FONDO DE TITULIZACIÓN SOL LION II RMBS

Monthly Investor Report

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

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	28-08-2026	04-12-2020
Portfolio Cut off Date	31-07-2026	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	327,706,998.92	120,244,820.55
Of which Realised Loss	5,832,875.21	0.00
Of which Active Outstanding Notional Amount	15,422,293,001.08	14,056,455,179.45
Of which Arrears in Principal	1,950,232.39	0.00
Number of Borrowers	167,934	136,884
Number of Loans	169,007	137,493
Average Principal Balance (Borrowers)	91,835.44	102,688.81
Average Principal Balance (Loans)	91,252.39	102,233.97
Coupon: Weighted Average	2.89%	1.07%
Minimum	0.00%	0.00%
Maximum	7.29%	4.41%
Weighted Average Original Loan to Market Value	71.74%	70.94%
Weighted Average Current Loan to Indexed Market Value	43.49%	58.84%
Seasoning (months): Weighted Average	81.15	62.09
Remaining Tenor (months): Weighted Average	290.05	312.57
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.32%	1.94%
Weighted Average Spread on Floating Rate Loans	1.02%	1.03%

Stop Replenishment Criteria	Current	Initial
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	15,443,999,080.05	14,056,455,179.45

Repurchase Rights	Current	Initial
1. Sum of 12 months consecutive repurchases <= 1% Outstanding balance receivables	PASS	

2. Product Type

Product Type		Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Mixta		7,226,628,078	46.86%	68,185	40.34%	2,481,546,946	17.65%	22,943	16.69%
Variable		7,470,177,526	48.44%	92,872	54.95%	11,574,908,234	82.35%	114,550	83.31%
Fixed		725,487,397	4.70%	7,950	4.70%				0.00%
	Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

3. Loan Coupon

Coupon Loan Part (%)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< - 0.01%	19,158,562	0.12%	187	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%	416,330	0.00%	2	0.00%	5,977,041,876	42.52%	50,632	36.83%
1.01% - 1.51%	1,766,861,705	11.46%	15,885	9.40%	1,344,172,283	9.56%	13,601	9.89%
1.51% - 2.01%	2,061,598,021	13.37%	21,832	12.92%	3,527,095,943	25.09%	33,151	24.11%
2.01% - 2.51%	1,013,780,076	6.57%	9,821	5.81%	525,134,950	3.74%	6,119	4.45%
2.51% - 3.01%	2,028,209,089	13.15%	22,962	13.59%	139,578,147	0.99%	1,816	1.32%
3.01% - 3.26%	2,705,189,073	17.54%	30,052	17.78%	5,153,514	0.04%	93	0.07%
3.26% - 3.51%	1,420,709,120	9.21%	14,376	8.51%	4,015,968	0.03%	55	0.04%
3.51% - 3.76%	2,023,541,706	13.12%	22,635	13.39%	949,495	0.01%	24	0.02%
3.76% - 4.01%	1,155,573,743	7.49%	13,363	7.91%	457,697	0.00%	7	0.01%
4.01% - 4.26%	675,580,173	4.38%	9,235	5.46%	553,095	0.00%	6	0.00%
4.26% - 4.51%	223,080,471	1.45%	3,171	1.88%	89,008	0.00%	2	0.00%
4.51% - 4.76%	224,308,562	1.45%	3,495	2.07%				0.00%
4.76% - 5.01%	40,947,629	0.27%	769	0.46%				0.00%
5.01% - 5.26%	38,063,743	0.25%	704	0.42%				0.00%
5.26% - 5.51%	16,079,248	0.10%	308	0.18%				0.00%
5.51% - 5.76%	4,113,571	0.03%	98	0.06%				0.00%
5.76% - 6.01%	1,640,945	0.01%	42	0.02%				0.00%
6.01% - 6.26%	1,991,181	0.01%	40	0.02%				0.00%
6.26% - 6.51%	762,723	0.00%	16	0.01%				0.00%
6.51% - 6.76%	462,562	0.00%	7	0.00%				0.00%
6.76% - 7.01%	60,754	0.00%	3	0.00%				0.00%
7.01% - 7.26%	124,025	0.00%	3	0.00%				0.00%
7.26% - 7.51%	39,990	0.00%	1	0.00%				0.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

Average	2.98%

4. Origination Year

Origination Year	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< 2004	4,374,804	0.03%	153	0.09%	13,138,132	0.09%	251	0.18%
2004 - 2005	40,814,665	0.26%	1,274	0.75%	103,314,791	0.73%	1,998	1.45%
2005 - 2006	123,219,405	0.80%	3,376	2.00%	287,211,705	2.04%	4,998	3.64%
2006 - 2007	161,463,845	1.05%	3,528	2.09%	375,351,882	2.67%	5,255	3.82%
2007 - 2008	275,487,720	1.79%	5,109	3.02%	607,645,344	4.32%	7,458	5.42%
2008 - 2009	268,995,926	1.74%	4,623	2.74%	618,346,496	4.40%	7,288	5.30%
2009 - 2010	103,711,569	0.67%	1,773	1.05%	247,761,256	1.76%	3,034	2.21%
2010 - 2011	157,652,216	1.02%	2,372	1.40%	327,574,661	2.33%	3,506	2.55%
2011 - 2012	257,047,513	1.67%	3,681	2.18%	370,047,109	2.63%	3,673	2.67%
2012 - 2013	131,709,913	0.85%	2,259	1.34%	387,209,073	2.75%	4,372	3.18%
2013 - 2014	79,455,182	0.52%	1,367	0.81%	238,585,452	1.70%	2,845	2.07%
2014 - 2015	179,116,760	1.16%	3,015	1.78%	584,279,691	4.16%	6,694	4.87%
2015 - 2016	362,028,436	2.35%	5,277	3.12%	954,246,142	6.79%	9,806	7.13%
2016 - 2017	614,813,710	3.99%	8,120	4.80%	1,493,188,650	10.62%	14,006	10.19%
2017 - 2018	818,874,699	5.31%	9,883	5.85%	1,733,815,511	12.33%	15,154	11.02%
2018 - 2019	1,377,321,340	8.93%	15,248	9.02%	2,468,206,483	17.56%	20,561	14.95%
2019 - 2020	1,749,759,959	11.35%	18,674	11.05%	2,871,385,545	20.43%	23,511	17.10%
2020 - 2021	1,314,587,922	8.52%	13,589	8.04%	375,147,259	2.67%	3,083	2.24%
2021 - 2022	1,881,759,456	12.20%	18,207	10.77%				0.00%
2022 - 2023	1,809,539,788	11.73%	16,982	10.05%				0.00%
2023 - 2024	1,571,175,638	10.19%	13,523	8.00%				0.00%
2024 >=	2,139,382,534	13.87%	16,974	10.04%				0.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

5. Maturity Year

Maturity Year	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
2021	0	0.00%	0	0.00%	1,274,836	0.01%	111	0.08%
2022	0	0.00%	0	0.00%	8,855,293	0.06%	660	0.48%
2023	0	0.00%	0	0.00%	19,524,532	0.14%	1,081	0.79%
2024	20,512	0.00%	1	0.00%	32,658,946	0.23%	1,397	1.02%
2025	4,485	0.00%	2	0.00%	49,125,210	0.35%	1,741	1.27%
2026	1,049,264	0.01%	698	0.41%	63,676,850	0.45%	1,828	1.33%
2027	9,641,368	0.06%	1,590	0.94%	74,337,243	0.53%	1,828	1.33%
2028	21,615,662	0.14%	1,783	1.05%	91,885,973	0.65%	2,023	1.47%
2029	37,831,567	0.25%	2,142	1.27%	116,828,123	0.83%	2,384	1.73%
2030	59,457,627	0.39%	2,583	1.53%	153,173,220	1.09%	2,746	2.00%
2031	78,447,137	0.51%	2,713	1.61%	176,728,911	1.26%	2,884	2.10%
2032	99,052,893	0.64%	2,905	1.72%	194,930,795	1.39%	2,917	2.12%
2033	127,197,647	0.82%	3,143	1.86%	221,224,315	1.57%	3,139	2.28%
2034	151,490,259	0.98%	3,457	2.05%	268,342,582	1.91%	3,720	2.71%
2035	203,149,009	1.32%	4,250	2.51%	335,904,703	2.39%	4,421	3.22%
2036	253,610,956	1.64%	4,584	2.71%	392,523,341	2.79%	4,593	3.34%
2037	268,846,253	1.74%	4,477	2.65%	427,858,114	3.04%	4,722	3.43%
2038	251,300,637	1.63%	3,909	2.31%	393,011,450	2.80%	4,276	3.11%
2039	236,560,913	1.53%	3,554	2.10%	325,858,353	2.32%	3,586	2.61%
2040	261,272,817	1.69%	3,710	2.20%	324,970,084	2.31%	3,300	2.40%
2041	322,764,750	2.09%	4,197	2.48%	374,976,384	2.67%	3,611	2.63%
2042	344,456,086	2.23%	4,336	2.57%	443,752,321	3.16%	4,156	3.02%
2043	409,315,819	2.65%	4,893	2.90%	560,173,840	3.99%	5,127	3.73%
2044	425,602,350	2.76%	4,962	2.94%	562,840,272	4.00%	5,267	3.83%
2045	448,229,873	2.91%	4,955	2.93%	511,236,944	3.64%	4,527	3.29%
2046	738,682,254	4.79%	7,916	4.68%	531,827,367	3.78%	4,571	3.32%
2047	744,822,524	4.83%	7,751	4.59%	552,902,631	3.93%	4,594	3.34%
2048	626,819,314	4.06%	6,373	3.77%	600,422,208	4.27%	4,970	3.61%
2049	682,641,213	4.43%	6,754	4.00%	708,031,330	5.04%	5,776	4.20%
2050	630,345,967	4.09%	5,910	3.50%	440,317,156	3.13%	3,418	2.49%
2051	639,914,862	4.15%	5,670	3.35%	469,832,207	3.34%	3,434	2.50%
2052	584,280,214	3.79%	5,098	3.02%	449,186,821	3.20%	3,272	2.38%
2053	587,338,655	3.81%	4,997	2.96%	475,306,779	3.38%	3,502	2.55%
2054	649,820,318	4.21%	5,462	3.23%	531,807,168	3.78%	3,968	2.89%
2055	757,433,206	4.91%	5,999	3.55%	436,764,042	3.11%	3,236	2.35%
2056	631,389,578	4.09%	5,190	3.07%	498,078,881	3.54%	3,762	2.74%
2057	613,329,881	3.98%	5,102	3.02%	553,324,804	3.94%	4,151	3.02%
2058	689,104,603	4.47%	5,797	3.43%	722,488,002	5.14%	5,464	3.97%
2059	779,641,771	5.06%	6,501	3.85%	795,760,632	5.66%	6,041	4.39%
2060	593,301,597	3.85%	4,764	2.82%	164,732,515	1.17%	1,289	0.94%
2061	564,538,258	3.66%	4,209	2.49%				0.00%
2062	494,905,897	3.21%	3,687	2.18%				0.00%
2063	403,065,007	2.61%	2,983	1.77%				0.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

6. Seasoning

Seasoning (years)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< - 0.50	117,809,541	0.76%	829	0.49%				0.00%
0.50 - 1.00	371,022,610	2.41%	2,655	1.57%	761,219,408	5.42%	6,313	4.59%
1.00 - 2.00	976,057,539	6.33%	7,697	4.55%	2,961,969,309	21.07%	24,155	17.57%
2.00 - 3.00	1,266,162,001	8.21%	10,851	6.42%	2,315,214,835	16.47%	19,426	14.13%
3.00 - 4.00	1,619,632,325	10.50%	14,400	8.52%	1,696,089,645	12.07%	15,056	10.95%
4.00 - 5.00	1,965,819,142	12.75%	18,694	11.06%	1,473,547,946	10.48%	13,982	10.17%
5.00 - 6.00	1,749,870,689	11.35%	17,211	10.18%	809,692,012	5.76%	8,492	6.18%
6.00 - 7.00	1,334,668,746	8.65%	14,337	8.48%	534,692,213	3.80%	6,277	4.57%
7.00 - 8.00	1,694,455,899	10.99%	18,084	10.70%	278,628,071	1.98%	3,251	2.36%
8.00 - 9.00	1,103,146,548	7.15%	12,554	7.43%	320,556,193	2.28%	3,625	2.64%
9.00 - 10.00	733,586,653	4.76%	9,252	5.47%	432,180,356	3.07%	4,123	3.00%
10 - more	2,490,061,307	16.15%	42,443	25.11%	2,472,665,192	17.59%	32,793	23.85%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	6.72

7. Original Tenor

Tenor (years)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 5	372,935	0.00%	29	0.02%	22,090	0.00%	1	0.00%
5 - 10	31,363,879	0.20%	866	0.51%	36,558,870	0.26%	934	0.68%
10 - 15	358,901,077	2.33%	7,851	4.65%	323,201,039	2.30%	6,199	4.51%
15 - 20	888,214,379	5.76%	14,996	8.87%	892,834,553	6.35%	14,241	10.36%
20 - 25	2,630,709,663	17.06%	33,589	19.87%	1,755,871,629	12.49%	21,275	15.47%
25 - 30	4,052,840,254	26.28%	45,634	27.00%	4,166,819,471	29.64%	41,333	30.06%
30 - 35	2,940,964,883	19.07%	27,003	15.98%	2,913,245,007	20.73%	23,054	16.77%
35 - 40	4,518,925,932	29.30%	39,039	23.10%	3,967,902,520	28.23%	30,456	22.15%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

8. Remaining Tenor

Remaining Tenor (years)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< 1	4,925,196	0.03%	1,542	0.91%	583,059	0.00%	54	0.04%
1 - 2	16,508,173	0.11%	1,757	1.04%	7,408,207	0.05%	579	0.42%
2 - 3	31,436,367	0.20%	1,999	1.18%	17,517,887	0.12%	1,024	0.74%
3 - 4	48,371,276	0.31%	2,339	1.38%	30,685,758	0.22%	1,342	0.98%
4 - 5	73,114,525	0.47%	2,775	1.64%	44,604,835	0.32%	1,644	1.20%
5 - 6	86,938,883	0.56%	2,706	1.60%	62,986,475	0.45%	1,872	1.36%
6 - 7	118,151,535	0.77%	3,138	1.86%	73,021,466	0.52%	1,838	1.34%
7 - 8	139,785,771	0.91%	3,279	1.94%	89,625,778	0.64%	1,999	1.45%
8 - 9	175,791,899	1.14%	3,819	2.26%	109,776,221	0.78%	2,275	1.65%
9 - 10	239,000,566	1.55%	4,630	2.74%	147,103,376	1.05%	2,700	1.96%
10 - 11	272,812,275	1.77%	4,621	2.73%	171,302,723	1.22%	2,854	2.08%
11 - 12	258,075,890	1.67%	4,114	2.43%	195,413,820	1.39%	2,937	2.14%
12 - 13	234,720,230	1.52%	3,590	2.12%	214,628,456	1.53%	3,066	2.23%
13 - 14	237,868,573	1.54%	3,473	2.05%	257,970,573	1.84%	3,601	2.62%
14 - 15	313,882,093	2.04%	4,231	2.50%	324,779,183	2.31%	4,294	3.12%
15 - 16	323,956,571	2.10%	4,119	2.44%	383,793,085	2.73%	4,641	3.38%
16 - 17	392,191,018	2.54%	4,740	2.80%	439,396,887	3.13%	4,816	3.50%
17 - 18	427,587,553	2.77%	5,053	2.99%	396,654,610	2.82%	4,312	3.14%
18 - 19	410,331,374	2.66%	4,675	2.77%	328,142,316	2.33%	3,646	2.65%
19 - 20	632,843,096	4.10%	6,857	4.06%	316,165,612	2.25%	3,236	2.35%
20 - 21	784,046,570	5.08%	8,218	4.86%	375,877,440	2.67%	3,676	2.67%
21 - 22	625,618,715	4.06%	6,468	3.83%	421,454,490	3.00%	3,952	2.87%
22 - 23	675,396,923	4.38%	6,741	3.99%	551,471,597	3.92%	5,037	3.66%
23 - 24	633,865,863	4.11%	6,140	3.63%	571,846,515	4.07%	5,366	3.90%
24 - 25	659,481,477	4.28%	5,930	3.51%	506,854,980	3.61%	4,541	3.30%
25 - 26	596,172,715	3.87%	5,244	3.10%	536,023,977	3.81%	4,605	3.35%
26 - 27	576,857,200	3.74%	4,943	2.92%	544,459,911	3.87%	4,564	3.32%
27 - 28	637,550,734	4.13%	5,384	3.19%	578,619,499	4.12%	4,788	3.48%
28 - 29	712,551,934	4.62%	5,773	3.42%	710,851,307	5.06%	5,825	4.24%
29 - 30	705,261,768	4.57%	5,672	3.36%	484,611,312	3.45%	3,793	2.76%
30 - more	4,377,196,238	28.38%	35,037	20.73%	5,162,823,823	36.73%	38,616	28.09%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	24

9. Interest Type

Interest Type	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Fixed 10Y	7,226,628,078	46.86%	68,185	40.34%	2,481,546,946	17.65%	22,943	16.69%
Floating EURIBOR BOE	7,470,177,526	48.44%	92,872	54.95%	11,574,908,234	82.35%	114,550	83.31%
Fixed	725,487,397	4.70%	7,950	4.70%				0.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

10. Interest Reset Dates

Interest Reset Dates	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Floating	7,470,177,526	48.44%	92,872	54.95%	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	166,976,099	1.08%	1,778	1.05%	134,751,016	0.96%	1,510	1.10%
2027	388,338,754	2.52%	3,926	2.32%	288,052,533	2.05%	2,863	2.08%
2028	803,570,372	5.21%	8,103	4.79%	771,572,850	5.49%	6,992	5.09%
2029	1,165,282,731	7.56%	11,649	6.89%	1,041,626,250	7.41%	9,248	6.73%
2030	923,291,337	5.99%	9,001	5.33%	218,522,830	1.55%	1,953	1.42%
2031	995,072,149	6.45%	9,287	5.50%				0.00%
2032	1,148,461,793	7.45%	10,580	6.26%				0.00%
2033	598,740,177	3.88%	5,411	3.20%				0.00%
> 2033	1,036,894,666	6.72%	8,450	5.00%				0.00%
Fixed Interest Rate	725,487,397	4.70%	7,950	4.70%				0.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

11. Interest Payment Frequency

Interest Payment Frequency	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
P1M	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

12. Payment Holidays

Payment Holidays	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
None	15,411,055,075	99.93%	168,913	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	11,237,926	0.07%	94	0.06%				0.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

13a. Original Loan to Market Value

Original Loan to Market Value (%)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	212,003,561	1.37%	4,793	2.84%	216,053,354	1.54%	4,555	3.32%
30.00% - 40.00%	374,761,150	2.43%	7,115	4.22%	417,200,679	2.97%	7,055	5.14%
40.00% - 50.00%	663,612,881	4.30%	10,768	6.39%	705,037,638	5.02%	10,116	7.37%
50.00% - 60.00%	1,080,133,255	7.00%	14,952	8.86%	1,115,448,335	7.94%	13,675	9.96%
60.00% - 70.00%	2,012,223,812	13.05%	24,201	14.34%	1,899,231,397	13.51%	20,036	14.59%
70.00% - 80.00%	9,917,764,098	64.31%	96,866	57.24%	8,829,784,923	62.82%	75,231	54.66%
80.00% - 90.00%	1,161,700,096	7.53%	10,310	6.11%	873,698,855	6.22%	6,825	4.97%
90.00% - 100.00%	94,148	0.00%	2	0.00%				0.00%
100.00% >								
Unknown								
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	71.74%

13b. Current Loan to Market Value

Current Loan to Market Value (%)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	1,427,311,838	9.25%	36,386	21.53%	1,226,591,969	8.73%	25,396	18.48%
30.00% - 40.00%	1,057,186,600	6.85%	14,310	8.47%	1,067,941,409	7.60%	12,975	9.44%
40.00% - 50.00%	1,433,120,120	9.29%	16,613	9.83%	1,365,223,936	9.71%	14,140	10.29%
50.00% - 60.00%	2,277,990,583	14.77%	24,182	14.31%	1,748,997,175	12.44%	16,101	11.71%
60.00% - 70.00%	5,196,462,291	33.69%	47,145	27.89%	2,819,716,940	20.06%	24,503	17.82%
70.00% - 80.00%	3,796,915,340	24.62%	28,818	17.05%	5,808,330,738	41.32%	44,272	32.19%
80.00% - 90.00%	202,187,418	1.31%	1,311	0.78%	19,209,654	0.14%	103	0.07%
90.00% - 100.00%	13,171,393	0.09%	92	0.05%	443,358	0.00%	3	0.00%
100.00% - 110.00%	4,657,216	0.03%	38	0.02%				0.00%
110.00% - 120.00%	1,985,055	0.01%	15	0.01%				0.00%
120.00% - 130.00%	1,415,889	0.01%	8	0.00%				0.00%
130.00% >	9,889,258	0.06%	89	0.05%				0.00%
Unknown								
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	58.73%

13c. Current Loan to Indexed Market Value

Current Loan to Indexed Market Value (%)	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	2,856,543,303	18.52%	54,498	32.22%	1,152,798,670	8.20%	24,059	17.50%
30.00% - 40.00%	2,899,421,621	18.80%	31,014	18.35%	1,060,886,107	7.55%	12,916	9.40%
40.00% - 50.00%	4,613,930,954	29.92%	42,398	25.09%	1,521,131,736	10.82%	15,500	11.27%
50.00% - 60.00%	3,336,515,415	21.63%	27,106	16.04%	2,510,343,897	17.86%	21,668	15.75%
60.00% - 70.00%	1,184,215,646	7.68%	10,022	5.94%	3,219,761,019	22.91%	26,903	19.56%
70.00% - 80.00%	477,934,023	3.10%	3,607	2.14%	4,164,343,722	29.63%	32,994	24.00%
80.00% - 90.00%	43,477,324	0.28%	267	0.16%	408,083,478	2.90%	3,293	2.40%
90.00% - 100.00%	515,097	0.00%	6	0.00%	19,106,551	0.14%	160	0.12%
100.00% - 110.00%	319,504	0.00%	3	0.00%				0.00%
110.00% - 120.00%	431,047	0.00%	4	0.00%				0.00%
120.00% - 130.00%	25,343	0.00%	1	0.00%				0.00%
130.00% >	8,963,723	0.06%	81	0.05%				0.00%
Unknown								
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	43.49%

14. Original Notional Amount

Aggregate Outstanding Notional	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 50,000	174,354,611	1.13%	5,490	3.25%	166,989,251	1.19%	4,494	3.27%
50,000 - 75,000	1,200,273,700	7.78%	26,158	15.45%	1,002,952,199	7.14%	19,716	14.33%
75,000 - 100,000	2,222,378,036	14.41%	34,410	20.35%	1,871,607,582	13.31%	26,642	19.37%
100,000 - 125,000	2,641,574,143	17.13%	31,510	18.65%	2,140,935,079	15.23%	23,980	17.44%
125,000 - 150,000	2,589,070,070	16.79%	25,879	15.32%	2,208,272,954	15.71%	20,779	15.11%
150,000 - 175,000	1,872,642,306	12.14%	15,994	9.47%	1,689,283,893	12.02%	13,502	9.82%
175,000 - 200,000	1,477,070,741	9.58%	11,278	6.68%	1,481,544,820	10.54%	10,519	7.65%
200,000 - 225,000	914,727,914	5.93%	6,127	3.63%	898,571,278	6.39%	5,628	4.10%
225,000 - 250,000	703,433,468	4.56%	4,376	2.59%	748,475,413	5.32%	4,302	3.13%
250,000 - 275,000	441,694,848	2.86%	2,499	1.48%	489,167,497	3.48%	2,514	1.83%
275,000 - 300,000	362,527,365	2.35%	1,921	1.14%	412,804,913	2.94%	1,967	1.43%
300,000 - 325,000	207,035,061	1.34%	997	0.59%	230,021,528	1.64%	1,004	0.73%
325,000 - 350,000	163,053,780	1.06%	735	0.44%	179,988,469	1.28%	749	0.55%
350,000 - 375,000	108,931,159	0.71%	452	0.27%	114,390,812	0.81%	441	0.32%
375,000 - 400,000	90,608,162	0.59%	362	0.21%	102,374,045	0.73%	380	0.28%
400,000 - 425,000	48,080,249	0.31%	187	0.11%	59,760,338	0.43%	195	0.14%
425,000 - 450,000	45,752,924	0.30%	159	0.09%	54,407,255	0.39%	162	0.12%
450,000 - 475,000	24,892,718	0.16%	95	0.06%	34,971,693	0.25%	107	0.08%
475,000 - 500,000	34,409,449	0.22%	111	0.07%	31,400,466	0.22%	96	0.07%
500,000 - 1,000,000	95,801,599	0.62%	261	0.15%	122,635,514	0.87%	297	0.22%
1,000,000 >	3,980,696	0.03%	6	0.00%	15,900,181	0.11%	19	0.01%
Unknown								
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

15. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 1,000.00	225,080	0.00%	499	0.30%				0.00%
1,000.00 - 8,000.00	13,396,919	0.09%	2,925	1.73%				0.00%
8,000.00 - 20,000.00	90,775,828	0.59%	6,320	3.74%	54,990,677	0.39%	3,840	2.79%
20,000.00 - 50,000.00	1,088,821,020	7.06%	29,063	17.18%	724,024,832	5.15%	19,039	13.85%
50,000.00 - 75,000.00	2,237,629,635	14.51%	35,774	21.15%	1,716,796,911	12.21%	27,331	19.87%
75,000.00 - 100,000.00	2,904,438,351	18.83%	33,325	19.72%	2,411,822,938	17.16%	27,674	20.13%
100,000.00 - 125,000.00	2,731,516,636	17.71%	24,460	14.48%	2,466,215,889	17.55%	22,038	16.03%
125,000.00 - 150,000.00	2,090,901,232	13.56%	15,340	9.08%	1,999,349,144	14.22%	14,639	10.65%
150,000.00 - 175,000.00	1,422,856,491	9.23%	8,818	5.22%	1,418,208,251	10.09%	8,779	6.39%
175,000.00 - 200,000.00	935,494,924	6.07%	5,018	2.97%	1,035,652,956	7.37%	5,557	4.04%
200,000.00 - 225,000.00	624,302,681	4.05%	2,952	1.75%	673,216,412	4.79%	3,180	2.31%
225,000.00 - 250,000.00	404,523,255	2.62%	1,712	1.01%	466,485,540	3.32%	1,972	1.43%
250,000.00 - 275,000.00	263,712,806	1.71%	1,009	0.60%	328,507,194	2.34%	1,256	0.91%
275,000.00 - 300,000.00	174,670,172	1.13%	610	0.36%	215,706,631	1.53%	753	0.55%
300,000.00 - 325,000.00	125,372,391	0.81%	402	0.24%	145,788,568	1.04%	468	0.34%
325,000.00 - 350,000.00	79,175,712	0.51%	235	0.14%	95,170,161	0.68%	282	0.21%
350,000.00 - 375,000.00	57,949,738	0.38%	160	0.09%	66,256,212	0.47%	183	0.13%
375,000.00 - 400,000.00	44,085,405	0.29%	114	0.07%	48,381,051	0.34%	125	0.09%
400,000.00 - 425,000.00	24,755,906	0.16%	60	0.04%	44,868,260	0.32%	109	0.08%
425,000.00 - 450,000.00	26,282,348	0.17%	60	0.04%	27,190,270	0.19%	62	0.05%
450,000.00 - 475,000.00	17,103,234	0.11%	37	0.02%	20,237,662	0.14%	44	0.03%
475,000.00 - 500,000.00	16,059,037	0.10%	33	0.02%	17,978,707	0.13%	37	0.03%
500,000.00 - 1,000,000.00	46,186,086	0.30%	79	0.05%	71,165,625	0.51%	118	0.09%
1,000,000.00 >	2,058,115	0.01%	2	0.00%	8,441,288	0.06%	7	0.01%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

16. Geography Region

Region	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Andalucía	1,781,850,458	11.55%	24,592	14.56%	2,111,883,085	15.02%	24,616	17.89%
Aragón	239,717,150	1.55%	3,138	1.86%	166,846,026	1.19%	1,994	1.45%
Baleares	555,947,832	3.60%	4,794	2.84%	447,407,817	3.18%	3,648	2.65%
Canarias	710,225,477	4.61%	8,788	5.19%	575,991,280	4.10%	6,349	4.61%
Cantabria	102,137,950	0.66%	1,399	0.83%	102,708,268	0.73%	1,176	0.85%
Castilla la Mancha	468,591,812	3.04%	5,675	3.36%	311,134,129	2.21%	3,603	2.62%
Castilla y León	321,642,682	2.09%	4,544	2.69%	322,455,416	2.29%	3,901	2.84%
Cataluña	4,605,539,497	29.86%	42,725	25.31%	3,837,585,714	27.30%	31,756	23.10%
Ceuta	868,552	0.01%	12	0.01%	1,810,656	0.01%	25	0.02%
Extremadura	100,420	0.00%	2	0.00%				0.00%
Galicia	232,299,870	1.51%	3,249	1.92%	208,507,820	1.48%	2,552	1.86%
La Rioja	43,786,087	0.28%	552	0.33%	18,701,169	0.13%	218	0.16%
Madrid	4,372,800,390	28.35%	43,478	25.70%	4,353,097,317	30.97%	38,690	28.14%
Melilla	1,350,167	0.01%	19	0.01%	820,879	0.01%	12	0.01%
Murcia	261,352,051	1.69%	3,707	2.19%	205,522,512	1.46%	2,470	1.79%
Navarra	40,061,563	0.26%	436	0.26%	27,055,700	0.19%	291	0.21%
Pais Vasco	157,254,630	1.02%	1,821	1.08%	153,038,718	1.09%	1,548	1.13%
Principado de Asturias	95,427,260	0.62%	1,458	0.86%	97,474,168	0.69%	1,265	0.92%
Valencia	1,430,219,886	9.27%	18,612	11.00%	1,114,414,507	7.93%	13,379	9.74%
Blank	1,119,267	0.01%	6	0.00%				0.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

17. Borrower Nationality

Country		Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Spain		14,742,815,464	95.59%	162,371	96.07%	13,826,318,651	98.36%	135,794	98.77%
Other		679,477,537	4.41%	6,636	3.93%	230,136,528	1.64%	1,699	1.23%
	Total	15,422,293,001	100.00%	169,007	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	1,055,791	0.01%	1	2.61%
2	1,002,324	0.01%	1	3.21%
3	885,559	0.01%	1	1.95%
4	801,259	0.01%	1	2.05%
5	772,409	0.01%	1	2.00%
6	735,219	0.00%	1	4.09%
7	726,110	0.00%	2	3.64%
8	720,308	0.00%	1	3.14%
9	700,539	0.00%	1	3.36%
10	699,390	0.00%	1	2.61%
	8,098,908	0.05%	11	

19. Employment Type

Employment Type	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Employed - Private Sector	14,036,209,723	91.01%	151,775	89.80%	11,499,352,174	81.81%	110,154	80.11%
Employed - Public Sector	5,404,458	0.04%	57	0.03%	1,577,615,658	11.22%	16,695	12.14%
Employed - Sector Unknown	6,902,346	0.04%	201	0.12%	21,456,816	0.15%	254	0.19%
Other	31,323,757	0.20%	423	0.25%	41,786,483	0.30%	565	0.41%
Pensioner	279,328,983	1.81%	5,121	3.04%	197,855,882	1.41%	2,923	2.13%
Self-employed	791,521,691	5.13%	8,083	4.77%	513,175,028	3.65%	4,578	3.33%
Student	17,631,264	0.11%	219	0.13%	19,294,551	0.14%	215	0.16%
Unemployed	253,781,842	1.65%	3,127	1.86%	185,918,588	1.32%	2,109	1.54%
{CATCH-ALL}	188,938	0.00%	1	0.00%				0.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

20. Payment to Income

Payment to Income	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0% - 10%	2,164,809,386	14.04%	30,384	17.92%	3,462,060,160	24.63%	37,046	26.91%
10% - 15%	3,513,119,126	22.78%	37,633	22.26%	4,184,833,774	29.77%	38,132	27.73%
15% - 20%	3,012,819,813	19.54%	32,222	19.08%	2,804,261,275	19.95%	28,282	20.58%
20% - 25%	2,300,673,398	14.92%	26,098	15.46%	2,002,495,904	14.25%	20,080	14.62%
25% - 30%	1,873,668,079	12.15%	20,081	11.90%	1,022,154,874	7.27%	9,314	6.78%
30% - 35%	1,314,461,838	8.52%	12,541	7.43%	377,185,219	2.68%	3,064	2.23%
35% - 40%	710,630,989	4.61%	5,989	3.55%	130,440,174	0.93%	995	0.72%
40% - 45%	314,313,806	2.04%	2,413	1.43%	43,838,172	0.31%	310	0.23%
45% - 50%	127,728,142	0.83%	916	0.54%	13,696,118	0.10%	94	0.07%
50% >	90,068,425	0.58%	730	0.43%	15,489,509	0.11%	176	0.13%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	20%

21. ING Staff at Date of Origination

ING Staff at Date of Origination	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Yes	322,380	0.00%	2	0.00%				0.00%
No	15,421,970,621	100.00%	169,005	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

22. Number of Loans Per Borrower

Number of Loans Per Borrower	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
1	15,042,258,185	97.54%	164,951	98.22%	13,786,674,443	98.08%	135,167	98.75%
2+	380,034,816	2.46%	4,056	1.78%	269,780,737	1.92%	2,326	1.25%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

23. Loan Purpose

Loan Purpose	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Purchase	13,252,443,828	85.93%	142,012	83.97%	12,659,693,805	90.06%	119,144	86.61%
Remortgage	2,025,031,168	13.13%	24,247	14.40%	1,228,281,037	8.74%	15,632	11.41%
Renovation	144,818,005	0.94%	2,748	1.63%	168,480,337	1.20%	2,717	1.98%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

24. Occupancy Status

Occupancy Status	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
1st home	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

25. Underwriting Source

Underwriting Source	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Central or Direct	4,317,088,148	27.99%	51,725	30.56%	4,540,891,035	32.30%	47,549	34.51%
Internet	5,367,184,804	34.80%	56,709	33.53%	5,000,304,175	35.57%	46,757	34.02%
Office or Branch Network	2,833,921,015	18.38%	32,387	19.20%	3,057,955,108	21.75%	29,412	21.43%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,904,099,033	18.83%	28,186	16.71%	1,457,304,862	10.37%	13,775	10.04%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

26. Special Scheme

Special Scheme	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Vivienda de proteccion oficial	913,783,708	5.93%	11,973	7.12%	914,175,875	6.50%	10,385	7.58%
None	14,508,509,293	94.07%	157,034	92.88%	13,142,279,304	93.50%	127,108	92.42%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

27. Probability of Default

Probability of Default	Current Period / Aggregate Oustanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Oustanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0.00% - 0.10%	13,928,171,563	90.31%	155,503	91.97%	11,505,272,096	81.85%	117,453	85.38%
0.10% - 0.25%	837,079,937	5.43%	7,368	4.38%	1,734,317,873	12.34%	13,638	9.95%
0.25% - 1.00%	450,637,553	2.92%	4,076	2.42%	816,865,211	5.81%	6,402	4.67%
1.00% - 7.50%	20,070,733	0.13%	241	0.14%				0.00%
7.50% - 20.00%	30,877,495	0.20%	293	0.17%				0.00%
20.00% - 100.00%	75,507,480	0.49%	704	0.42%				0.00%
100.00% >=	79,948,238	0.52%	822	0.49%				0.00%
Total	15,422,293,001	100.00%	169,007	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	0.80%

28. Arrears

Days Past Due	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Oustanding Not. Amount	% of Total	% of Total
No Arrear	168,086	0	0	0	15,328,101,458	99.45%	99.39%
30 - 59 Days	194	31,168	27,977	59,144	19,703,210	0.11%	0.13%
60 - 89 Days	99	32,913	21,419	54,332	10,021,566	0.06%	0.06%
90 - 179 Days	167	140,375	68,289	208,664	17,907,940	0.10%	0.12%
180 - 365 Days	208	400,681	190,913	591,595	20,813,005	0.12%	0.13%
Defaulted (>12M)	253	1,345,095	1,081,063	2,426,158	25,745,821	0.15%	0.17%
Total	169,007	1,950,232	1,389,661	3,339,893	15,422,293,001	100.00%	100.00%

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