,912,699,527	12.14%	16,234	9.48%	1,689,283,893	12.02%	13,502	9.82%
175,000 - 200,000	1,512,124,888	9.60%	11,471	6.70%	1,481,544,820	10.54%	10,519	7.65%
200,000 - 225,000	936,169,313	5.94%	6,242	3.65%	898,571,278	6.39%	5,628	4.10%
225,000 - 250,000	720,735,972	4.58%	4,449	2.60%	748,475,413	5.32%	4,302	3.13%
250,000 - 275,000	454,381,882	2.88%	2,548	1.49%	489,167,497	3.48%	2,514	1.83%
275,000 - 300,000	371,004,376	2.36%	1,952	1.14%	412,804,913	2.94%	1,967	1.43%
300,000 - 325,000	211,898,250	1.35%	1,015	0.59%	230,021,528	1.64%	1,004	0.73%
325,000 - 350,000	168,276,289	1.07%	749	0.44%	179,988,469	1.28%	749	0.55%
350,000 - 375,000	111,932,802	0.71%	462	0.27%	114,390,812	0.81%	441	0.32%
375,000 - 400,000	93,621,714	0.59%	368	0.21%	102,374,045	0.73%	380	0.28%
400,000 - 425,000	50,866,569	0.32%	194	0.11%	59,760,338	0.43%	195	0.14%
425,000 - 450,000	46,596,331	0.30%	160	0.09%	54,407,255	0.39%	162	0.12%
450,000 - 475,000	25,855,147	0.16%	96	0.06%	34,971,693	0.25%	107	0.08%
475,000 - 500,000	34,811,494	0.22%	113	0.07%	31,400,466	0.22%	96	0.07%
500,000 - 1,000,000	98,885,586	0.63%	265	0.15%	122,635,514	0.87%	297	0.22%
1,000,000 >	4,012,794	0.03%	6	0.00%	15,900,181	0.11%	19	0.01%
Unknown								
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

**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	241,229	0.00%	539	0.31%				0.00%
1,000.00 - 8,000.00	13,361,582	0.08%	2,914	1.70%				0.00%
8,000.00 - 20,000.00	89,423,936	0.57%	6,228	3.63%	54,990,677	0.39%	3,840	2.79%
20,000.00 - 50,000.00	1,089,752,661	6.92%	29,073	16.95%	724,024,832	5.15%	19,039	13.85%
50,000.00 - 75,000.00	2,262,824,913	14.37%	36,174	21.09%	1,716,796,911	12.21%	27,331	19.87%
75,000.00 - 100,000.00	2,944,086,297	18.69%	33,770	19.70%	2,411,822,938	17.16%	27,674	20.13%
100,000.00 - 125,000.00	2,783,375,374	17.67%	24,925	14.55%	2,466,215,889	17.55%	22,038	16.03%
125,000.00 - 150,000.00	2,150,256,544	13.65%	15,775	9.21%	1,999,349,144	14.22%	14,639	10.65%
150,000.00 - 175,000.00	1,469,482,160	9.33%	9,105	5.32%	1,418,208,251	10.09%	8,779	6.39%
175,000.00 - 200,000.00	962,828,415	6.11%	5,163	3.01%	1,035,652,956	7.37%	5,557	4.04%
200,000.00 - 225,000.00	647,941,664	4.11%	3,063	1.79%	673,216,412	4.79%	3,180	2.31%
225,000.00 - 250,000.00	420,284,542	2.67%	1,778	1.04%	466,485,540	3.32%	1,972	1.43%
250,000.00 - 275,000.00	272,680,394	1.73%	1,043	0.61%	328,507,194	2.34%	1,256	0.91%
275,000.00 - 300,000.00	181,260,275	1.15%	633	0.37%	215,706,631	1.53%	753	0.55%
300,000.00 - 325,000.00	129,921,873	0.82%	417	0.24%	145,788,568	1.04%	468	0.34%
325,000.00 - 350,000.00	87,536,631	0.56%	260	0.15%	95,170,161	0.68%	282	0.21%
350,000.00 - 375,000.00	59,400,617	0.38%	164	0.10%	66,256,212	0.47%	183	0.13%
375,000.00 - 400,000.00	45,614,687	0.29%	118	0.07%	48,381,051	0.34%	125	0.09%
400,000.00 - 425,000.00	27,156,675	0.17%	66	0.04%	44,868,260	0.32%	109	0.08%
425,000.00 - 450,000.00	28,066,375	0.18%	64	0.04%	27,190,270	0.19%	62	0.05%
450,000.00 - 475,000.00	15,705,666	0.10%	34	0.02%	20,237,662	0.14%	44	0.03%
475,000.00 - 500,000.00	17,034,948	0.11%	35	0.02%	17,978,707	0.13%	37	0.03%
500,000.00 - 1,000,000.00	49,693,394	0.32%	85	0.05%	71,165,625	0.51%	118	0.09%
1,000,000.00 >	2,068,987	0.01%	2	0.00%	8,441,288	0.06%	7	0.01%
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

**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	1,820,736,008	11.56%	24,964	14.58%	2,111,883,085	15.02%	24,616	17.89%
Aragón	245,027,403	1.56%	3,182	1.86%	166,846,026	1.19%	1,994	1.45%
Baleares	568,278,839	3.61%	4,873	2.85%	447,407,817	3.18%	3,648	2.65%
Canarias	722,266,126	4.59%	8,883	5.17%	575,991,280	4.10%	6,349	4.61%
Cantabria	104,488,441	0.66%	1,420	0.83%	102,708,268	0.73%	1,176	0.85%
Castilla la Mancha	474,967,036	3.02%	5,731	3.35%	311,134,129	2.21%	3,603	2.62%
Castilla y León	327,751,618	2.08%	4,608	2.69%	322,455,416	2.29%	3,901	2.84%
Cataluña	4,700,894,137	29.85%	43,344	25.31%	3,837,585,714	27.30%	31,756	23.10%
Ceuta	877,377	0.01%	13	0.01%	1,810,656	0.01%	25	0.02%
Galicia	238,243,873	1.51%	3,294	1.92%	208,507,820	1.48%	2,552	1.86%
La Rioja	44,314,268	0.28%	556	0.32%	18,701,169	0.13%	218	0.16%
Madrid	4,475,346,708	28.41%	44,151	25.73%	4,353,097,317	30.97%	38,690	28.14%
Melilla	1,323,923	0.01%	18	0.01%	820,879	0.01%	12	0.01%
Murcia	266,824,663	1.69%	3,765	2.19%	205,522,512	1.46%	2,470	1.79%
Navarra	41,248,407	0.26%	443	0.26%	27,055,700	0.19%	291	0.21%
Pais Vasco	161,052,858	1.02%	1,853	1.08%	153,038,718	1.09%	1,548	1.13%
Principado de Asturias	97,212,948	0.62%	1,476	0.86%	97,474,168	0.69%	1,265	0.92%
Valencia	1,458,471,046	9.26%	18,853	10.99%	1,114,414,507	7.93%	13,379	9.74%
Blank	674,160	0.00%	1	0.00%				0.00%
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

**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	15,056,757,182	95.60%	164,699	96.07%	13,826,318,651	98.36%	135,794	98.77%
Other	693,242,657	4.40%	6,729	3.93%	230,136,528	1.64%	1,699	1.23%
Total	15,749,999,839	100.00%	171,428	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	1,059,696	0.01%	1	2.61%
2	1,009,291	0.01%	1	3.21%
3	889,674	0.01%	1	1.95%
4	803,675	0.01%	1	2.05%
5	793,223	0.01%	1	2.00%
6	740,091	0.00%	1	3.51%
7	730,172	0.00%	2	3.18%
8	722,909	0.00%	1	2.58%
9	706,429	0.00%	1	3.36%
10	702,476	0.00%	1	2.61%
	8,157,636	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	14,348,438,746	91.10%	154,124	89.90%	11,499,352,174	81.81%	110,154	80.11%
Employed - Public Sector	5,706,282	0.04%	59	0.03%	1,577,615,658	11.22%	16,695	12.14%
Employed - Sector Unknown	7,213,701	0.05%	202	0.12%	21,456,816	0.15%	254	0.19%
Other	32,400,534	0.21%	433	0.25%	41,786,483	0.30%	565	0.41%
Pensioner	282,804,612	1.80%	5,120	3.00%	197,855,882	1.41%	2,923	2.13%
Self-employed	801,112,184	5.09%	8,144	4.74%	513,175,028	3.65%	4,578	3.33%
Student	18,518,650	0.12%	226	0.13%	19,294,551	0.14%	215	0.16%
Unemployed	253,805,131	1.61%	3,120	1.82%	185,918,588	1.32%	2,109	1.54%
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

**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%	2,262,169,191	14.36%	31,406	18.26%	3,462,060,160	24.63%	37,046	26.91%
10% - 15%	3,651,527,812	23.18%	38,701	22.57%	4,184,833,774	29.77%	38,132	27.73%
15% - 20%	3,074,743,708	19.52%	32,675	19.07%	2,804,261,275	19.95%	28,282	20.58%
20% - 25%	2,344,979,713	14.89%	26,473	15.46%	2,002,495,904	14.25%	20,080	14.62%
25% - 30%	1,916,496,302	12.17%	20,326	11.88%	1,022,154,874	7.27%	9,314	6.78%
30% - 35%	1,320,486,070	8.38%	12,380	7.23%	377,185,219	2.68%	3,064	2.23%
35% - 40%	689,615,860	4.38%	5,743	3.36%	130,440,174	0.93%	995	0.72%
40% - 45%	292,189,498	1.86%	2,213	1.29%	43,838,172	0.31%	310	0.23%
45% - 50%	112,423,069	0.71%	813	0.48%	13,696,118	0.10%	94	0.07%
50% >	85,368,617	0.54%	698	0.41%	15,489,509	0.11%	176	0.13%
<b>Total</b>	<b>15,749,999,839</b>	<b>100.00%</b>	<b>171,428</b>	<b>100.00%</b>	<b>14,056,455,179</b>	<b>100.00%</b>	<b>137,493</b>	<b>100.00%</b>

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
No	15,749,999,839	100.00%	171,428	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,749,999,839	100.00%	171,428	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	15,364,177,207	97.55%	167,343	98.25%	13,786,674,443	98.08%	135,167	98.75%
2+	385,822,632	2.45%	4,085	1.75%	269,780,737	1.92%	2,326	1.25%
Total	15,749,999,839	100.00%	171,428	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	13,524,547,887	85.87%	143,977	83.93%	12,659,693,805	90.06%	119,144	86.61%
Remortgage	2,076,310,835	13.18%	24,643	14.43%	1,228,281,037	8.74%	15,632	11.41%
Renovation	149,141,118	0.95%	2,808	1.65%	168,480,337	1.20%	2,717	1.98%
Total	15,749,999,839	100.00%	171,428	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	15,749,999,839	100.00%	171,428	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,749,999,839	100.00%	171,428	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	4,419,743,109	28.06%	52,562	30.62%	4,540,891,035	32.30%	47,549	34.51%
Internet	5,479,521,874	34.79%	57,504	33.52%	5,000,304,175	35.57%	46,757	34.02%
Office or Branch Network	2,895,228,989	18.38%	32,842	19.19%	3,057,955,108	21.75%	29,412	21.43%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,955,505,867	18.77%	28,520	16.66%	1,457,304,862	10.37%	13,775	10.04%
Total	15,749,999,839	100.00%	171,428	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	931,667,537	5.92%	12,125	7.11%	914,175,875	6.50%	10,385	7.58%
None	14,818,332,302	94.08%	159,303	92.89%	13,142,279,304	93.50%	127,108	92.42%
Total	15,749,999,839	100.00%	171,428	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%	14,021,377,262	89.02%	156,234	91.09%	11,505,272,096	81.85%	117,453	85.38%
0.10% - 0.25%	984,656,955	6.25%	8,486	4.98%	1,734,317,873	12.34%	13,638	9.95%
0.25% - 1.00%	534,955,591	3.40%	4,620	2.71%	816,865,211	5.81%	6,402	4.67%
1.00% - 7.50%	22,951,575	0.15%	262	0.15%				0.00%
7.50% - 20.00%	29,163,804	0.19%	298	0.17%				0.00%
20.00% - 100.00%	75,576,499	0.48%	693	0.41%				0.00%
100.00% >=	81,318,154	0.52%	835	0.49%				0.00%
Total	15,749,999,839	100.00%	171,428	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	170,519	0	0	0	15,657,207,083	99.47%	99.41%
30 - 59 Days	176	27,784	20,063	47,847	17,993,681	0.10%	0.11%
60 - 89 Days	98	40,877	24,748	65,626	10,368,694	0.06%	0.07%
90 - 179 Days	174	146,597	55,484	202,080	17,202,945	0.10%	0.11%
180 - 365 Days	204	406,107	219,508	625,615	21,639,611	0.12%	0.14%
Defaulted (>12M)	257	1,239,922	1,099,409	2,339,331	25,587,824	0.15%	0.16%
Total	171,428	1,861,287	1,419,212	3,280,498	15,749,999,839	100.00%	100.00%

Contact Information

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<b>COLLECTION ACCOUNT BANK</b>	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
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<b>SWAP COUNTERPARTY</b>	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands

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<b>ARRANGER</b>	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
<b>CALCULATION AGENT</b>	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
<b>CASH MANAGER</b>	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
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