

FONDO DE TITULIZACIÓN SOL LION II RMBS



Monthly Investor Report

28 April 2026

Description

Issue Date	04-12-2020
Final Maturity Date	31-12-2063
Next Payment Date	29-06-2026

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	28-04-2026	04-12-2020
Portfolio Cut off Date	31-03-2026	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	161,771,899.95	120,244,820.55
Of which Realised Loss	14,120.58	0.00
Of which Active Outstanding Notional Amount	15,588,228,100.05	14,056,455,179.45
Of which Arrears in Principal	3,216,452.40	0.00
Number of Borrowers	168,827	136,884
Number of Loans	169,896	137,493
Average Principal Balance (Borrowers)	92,332.55	102,688.81
Average Principal Balance (Loans)	91,751.59	102,233.97
Coupon: Weighted Average	2.75%	1.07%
Minimum	0.00%	0.00%
Maximum	6.76%	4.41%
Weighted Average Original Loan to Market Value	71.70%	70.94%
Weighted Average Current Loan to Indexed Market Value	44.92%	58.84%
Seasoning (months): Weighted Average	79.42	62.09
Remaining Tenor (months): Weighted Average	292.42	312.57
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.27%	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	15,608,819,654.95	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	7,057,730,986	45.28%	66,457	39.12%	2,481,546,946	17.65%	22,943	16.69%
Variable	7,830,735,927	50.23%	95,876	56.43%	11,574,908,234	82.35%	114,550	83.31%
Fixed	699,761,188	4.49%	7,563	4.45%				0.00%
Total	15,588,228,100	100.00%	169,896	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%	25,885,079	0.17%	225	0.13%	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%	422,538	0.00%	2	0.00%	5,977,041,876	42.52%	50,632	36.83%
1.01% - 1.51%	1,806,472,781	11.59%	16,012	9.42%	1,344,172,283	9.56%	13,601	9.89%
1.51% - 2.01%	2,116,124,389	13.58%	22,269	13.11%	3,527,095,943	25.09%	33,151	24.11%
2.01% - 2.51%	1,165,686,927	7.48%	12,672	7.46%	525,134,950	3.74%	6,119	4.45%
2.51% - 3.01%	2,950,830,672	18.93%	34,548	20.33%	139,578,147	0.99%	1,816	1.32%
3.01% - 3.26%	3,823,859,443	24.53%	39,601	23.31%	5,153,514	0.04%	93	0.07%
3.26% - 3.51%	1,421,685,777	9.12%	14,544	8.56%	4,015,968	0.03%	55	0.04%
3.51% - 3.76%	1,052,715,001	6.75%	12,664	7.45%	949,495	0.01%	24	0.02%
3.76% - 4.01%	592,619,510	3.80%	7,666	4.51%	457,697	0.00%	7	0.01%
4.01% - 4.26%	440,283,323	2.82%	6,357	3.74%	553,095	0.00%	6	0.00%
4.26% - 4.51%	110,251,732	0.71%	1,772	1.04%	89,008	0.00%	2	0.00%
4.51% - 4.76%	35,141,014	0.23%	644	0.38%				0.00%
4.76% - 5.01%	33,571,873	0.22%	629	0.37%				0.00%
5.01% - 5.26%	4,549,206	0.03%	117	0.07%				0.00%
5.26% - 5.51%	3,510,958	0.02%	80	0.05%				0.00%
5.51% - 5.76%	3,261,812	0.02%	60	0.04%				0.00%
5.76% - 6.01%	386,988	0.00%	15	0.01%				0.00%
6.01% - 6.26%	512,446	0.00%	9	0.01%				0.00%
6.26% - 6.51%	167,333	0.00%	5	0.00%				0.00%
6.51% - 6.76%	289,298	0.00%	5	0.00%				0.00%
Total	15,588,228,100	100.00%	169,896	100.00%	14,056,455,179	100.00%	137,493	100.00%

Average	2.82%
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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	4,683,462	0.03%	156	0.09%	13,138,132	0.09%	251	0.18%
2004 - 2005	43,817,168	0.28%	1,312	0.77%	103,314,791	0.73%	1,998	1.45%
2005 - 2006	130,982,896	0.84%	3,475	2.05%	287,211,705	2.04%	4,998	3.64%
2006 - 2007	172,001,363	1.10%	3,736	2.20%	375,351,882	2.67%	5,255	3.82%
2007 - 2008	290,885,137	1.87%	5,256	3.09%	607,645,344	4.32%	7,458	5.42%
2008 - 2009	282,517,694	1.81%	4,758	2.80%	618,346,496	4.40%	7,288	5.30%
2009 - 2010	110,195,462	0.71%	1,849	1.09%	247,761,256	1.76%	3,034	2.21%
2010 - 2011	165,344,815	1.06%	2,436	1.43%	327,574,661	2.33%	3,506	2.55%
2011 - 2012	268,723,064	1.72%	3,816	2.25%	370,047,109	2.63%	3,673	2.67%
2012 - 2013	138,031,724	0.89%	2,339	1.38%	387,209,073	2.75%	4,372	3.18%
2013 - 2014	83,937,548	0.54%	1,418	0.83%	238,585,452	1.70%	2,845	2.07%
2014 - 2015	189,415,419	1.22%	3,131	1.84%	584,279,691	4.16%	6,694	4.87%
2015 - 2016	381,879,914	2.45%	5,473	3.22%	954,246,142	6.79%	9,806	7.13%
2016 - 2017	647,578,012	4.15%	8,428	4.96%	1,493,188,650	10.62%	14,006	10.19%
2017 - 2018	859,964,933	5.52%	10,222	6.02%	1,733,815,511	12.33%	15,154	11.02%
2018 - 2019	1,440,572,421	9.24%	15,668	9.22%	2,468,206,483	17.56%	20,561	14.95%
2019 - 2020	1,825,382,107	11.71%	19,189	11.29%	2,871,385,545	20.43%	23,511	17.10%
2020 - 2021	1,371,674,123	8.80%	13,986	8.23%	375,147,259	2.67%	3,083	2.24%
2021 - 2022	1,936,588,166	12.42%	18,404	10.83%				0.00%
2022 - 2023	1,828,249,989	11.73%	16,888	9.94%				0.00%
2023 - 2024	1,575,504,256	10.11%	13,352	7.86%				0.00%
2024 >=	1,840,298,427	11.81%	14,604	8.60%				0.00%
Total	15,588,228,100	100.00%	169,896	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	3,001,760	0.02%	1,224	0.72%	63,676,850	0.45%	1,828	1.33%
2027	13,438,311	0.09%	1,662	0.98%	74,337,243	0.53%	1,828	1.33%
2028	25,779,136	0.17%	1,833	1.08%	91,885,973	0.65%	2,023	1.47%
2029	42,580,519	0.27%	2,188	1.29%	116,828,123	0.83%	2,384	1.73%
2030	64,725,662	0.42%	2,595	1.53%	153,173,220	1.09%	2,746	2.00%
2031	84,478,351	0.54%	2,767	1.63%	176,728,911	1.26%	2,884	2.10%
2032	105,435,996	0.68%	2,914	1.72%	194,930,795	1.39%	2,917	2.12%
2033	134,633,422	0.86%	3,202	1.88%	221,224,315	1.57%	3,139	2.28%
2034	159,189,711	1.02%	3,498	2.06%	268,342,582	1.91%	3,720	2.71%
2035	210,942,037	1.35%	4,259	2.51%	335,904,703	2.39%	4,421	3.22%
2036	267,930,251	1.72%	4,709	2.77%	392,523,341	2.79%	4,593	3.34%
2037	279,930,863	1.80%	4,549	2.68%	427,858,114	3.04%	4,722	3.43%
2038	258,862,375	1.66%	3,941	2.32%	393,011,450	2.80%	4,276	3.11%
2039	243,790,218	1.56%	3,588	2.11%	325,858,353	2.32%	3,586	2.61%
2040	266,660,441	1.71%	3,723	2.19%	324,970,084	2.31%	3,300	2.40%
2041	331,000,330	2.12%	4,226	2.49%	374,976,384	2.67%	3,611	2.63%
2042	353,578,002	2.27%	4,389	2.58%	443,752,321	3.16%	4,156	3.02%
2043	422,245,894	2.71%	4,953	2.92%	560,173,840	3.99%	5,127	3.73%
2044	431,451,242	2.77%	4,975	2.93%	562,840,272	4.00%	5,267	3.83%
2045	459,771,829	2.95%	5,016	2.95%	511,236,944	3.64%	4,527	3.29%
2046	742,109,915	4.76%	7,837	4.61%	531,827,367	3.78%	4,571	3.32%
2047	748,482,439	4.80%	7,665	4.51%	552,902,631	3.93%	4,594	3.34%
2048	636,817,794	4.09%	6,412	3.77%	600,422,208	4.27%	4,970	3.61%
2049	688,804,906	4.42%	6,755	3.98%	708,031,330	5.04%	5,776	4.20%
2050	638,750,317	4.10%	5,916	3.48%	440,317,156	3.13%	3,418	2.49%
2051	640,766,185	4.11%	5,629	3.31%	469,832,207	3.34%	3,434	2.50%
2052	593,419,538	3.81%	5,113	3.01%	449,186,821	3.20%	3,272	2.38%
2053	594,143,312	3.81%	5,013	2.95%	475,306,779	3.38%	3,502	2.55%
2054	650,652,213	4.17%	5,439	3.20%	531,807,168	3.78%	3,968	2.89%
2055	737,668,818	4.73%	5,830	3.43%	436,764,042	3.11%	3,236	2.35%
2056	596,039,717	3.82%	4,954	2.92%	498,078,881	3.54%	3,762	2.74%
2057	624,360,699	4.01%	5,155	3.03%	553,324,804	3.94%	4,151	3.02%
2058	702,287,482	4.51%	5,889	3.47%	722,488,002	5.14%	5,464	3.97%
2059	790,317,890	5.07%	6,561	3.86%	795,760,632	5.66%	6,041	4.39%
2060	596,834,503	3.83%	4,782	2.81%	164,732,515	1.17%	1,289	0.94%
2061	564,339,322	3.62%	4,200	2.47%				0.00%
2062	488,941,992	3.14%	3,621	2.13%				0.00%
2063	394,039,711	2.53%	2,911	1.71%				0.00%
Total	15,588,228,100	100.00%	169,896	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	175,943,074	1.13%	1,244	0.73%				0.00%
0.50 - 1.00	379,721,099	2.44%	2,805	1.65%	761,219,408	5.42%	6,313	4.59%
1.00 - 2.00	1,019,095,334	6.54%	8,269	4.87%	2,961,969,309	21.07%	24,155	17.57%
2.00 - 3.00	1,441,932,987	9.25%	12,158	7.16%	2,315,214,835	16.47%	19,426	14.13%
3.00 - 4.00	1,744,563,819	11.19%	15,827	9.32%	1,696,089,645	12.07%	15,056	10.95%
4.00 - 5.00	1,979,834,226	12.70%	18,723	11.02%	1,473,547,946	10.48%	13,982	10.17%
5.00 - 6.00	1,488,013,798	9.55%	14,742	8.68%	809,692,012	5.76%	8,492	6.18%
6.00 - 7.00	1,676,211,730	10.75%	17,691	10.41%	534,692,213	3.80%	6,277	4.57%
7.00 - 8.00	1,634,692,575	10.49%	17,543	10.33%	278,628,071	1.98%	3,251	2.36%
8.00 - 9.00	946,583,380	6.07%	10,928	6.43%	320,556,193	2.28%	3,625	2.64%
9.00 - 10.00	691,960,700	4.44%	8,817	5.19%	432,180,356	3.07%	4,123	3.00%
10 - more	2,409,675,377	15.46%	41,149	24.22%	2,472,665,192	17.59%	32,793	23.85%
Total	15,588,228,100	100.00%	169,896	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	6.58
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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	528,365	0.00%	35	0.02%	22,090	0.00%	1	0.00%
5 - 10	32,366,982	0.21%	895	0.53%	36,558,870	0.26%	934	0.68%
10 - 15	370,350,168	2.38%	7,988	4.70%	323,201,039	2.30%	6,199	4.51%
15 - 20	897,810,172	5.76%	15,186	8.94%	892,834,553	6.35%	14,241	10.36%
20 - 25	2,624,174,005	16.83%	33,303	19.60%	1,755,871,629	12.49%	21,275	15.47%
25 - 30	4,061,271,552	26.05%	45,648	26.87%	4,166,819,471	29.64%	41,333	30.06%
30 - 35	2,973,920,454	19.08%	27,176	16.00%	2,913,245,007	20.73%	23,054	16.77%
35 - 40	4,627,806,401	29.69%	39,665	23.35%	3,967,902,520	28.23%	30,456	22.15%
Total	15,588,228,100	100.00%	169,896	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	5,117,793	0.03%	1,603	0.94%	583,059	0.00%	54	0.04%
1 - 2	16,394,548	0.11%	1,722	1.01%	7,408,207	0.05%	579	0.42%
2 - 3	28,924,685	0.19%	1,865	1.10%	17,517,887	0.12%	1,024	0.74%
3 - 4	47,686,301	0.31%	2,307	1.36%	30,685,758	0.22%	1,342	0.98%
4 - 5	70,799,959	0.45%	2,697	1.59%	44,604,835	0.32%	1,644	1.20%
5 - 6	89,117,240	0.57%	2,776	1.63%	62,986,475	0.45%	1,872	1.36%
6 - 7	111,264,948	0.71%	2,956	1.74%	73,021,466	0.52%	1,838	1.34%
7 - 8	139,245,933	0.89%	3,229	1.90%	89,625,778	0.64%	1,999	1.45%
8 - 9	171,451,216	1.10%	3,691	2.17%	109,776,221	0.78%	2,275	1.65%
9 - 10	226,569,122	1.45%	4,498	2.65%	147,103,376	1.05%	2,700	1.96%
10 - 11	276,661,016	1.77%	4,678	2.75%	171,302,723	1.22%	2,854	2.08%
11 - 12	271,953,405	1.74%	4,358	2.57%	195,413,820	1.39%	2,937	2.14%
12 - 13	254,305,852	1.63%	3,833	2.26%	214,628,456	1.53%	3,066	2.23%
13 - 14	242,725,494	1.56%	3,540	2.08%	257,970,573	1.84%	3,601	2.62%
14 - 15	286,006,565	1.83%	3,900	2.30%	324,779,183	2.31%	4,294	3.12%
15 - 16	324,657,278	2.08%	4,138	2.44%	383,793,085	2.73%	4,641	3.38%
16 - 17	377,429,965	2.42%	4,607	2.71%	439,396,887	3.13%	4,816	3.50%
17 - 18	430,307,186	2.76%	5,031	2.96%	396,654,610	2.82%	4,312	3.14%
18 - 19	431,282,361	2.77%	4,898	2.88%	328,142,316	2.33%	3,646	2.65%
19 - 20	522,581,658	3.35%	5,643	3.32%	316,165,612	2.25%	3,236	2.35%
20 - 21	771,047,767	4.95%	8,081	4.76%	375,877,440	2.67%	3,676	2.67%
21 - 22	697,961,260	4.48%	7,108	4.18%	421,454,490	3.00%	3,952	2.87%
22 - 23	663,753,024	4.26%	6,657	3.92%	551,471,597	3.92%	5,037	3.66%
23 - 24	675,399,740	4.33%	6,588	3.88%	571,846,515	4.07%	5,366	3.90%
24 - 25	638,374,920	4.10%	5,791	3.41%	506,854,980	3.61%	4,541	3.30%
25 - 26	625,251,933	4.01%	5,473	3.22%	536,023,977	3.81%	4,605	3.35%
26 - 27	583,287,881	3.74%	4,997	2.94%	544,459,911	3.87%	4,564	3.32%
27 - 28	616,219,832	3.95%	5,185	3.05%	578,619,499	4.12%	4,788	3.48%
28 - 29	700,754,832	4.50%	5,764	3.39%	710,851,307	5.06%	5,825	4.24%
29 - 30	691,867,630	4.44%	5,512	3.24%	484,611,312	3.45%	3,793	2.76%
30 - more	4,599,826,754	29.51%	36,770	21.64%	5,162,823,823	36.73%	38,616	28.09%
Total	15,588,228,100	100.00%	169,896	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	7,057,730,986	45.28%	66,457	39.12%	2,481,546,946	17.65%	22,943	16.69%
Floating EURIBOR BOE	7,830,735,927	50.23%	95,876	56.43%	11,574,908,234	82.35%	114,550	83.31%
Fixed	699,761,188	4.49%	7,563	4.45%				0.00%
Total	15,588,228,100	100.00%	169,896	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	7,830,735,927	50.23%	95,876	56.43%	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	194,353,193	1.25%	2,081	1.22%	134,751,016	0.96%	1,510	1.10%
2027	380,635,661	2.44%	3,773	2.22%	288,052,533	2.05%	2,863	2.08%
2028	813,303,657	5.22%	8,144	4.79%	771,572,850	5.49%	6,992	5.09%
2029	1,148,748,673	7.37%	11,491	6.76%	1,041,626,250	7.41%	9,248	6.73%
2030	926,904,900	5.95%	9,003	5.30%	218,522,830	1.55%	1,953	1.42%
2031	962,819,202	6.18%	8,972	5.28%				0.00%
2032	1,151,860,514	7.39%	10,459	6.16%				0.00%
2033	589,288,426	3.78%	5,260	3.10%				0.00%
> 2033	889,816,759	5.71%	7,274	4.28%				0.00%
Fixed Interest Rate	699,761,188	4.49%	7,563	4.45%				0.00%
Total	15,588,228,100	100.00%	169,896	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	15,588,228,100	100.00%	169,896	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,588,228,100	100.00%	169,896	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	15,576,352,805	99.92%	169,797	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	11,875,295	0.08%	99	0.06%				0.00%
Total	15,588,228,100	100.00%	169,896	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%	213,886,992	1.37%	4,855	2.87%	216,053,354	1.54%	4,555	3.32%
30.00% - 40.00%	381,306,866	2.45%	7,206	4.25%	417,200,679	2.97%	7,055	5.14%
40.00% - 50.00%	674,500,005	4.33%	10,889	6.42%	705,037,638	5.02%	10,116	7.37%
50.00% - 60.00%	1,094,094,933	7.02%	15,069	8.88%	1,115,448,335	7.94%	13,675	9.96%
60.00% - 70.00%	2,035,513,512	13.06%	24,341	14.35%	1,899,231,397	13.51%	20,036	14.59%
70.00% - 80.00%	10,037,272,887	64.39%	97,297	57.19%	8,829,784,923	62.82%	75,231	54.66%
80.00% - 90.00%	1,151,479,169	7.39%	10,236	6.04%	873,698,855	6.22%	6,825	4.97%
90.00% - 100.00%	95,924	0.00%	2	0.00%				0.00%
100.00% >	77,812	0.00%	1	0.00%				0.00%
Unknown								
Total	15,588,228,100	100.00%	169,896	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	71.70%
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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%	1,427,775,365	9.16%	36,238	21.33%	1,226,591,969	8.73%	25,396	18.48%
30.00% - 40.00%	1,069,212,438	6.86%	14,419	8.49%	1,067,941,409	7.60%	12,975	9.44%
40.00% - 50.00%	1,438,373,980	9.23%	16,545	9.74%	1,365,223,936	9.71%	14,140	10.29%
50.00% - 60.00%	2,224,101,887	14.27%	23,495	13.83%	1,748,997,175	12.44%	16,101	11.71%
60.00% - 70.00%	5,170,232,354	33.17%	46,923	27.61%	2,819,716,940	20.06%	24,503	17.82%
70.00% - 80.00%	4,042,809,363	25.94%	30,836	18.14%	5,808,330,738	41.32%	44,272	32.19%
80.00% - 90.00%	180,800,306	1.16%	1,177	0.69%	19,209,654	0.14%	103	0.07%
90.00% - 100.00%	15,204,843	0.10%	105	0.06%	443,358	0.00%	3	0.00%
100.00% - 110.00%	5,301,372	0.03%	40	0.02%				0.00%
110.00% - 120.00%	2,261,538	0.01%	18	0.01%				0.00%
120.00% - 130.00%	1,308,324	0.01%	8	0.00%				0.00%
130.00% >	10,846,331	0.07%	92	0.05%				0.00%
Unknown								
Total	15,588,228,100	100.00%	169,896	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%	2,653,799,423	17.02%	51,884	30.52%	1,152,798,670	8.20%	24,059	17.50%
30.00% - 40.00%	2,590,891,415	16.62%	28,009	16.49%	1,060,886,107	7.55%	12,916	9.40%
40.00% - 50.00%	4,413,451,631	28.31%	41,189	24.25%	1,521,131,736	10.82%	15,500	11.27%
50.00% - 60.00%	3,851,780,281	24.71%	31,835	18.74%	2,510,343,897	17.86%	21,668	15.75%
60.00% - 70.00%	1,516,699,994	9.73%	12,699	7.48%	3,219,761,019	22.91%	26,903	19.56%
70.00% - 80.00%	507,522,581	3.26%	3,914	2.31%	4,164,343,722	29.63%	32,994	24.00%
80.00% - 90.00%	42,789,060	0.27%	267	0.16%	408,083,478	2.90%	3,293	2.40%
90.00% - 100.00%	709,676	0.00%	6	0.00%	19,106,551	0.14%	160	0.12%
100.00% - 110.00%	467,000	0.00%	4	0.00%				0.00%
110.00% - 120.00%	580,392	0.00%	4	0.00%				0.00%
120.00% - 130.00%	26,814	0.00%	1	0.00%				0.00%
130.00% >	9,509,832	0.06%	84	0.05%				0.00%
Unknown								
Total	15,588,228,100	100.00%	169,896	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	44.92%
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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	178,992,806	1.15%	5,578	3.29%	166,989,251	1.19%	4,494	3.27%
50,000 - 75,000	1,217,022,382	7.81%	26,291	15.45%	1,002,952,199	7.14%	19,716	14.33%
75,000 - 100,000	2,248,161,576	14.42%	34,581	20.35%	1,871,607,582	13.31%	26,642	19.37%
100,000 - 125,000	2,667,415,739	17.11%	31,637	18.62%	2,140,935,079	15.23%	23,980	17.44%
125,000 - 150,000	2,608,743,327	16.74%	25,974	15.29%	2,208,272,954	15.71%	20,779	15.11%
150,000 - 175,000	1,880,737,201	12.07%	16,006	9.43%	1,689,283,893	12.02%	13,502	9.82%
175,000 - 200,000	1,495,127,493	9.59%	11,356	6.69%	1,481,544,820	10.54%	10,519	7.65%
200,000 - 225,000	923,828,348	5.93%	6,181	3.64%	898,571,278	6.39%	5,628	4.10%
225,000 - 250,000	712,326,778	4.57%	4,407	2.60%	748,475,413	5.32%	4,302	3.13%
250,000 - 275,000	450,171,271	2.89%	2,533	1.49%	489,167,497	3.48%	2,514	1.83%
275,000 - 300,000	366,662,828	2.35%	1,933	1.14%	412,804,913	2.94%	1,967	1.43%
300,000 - 325,000	212,290,294	1.36%	1,020	0.60%	230,021,528	1.64%	1,004	0.73%
325,000 - 350,000	165,524,826	1.06%	741	0.44%	179,988,469	1.28%	749	0.55%
350,000 - 375,000	110,272,692	0.71%	457	0.27%	114,390,812	0.81%	441	0.32%
375,000 - 400,000	93,774,037	0.60%	370	0.22%	102,374,045	0.73%	380	0.28%
400,000 - 425,000	49,839,439	0.32%	191	0.11%	59,760,338	0.43%	195	0.14%
425,000 - 450,000	44,585,427	0.29%	157	0.09%	54,407,255	0.39%	162	0.12%
450,000 - 475,000	26,342,537	0.17%	97	0.06%	34,971,693	0.25%	107	0.08%
475,000 - 500,000	35,151,708	0.23%	113	0.07%	31,400,466	0.22%	96	0.07%
500,000 - 1,000,000	97,167,943	0.62%	267	0.16%	122,635,514	0.87%	297	0.22%
1,000,000 >	4,089,447	0.03%	6	0.00%	15,900,181	0.11%	19	0.01%
Unknown								
Total	15,588,228,100	100.00%	169,896	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	220,216	0.00%	522	0.31%				0.00%
1,000.00 - 8,000.00	13,416,382	0.09%	2,924	1.72%				0.00%
8,000.00 - 20,000.00	88,480,227	0.57%	6,176	3.64%	54,990,677	0.39%	3,840	2.79%
20,000.00 - 50,000.00	1,077,359,689	6.91%	28,749	16.91%	724,024,832	5.15%	19,039	13.85%
50,000.00 - 75,000.00	2,248,918,557	14.43%	35,951	21.14%	1,716,796,911	12.21%	27,331	19.87%
75,000.00 - 100,000.00	2,919,906,306	18.73%	33,495	19.72%	2,411,822,938	17.16%	27,674	20.13%
100,000.00 - 125,000.00	2,770,536,704	17.77%	24,816	14.61%	2,466,215,889	17.55%	22,038	16.03%
125,000.00 - 150,000.00	2,128,124,251	13.65%	15,611	9.20%	1,999,349,144	14.22%	14,639	10.65%
150,000.00 - 175,000.00	1,444,378,922	9.27%	8,946	5.27%	1,418,208,251	10.09%	8,779	6.39%
175,000.00 - 200,000.00	946,509,807	6.07%	5,075	2.99%	1,035,652,956	7.37%	5,557	4.04%
200,000.00 - 225,000.00	634,298,877	4.07%	2,999	1.77%	673,216,412	4.79%	3,180	2.31%
225,000.00 - 250,000.00	413,551,488	2.65%	1,750	1.03%	466,485,540	3.32%	1,972	1.43%
250,000.00 - 275,000.00	272,876,780	1.75%	1,043	0.61%	328,507,194	2.34%	1,256	0.91%
275,000.00 - 300,000.00	177,587,807	1.14%	620	0.37%	215,706,631	1.53%	753	0.55%
300,000.00 - 325,000.00	127,630,502	0.82%	410	0.24%	145,788,568	1.04%	468	0.34%
325,000.00 - 350,000.00	88,228,751	0.57%	262	0.15%	95,170,161	0.68%	282	0.21%
350,000.00 - 375,000.00	54,333,638	0.35%	150	0.09%	66,256,212	0.47%	183	0.13%
375,000.00 - 400,000.00	46,360,141	0.30%	120	0.07%	48,381,051	0.34%	125	0.09%
400,000.00 - 425,000.00	26,394,251	0.17%	64	0.04%	44,868,260	0.32%	109	0.08%
425,000.00 - 450,000.00	25,012,934	0.16%	57	0.03%	27,190,270	0.19%	62	0.05%
450,000.00 - 475,000.00	16,168,499	0.10%	35	0.02%	20,237,662	0.14%	44	0.03%
475,000.00 - 500,000.00	17,061,432	0.11%	35	0.02%	17,978,707	0.13%	37	0.03%
500,000.00 - 1,000,000.00	48,792,063	0.31%	84	0.05%	71,165,625	0.51%	118	0.09%
1,000,000.00 >	2,079,878	0.01%	2	0.00%	8,441,288	0.06%	7	0.01%
Total	15,588,228,100	100.00%	169,896	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	1,856,383,457	11.91%	25,271	14.89%	2,111,883,085	15.02%	24,616	17.89%
Aragón	241,212,353	1.55%	3,138	1.85%	166,846,026	1.19%	1,994	1.45%
Baleares	566,784,160	3.64%	4,869	2.87%	447,407,817	3.18%	3,648	2.65%
Canarias	712,136,078	4.57%	8,768	5.15%	575,991,280	4.10%	6,349	4.61%
Cantabria	103,706,054	0.67%	1,418	0.84%	102,708,268	0.73%	1,176	0.85%
Castilla la Mancha	467,867,570	3.00%	5,658	3.33%	311,134,129	2.21%	3,603	2.62%
Castilla y León	326,893,823	2.10%	4,589	2.70%	322,455,416	2.29%	3,901	2.84%
Cataluña	4,631,890,632	29.71%	42,706	25.16%	3,837,585,714	27.30%	31,756	23.10%
Ceuta	988,324	0.01%	14	0.01%	1,810,656	0.01%	25	0.02%
Galicia	238,417,169	1.53%	3,294	1.94%	208,507,820	1.48%	2,552	1.86%
La Rioja	43,950,081	0.28%	551	0.32%	18,701,169	0.13%	218	0.16%
Madrid	4,443,925,154	28.51%	43,980	25.86%	4,353,097,317	30.97%	38,690	28.14%
Melilla	1,340,648	0.01%	18	0.01%	820,879	0.01%	12	0.01%
Murcia	260,079,363	1.67%	3,685	2.16%	205,522,512	1.46%	2,470	1.79%
Navarra	40,150,954	0.26%	435	0.26%	27,055,700	0.19%	291	0.21%
País Vasco	156,990,321	1.01%	1,827	1.08%	153,038,718	1.09%	1,548	1.13%
Principado de Asturias	97,454,157	0.63%	1,477	0.87%	97,474,168	0.69%	1,265	0.92%
Valencia	1,397,439,153	8.96%	18,193	10.70%	1,114,414,507	7.93%	13,379	9.74%
Blank	618,649	0.00%	5	0.00%				0.00%
Total	15,588,228,100	100.00%	169,896	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	14,693,646,268	94.26%	161,474	95.05%	13,826,318,651	98.36%	135,794	98.77%
Other	894,581,832	5.74%	8,422	4.95%	230,136,528	1.64%	1,699	1.23%
Total	15,588,228,100	100.00%	169,896	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	1,063,620	0.01%	1	2.50%
2	1,016,258	0.01%	1	3.10%
3	893,775	0.01%	1	1.95%
4	806,083	0.01%	1	2.05%
5	744,934	0.00%	1	3.51%
6	734,319	0.00%	2	3.16%
7	725,620	0.00%	1	2.58%
8	712,286	0.00%	1	3.36%
9	705,573	0.00%	1	2.50%
10	699,898	0.00%	1	2.94%
	8,102,366	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	14,210,769,513	91.16%	152,867	89.97%	11,499,352,174	81.81%	110,154	80.11%
Employed - Public Sector	6,568,317	0.04%	69	0.04%	1,577,615,658	11.22%	16,695	12.14%
Employed - Sector Unknown	8,139,214	0.05%	220	0.13%	21,456,816	0.15%	254	0.19%
Other	31,164,749	0.20%	429	0.25%	41,786,483	0.30%	565	0.41%
Pensioner	276,954,703	1.78%	5,005	2.96%	197,855,882	1.41%	2,923	2.13%
Self-employed	784,643,427	5.03%	8,002	4.70%	513,175,028	3.65%	4,578	3.33%
Student	19,547,825	0.13%	238	0.14%	19,294,551	0.14%	215	0.16%
Unemployed	250,440,353	1.61%	3,066	1.81%	185,918,588	1.32%	2,109	1.54%
Total	15,588,228,100	100.00%	169,896	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%	2,261,710,532	14.51%	31,365	18.40%	3,462,060,160	24.63%	37,046	26.91%
10% - 15%	3,650,678,866	23.42%	38,701	22.77%	4,184,833,774	29.77%	38,132	27.73%
15% - 20%	3,055,297,552	19.60%	32,486	19.13%	2,804,261,275	19.95%	28,282	20.58%
20% - 25%	2,321,171,388	14.89%	26,260	15.47%	2,002,495,904	14.25%	20,080	14.62%
25% - 30%	1,884,211,281	12.09%	20,013	11.80%	1,022,154,874	7.27%	9,314	6.78%
30% - 35%	1,290,081,682	8.28%	12,076	7.12%	377,185,219	2.68%	3,064	2.23%
35% - 40%	657,497,103	4.22%	5,458	3.22%	130,440,174	0.93%	995	0.72%
40% - 45%	282,399,172	1.81%	2,113	1.25%	43,838,172	0.31%	310	0.23%
45% - 50%	104,157,663	0.67%	753	0.44%	13,696,118	0.10%	94	0.07%
50% >	81,022,861	0.52%	671	0.40%	15,489,509	0.11%	176	0.13%
Total	15,588,228,100	100.00%	169,896	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
No	15,588,228,100	100.00%	169,896	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,588,228,100	100.00%	169,896	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	15,208,748,226	97.57%	165,870	98.25%	13,786,674,443	98.08%	135,167	98.75%
2+	379,479,874	2.43%	4,026	1.75%	269,780,737	1.92%	2,326	1.25%
Total	15,588,228,100	100.00%	169,896	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	13,360,063,249	85.71%	142,476	83.80%	12,659,693,805	90.06%	119,144	86.61%
Remortgage	2,082,046,125	13.36%	24,639	14.56%	1,228,281,037	8.74%	15,632	11.41%
Renovation	146,118,726	0.94%	2,781	1.64%	168,480,337	1.20%	2,717	1.98%
Total	15,588,228,100	100.00%	169,896	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	15,588,228,100	100.00%	169,896	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,588,228,100	100.00%	169,896	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	4,413,262,302	28.31%	52,478	30.84%	4,540,891,035	32.30%	47,549	34.51%
Internet	5,445,938,422	34.94%	57,120	33.60%	5,000,304,175	35.57%	46,757	34.02%
Office or Branch Network	2,878,441,494	18.47%	32,672	19.27%	3,057,955,108	21.75%	29,412	21.43%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,850,585,883	18.29%	27,626	16.29%	1,457,304,862	10.37%	13,775	10.04%
Total	15,588,228,100	100.00%	169,896	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	930,794,715	5.97%	12,091	7.16%	914,175,875	6.50%	10,385	7.58%
None	14,657,433,385	94.03%	157,805	92.84%	13,142,279,304	93.50%	127,108	92.42%
Total	15,588,228,100	100.00%	169,896	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%	13,810,914,779	88.60%	154,233	90.73%	11,505,272,096	81.85%	117,453	85.38%
0.10% - 0.25%	1,016,117,105	6.52%	8,813	5.21%	1,734,317,873	12.34%	13,638	9.95%
0.25% - 1.00%	537,848,035	3.45%	4,661	2.76%	816,865,211	5.81%	6,402	4.67%
1.00% - 7.50%	24,506,626	0.16%	263	0.16%				0.00%
7.50% - 20.00%	28,008,287	0.18%	288	0.17%				0.00%
20.00% - 100.00%	80,209,076	0.51%	748	0.44%				0.00%
100.00% >=	90,624,192	0.58%	890	0.53%				0.00%
Total	15,588,228,100	100.00%	169,896	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	0.87%
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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	168,849	0	0	0	15,479,623,807	99.38%	99.30%
30 - 59 Days	276	60,944	37,347	98,291	28,176,338	0.16%	0.18%
90 - 179 Days	170	132,956	58,482	191,437	16,843,101	0.10%	0.11%
180 - 365 Days	216	460,653	216,701	677,354	22,913,980	0.13%	0.15%
Defaulted (>12M)	385	2,561,899	1,801,763	4,363,662	40,670,874	0.23%	0.26%
Total	169,896	3,216,452	2,114,292	5,330,744	15,588,228,100	100.00%	100.00%

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