

FONDO DE TITULIZACIÓN SOL LION II RMBS



Monthly Investor Report

28 January 2026

Description

Issue Date	04-12-2020
Final Maturity Date	31-12-2063
Next Payment Date	30-03-2026

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	28-01-2026	04-12-2020
Portfolio Cut off Date	31-12-2025	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	183,962,813.63	120,244,820.55
Of which Realised Loss	14,120.58	0.00
Of which Active Outstanding Notional Amount	15,566,037,186.37	14,056,455,179.45
Of which Arrears in Principal	3,039,193.45	0.00
Number of Borrowers	168,667	136,884
Number of Loans	169,720	137,493
Average Principal Balance (Borrowers)	92,288.58	102,688.81
Average Principal Balance (Loans)	91,715.99	102,233.97
Coupon: Weighted Average	2.71%	1.07%
Minimum	0.00%	0.00%
Maximum	6.68%	4.41%
Weighted Average Original Loan to Market Value	71.93%	71.07%
Weighted Average Current Loan to Indexed Market Value	44.36%	59.43%
Seasoning (months): Weighted Average	89.37	61.70
Remaining Tenor (months): Weighted Average	298.52	314.59
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.06%	1.93%
Weighted Average Spread on Floating Rate Loans	1.03%	1.02%

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	15,595,551,177.26	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	6,822,504,277	43.83%	64,379	37.93%	2,481,546,946	17.65%	22,943	16.69%
Variable	8,093,730,777	52.00%	98,325	57.93%	11,574,908,234	82.35%	114,550	83.31%
Fixed	649,802,132	4.17%	7,016	4.13%				0.00%
Total	15,566,037,186	100.00%	169,720	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%	22,656,987	0.15%	200	0.12%	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%	427,184	0.00%	2	0.00%	5,977,041,876	42.52%	50,632	36.83%
1.01% - 1.51%	1,813,786,276	11.65%	15,954	9.40%	1,344,172,283	9.56%	13,601	9.89%
1.51% - 2.01%	2,134,472,530	13.71%	22,383	13.19%	3,527,095,943	25.09%	33,151	24.11%
2.01% - 2.51%	1,456,385,226	9.36%	17,697	10.43%	525,134,950	3.74%	6,119	4.45%
2.51% - 3.01%	2,936,950,467	18.87%	32,678	19.25%	139,578,147	0.99%	1,816	1.32%
3.01% - 3.26%	3,915,074,750	25.15%	40,584	23.91%	5,153,514	0.04%	93	0.07%
3.26% - 3.51%	1,313,495,461	8.44%	14,143	8.33%	4,015,968	0.03%	55	0.04%
3.51% - 3.76%	846,436,474	5.44%	10,127	5.97%	949,495	0.01%	24	0.02%
3.76% - 4.01%	666,058,600	4.28%	8,579	5.05%	457,697	0.00%	7	0.01%
4.01% - 4.26%	281,545,326	1.81%	4,270	2.52%	553,095	0.00%	6	0.00%
4.26% - 4.51%	116,253,336	0.75%	1,912	1.13%	89,008	0.00%	2	0.00%
4.51% - 4.76%	17,136,477	0.11%	317	0.19%				0.00%
4.76% - 5.01%	34,897,311	0.22%	642	0.38%				0.00%
5.01% - 5.26%	3,706,809	0.02%	90	0.05%				0.00%
5.26% - 5.51%	1,937,287	0.01%	50	0.03%				0.00%
5.51% - 5.76%	3,297,898	0.02%	56	0.03%				0.00%
5.76% - 6.01%	681,507	0.00%	19	0.01%				0.00%
6.01% - 6.26%	417,663	0.00%	9	0.01%				0.00%
6.26% - 6.51%	337,594	0.00%	5	0.00%				0.00%
6.51% - 6.76%	82,022	0.00%	3	0.00%				0.00%
Total	15,566,037,186	100.00%	169,720	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	2.71%
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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	5,268,298	0.03%	167	0.10%	13,138,132	0.09%	251	0.18%
2004 - 2005	46,234,059	0.30%	1,354	0.80%	103,314,791	0.73%	1,998	1.45%
2005 - 2006	137,478,573	0.88%	3,611	2.13%	287,211,705	2.04%	4,998	3.64%
2006 - 2007	180,658,029	1.16%	3,928	2.31%	375,351,882	2.67%	5,255	3.82%
2007 - 2008	304,176,567	1.95%	5,413	3.19%	607,645,344	4.32%	7,458	5.42%
2008 - 2009	294,278,631	1.89%	4,900	2.89%	618,346,496	4.40%	7,288	5.30%
2009 - 2010	115,097,873	0.74%	1,901	1.12%	247,761,256	1.76%	3,034	2.21%
2010 - 2011	172,285,855	1.11%	2,514	1.48%	327,574,661	2.33%	3,506	2.55%
2011 - 2012	280,299,112	1.80%	3,966	2.34%	370,047,109	2.63%	3,673	2.67%
2012 - 2013	144,520,270	0.93%	2,446	1.44%	387,209,073	2.75%	4,372	3.18%
2013 - 2014	87,617,718	0.56%	1,461	0.86%	238,585,452	1.70%	2,845	2.07%
2014 - 2015	199,234,220	1.28%	3,242	1.91%	584,279,691	4.16%	6,694	4.87%
2015 - 2016	397,755,726	2.56%	5,621	3.31%	954,246,142	6.79%	9,806	7.13%
2016 - 2017	673,209,673	4.32%	8,676	5.11%	1,493,188,650	10.62%	14,006	10.19%
2017 - 2018	890,228,571	5.72%	10,463	6.16%	1,733,815,511	12.33%	15,154	11.02%
2018 - 2019	1,487,394,371	9.56%	15,995	9.42%	2,468,206,483	17.56%	20,561	14.95%
2019 - 2020	1,875,928,043	12.05%	19,527	11.51%	2,871,385,545	20.43%	23,511	17.10%
2020 - 2021	1,401,677,000	9.00%	14,163	8.34%	375,147,259	2.67%	3,083	2.24%
2021 - 2022	1,966,432,703	12.63%	18,471	10.88%				0.00%
2022 - 2023	1,802,024,620	11.58%	16,531	9.74%				0.00%
2023 - 2024	1,558,090,346	10.01%	13,047	7.69%				0.00%
2024 >=	1,546,146,927	9.93%	12,323	7.26%				0.00%
Total	15,566,037,186	100.00%	169,720	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%	3	0.00%	49,125,210	0.35%	1,741	1.27%
2026	5,507,909	0.04%	1,703	1.00%	63,676,850	0.45%	1,828	1.33%
2027	16,763,274	0.11%	1,744	1.03%	74,337,243	0.53%	1,828	1.33%
2028	29,222,047	0.19%	1,878	1.11%	91,885,973	0.65%	2,023	1.47%
2029	46,817,299	0.30%	2,232	1.32%	116,828,123	0.83%	2,384	1.73%
2030	69,241,918	0.44%	2,633	1.55%	153,173,220	1.09%	2,746	2.00%
2031	90,082,217	0.58%	2,829	1.67%	176,728,911	1.26%	2,884	2.10%
2032	111,909,136	0.72%	2,969	1.75%	194,930,795	1.39%	2,917	2.12%
2033	140,816,651	0.90%	3,263	1.92%	221,224,315	1.57%	3,139	2.28%
2034	164,579,860	1.06%	3,512	2.07%	268,342,582	1.91%	3,720	2.71%
2035	215,996,154	1.39%	4,309	2.54%	335,904,703	2.39%	4,421	3.22%
2036	276,975,007	1.78%	4,755	2.80%	392,523,341	2.79%	4,593	3.34%
2037	288,014,437	1.85%	4,605	2.71%	427,858,114	3.04%	4,722	3.43%
2038	269,151,717	1.73%	4,025	2.37%	393,011,450	2.80%	4,276	3.11%
2039	247,580,120	1.59%	3,577	2.11%	325,858,353	2.32%	3,586	2.61%
2040	273,189,732	1.76%	3,754	2.21%	324,970,084	2.31%	3,300	2.40%
2041	339,415,556	2.18%	4,286	2.53%	374,976,384	2.67%	3,611	2.63%
2042	358,320,098	2.30%	4,406	2.60%	443,752,321	3.16%	4,156	3.02%
2043	430,112,404	2.76%	4,980	2.93%	560,173,840	3.99%	5,127	3.73%
2044	439,513,756	2.82%	5,010	2.95%	562,840,272	4.00%	5,267	3.83%
2045	463,715,324	2.98%	5,037	2.97%	511,236,944	3.64%	4,527	3.29%
2046	737,563,826	4.74%	7,735	4.56%	531,827,367	3.78%	4,571	3.32%
2047	744,239,157	4.78%	7,560	4.45%	552,902,631	3.93%	4,594	3.34%
2048	641,131,944	4.12%	6,393	3.77%	600,422,208	4.27%	4,970	3.61%
2049	685,313,971	4.40%	6,687	3.94%	708,031,330	5.04%	5,776	4.20%
2050	624,580,837	4.01%	5,772	3.40%	440,317,156	3.13%	3,418	2.49%
2051	642,463,489	4.13%	5,596	3.30%	469,832,207	3.34%	3,434	2.50%
2052	594,678,625	3.82%	5,089	3.00%	449,186,821	3.20%	3,272	2.38%
2053	594,117,635	3.82%	4,990	2.94%	475,306,779	3.38%	3,502	2.55%
2054	645,155,648	4.14%	5,371	3.16%	531,807,168	3.78%	3,968	2.89%
2055	688,186,216	4.42%	5,495	3.24%	436,764,042	3.11%	3,236	2.35%
2056	577,486,051	3.71%	4,811	2.83%	498,078,881	3.54%	3,762	2.74%
2057	620,128,617	3.98%	5,115	3.01%	553,324,804	3.94%	4,151	3.02%
2058	704,113,984	4.52%	5,883	3.47%	722,488,002	5.14%	5,464	3.97%
2059	789,727,366	5.07%	6,554	3.86%	795,760,632	5.66%	6,041	4.39%
2060	591,595,657	3.80%	4,740	2.79%	164,732,515	1.17%	1,289	0.94%
2061	557,548,973	3.58%	4,140	2.44%				0.00%
2062	473,831,653	3.04%	3,505	2.07%				0.00%
2063	377,223,925	2.42%	2,773	1.63%				0.00%
Total	15,566,037,186	100.00%	169,720	100.00%	14,056,455,179	100.00%	137,493	100.00%

6. Seasoning

Seasoning (years)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< - 0.50	168,991,673	1.09%	1,213	0.71%				0.00%
0.50 - 1.00	396,858,916	2.55%	2,996	1.77%	761,219,408	5.42%	6,313	4.59%
1.00 - 2.00	980,296,338	6.30%	8,114	4.78%	2,961,969,309	21.07%	24,155	17.57%
2.00 - 3.00	1,558,090,346	10.01%	13,047	7.69%	2,315,214,835	16.47%	19,426	14.13%
3.00 - 4.00	1,802,024,620	11.58%	16,531	9.74%	1,696,089,645	12.07%	15,056	10.95%
4.00 - 5.00	1,966,432,703	12.63%	18,471	10.88%	1,473,547,946	10.48%	13,982	10.17%
5.00 - 6.00	1,401,677,000	9.00%	14,163	8.34%	809,692,012	5.76%	8,492	6.18%
6.00 - 7.00	1,875,928,043	12.05%	19,527	11.51%	534,692,213	3.80%	6,277	4.57%
7.00 - 8.00	1,487,394,371	9.56%	15,995	9.42%	278,628,071	1.98%	3,251	2.36%
8.00 - 9.00	890,228,571	5.72%	10,463	6.16%	320,556,193	2.28%	3,625	2.64%
9.00 - 10.00	673,209,673	4.32%	8,676	5.11%	432,180,356	3.07%	4,123	3.00%
10 - more	2,364,904,932	15.19%	40,524	23.88%	2,472,665,192	17.59%	32,793	23.85%
Total	15,566,037,186	100.00%	169,720	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	6.52
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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	514,298	0.00%	34	0.02%	22,090	0.00%	1	0.00%
5 - 10	32,645,206	0.21%	904	0.53%	36,558,870	0.26%	934	0.68%
10 - 15	376,755,744	2.42%	8,064	4.75%	323,201,039	2.30%	6,199	4.51%
15 - 20	908,925,063	5.84%	15,425	9.09%	892,834,553	6.35%	14,241	10.36%
20 - 25	2,579,983,252	16.57%	32,869	19.37%	1,755,871,629	12.49%	21,275	15.47%
25 - 30	4,045,446,898	25.99%	45,591	26.86%	4,166,819,471	29.64%	41,333	30.06%
30 - 35	2,959,659,009	19.01%	27,018	15.92%	2,913,245,007	20.73%	23,054	16.77%
35 - 40	4,662,107,716	29.95%	39,815	23.46%	3,967,902,520	28.23%	30,456	22.15%
Total	15,566,037,186	100.00%	169,720	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	5,532,906	0.04%	1,707	1.01%	583,059	0.00%	54	0.04%
1 - 2	16,763,274	0.11%	1,744	1.03%	7,408,207	0.05%	579	0.42%
2 - 3	29,222,047	0.19%	1,878	1.11%	17,517,887	0.12%	1,024	0.74%
3 - 4	46,817,299	0.30%	2,232	1.32%	30,685,758	0.22%	1,342	0.98%
4 - 5	69,241,918	0.44%	2,633	1.55%	44,604,835	0.32%	1,644	1.20%
5 - 6	90,082,217	0.58%	2,829	1.67%	62,986,475	0.45%	1,872	1.36%
6 - 7	111,909,136	0.72%	2,969	1.75%	73,021,466	0.52%	1,838	1.34%
7 - 8	140,816,651	0.90%	3,263	1.92%	89,625,778	0.64%	1,999	1.45%
8 - 9	164,579,860	1.06%	3,512	2.07%	109,776,221	0.78%	2,275	1.65%
9 - 10	215,996,154	1.39%	4,309	2.54%	147,103,376	1.05%	2,700	1.96%
10 - 11	276,975,007	1.78%	4,755	2.80%	171,302,723	1.22%	2,854	2.08%
11 - 12	288,014,437	1.85%	4,605	2.71%	195,413,820	1.39%	2,937	2.14%
12 - 13	269,151,717	1.73%	4,025	2.37%	214,628,456	1.53%	3,066	2.23%
13 - 14	247,580,120	1.59%	3,577	2.11%	257,970,573	1.84%	3,601	2.62%
14 - 15	273,189,732	1.76%	3,754	2.21%	324,779,183	2.31%	4,294	3.12%
15 - 16	339,415,556	2.18%	4,286	2.53%	383,793,085	2.73%	4,641	3.38%
16 - 17	358,320,098	2.30%	4,406	2.60%	439,396,887	3.13%	4,816	3.50%
17 - 18	430,112,404	2.76%	4,980	2.93%	396,654,610	2.82%	4,312	3.14%
18 - 19	439,513,756	2.82%	5,010	2.95%	328,142,316	2.33%	3,646	2.65%
19 - 20	463,715,324	2.98%	5,037	2.97%	316,165,612	2.25%	3,236	2.35%
20 - 21	737,563,826	4.74%	7,735	4.56%	375,877,440	2.67%	3,676	2.67%
21 - 22	744,239,157	4.78%	7,560	4.45%	421,454,490	3.00%	3,952	2.87%
22 - 23	641,131,944	4.12%	6,393	3.77%	551,471,597	3.92%	5,037	3.66%
23 - 24	685,313,971	4.40%	6,687	3.94%	571,846,515	4.07%	5,366	3.90%
24 - 25	624,580,837	4.01%	5,772	3.40%	506,854,980	3.61%	4,541	3.30%
25 - 26	642,463,489	4.13%	5,596	3.30%	536,023,977	3.81%	4,605	3.35%
26 - 27	594,678,625	3.82%	5,089	3.00%	544,459,911	3.87%	4,564	3.32%
27 - 28	594,117,635	3.82%	4,990	2.94%	578,619,499	4.12%	4,788	3.48%
28 - 29	645,155,648	4.14%	5,371	3.16%	710,851,307	5.06%	5,825	4.24%
29 - 30	688,186,216	4.42%	5,495	3.24%	484,611,312	3.45%	3,793	2.76%
30 - more	4,691,656,226	30.14%	37,521	22.11%	5,162,823,823	36.73%	38,616	28.09%
Total	15,566,037,186	100.00%	169,720	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	6,822,504,277	43.83%	64,379	37.93%	2,481,546,946	17.65%	22,943	16.69%
Floating EURIBOR BOE	8,093,730,777	52.00%	98,325	57.93%	11,574,908,234	82.35%	114,550	83.31%
Fixed	649,802,132	4.17%	7,016	4.13%				0.00%
Total	15,566,037,186	100.00%	169,720	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	8,093,730,777	52.00%	98,325	57.93%	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	199,605,678	1.28%	2,135	1.26%	134,751,016	0.96%	1,510	1.10%
2027	382,702,054	2.46%	3,778	2.23%	288,052,533	2.05%	2,863	2.08%
2028	799,270,764	5.13%	8,043	4.74%	771,572,850	5.49%	6,992	5.09%
2029	1,141,603,466	7.33%	11,391	6.71%	1,041,626,250	7.41%	9,248	6.73%
2030	892,836,221	5.74%	8,723	5.14%	218,522,830	1.55%	1,953	1.42%
2031	955,733,375	6.14%	8,861	5.22%				0.00%
2032	1,130,576,588	7.26%	10,208	6.01%				0.00%
2033	574,249,690	3.69%	5,085	3.00%				0.00%
> 2033	745,926,442	4.79%	6,155	3.63%				0.00%
Fixed Interest Rate	649,802,132	4.17%	7,016	4.13%				0.00%
Total	15,566,037,186	100.00%	169,720	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	15,566,037,186	100.00%	169,720	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,566,037,186	100.00%	169,720	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	15,553,565,615	99.92%	169,618	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	12,471,571	0.08%	102	0.06%				0.00%
Total	15,566,037,186	100.00%	169,720	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%	216,063,885	1.39%	4,903	2.90%	216,053,354	1.54%	4,555	3.32%
30.00% - 40.00%	385,364,114	2.48%	7,316	4.32%	417,200,679	2.97%	7,055	5.14%
40.00% - 50.00%	681,370,453	4.38%	10,994	6.49%	705,037,638	5.02%	10,116	7.37%
50.00% - 60.00%	1,102,875,914	7.09%	15,199	8.97%	1,115,448,335	7.94%	13,675	9.96%
60.00% - 70.00%	2,040,328,946	13.11%	24,378	14.38%	1,899,231,397	13.51%	20,036	14.59%
70.00% - 80.00%	10,009,053,108	64.30%	96,835	56.98%	8,829,784,923	62.82%	75,231	54.66%
80.00% - 90.00%	1,129,283,933	7.25%	10,077	5.95%	873,698,855	6.22%	6,825	4.97%
90.00% - 100.00%	97,247	0.00%	2	0.00%				0.00%
100.00% >	78,134	0.00%	1	0.00%				0.00%
Unknown	1,521,452	0.01%	15	0.01%				0.00%
Total	15,566,037,186	100.00%	169,720	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	71.63%
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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%	1,434,986,304	9.22%	36,434	21.46%	1,226,591,969	8.73%	25,396	18.48%
30.00% - 40.00%	1,084,989,643	6.97%	14,550	8.58%	1,067,941,409	7.60%	12,975	9.44%
40.00% - 50.00%	1,433,039,560	9.21%	16,430	9.68%	1,365,223,936	9.71%	14,140	10.29%
50.00% - 60.00%	2,188,370,982	14.06%	23,074	13.60%	1,748,997,175	12.44%	16,101	11.71%
60.00% - 70.00%	5,068,677,384	32.56%	46,073	27.14%	2,819,716,940	20.06%	24,503	17.82%
70.00% - 80.00%	4,158,233,960	26.71%	31,820	18.74%	5,808,330,738	41.32%	44,272	32.19%
80.00% - 90.00%	158,412,576	1.02%	1,041	0.61%	19,209,654	0.14%	103	0.07%
90.00% - 100.00%	16,236,356	0.10%	114	0.07%	443,358	0.00%	3	0.00%
100.00% - 110.00%	6,427,937	0.04%	46	0.03%				
110.00% - 120.00%	2,656,979	0.02%	21	0.01%				
120.00% - 130.00%	1,315,882	0.01%	8	0.00%				
130.00% >	11,168,173	0.07%	94	0.06%				
Unknown	1,521,452	0.01%	15	0.01%				
Total	15,566,037,186	100.00%	169,720	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	59.03%
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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%	2,474,936,909	15.90%	49,781	29.31%	1,152,798,670	8.20%	24,059	17.50%
30.00% - 40.00%	2,316,089,457	14.88%	25,592	15.08%	1,060,886,107	7.55%	12,916	9.40%
40.00% - 50.00%	3,988,185,824	25.62%	37,904	22.34%	1,521,131,736	10.82%	15,500	11.27%
50.00% - 60.00%	4,351,879,136	27.96%	36,492	21.50%	2,510,343,897	17.86%	21,668	15.75%
60.00% - 70.00%	1,842,179,569	11.83%	15,305	9.03%	3,219,761,019	22.91%	26,903	19.56%
70.00% - 80.00%	541,162,445	3.48%	4,273	2.52%	4,164,343,722	29.63%	32,994	24.00%
80.00% - 90.00%	37,784,742	0.24%	252	0.15%	408,083,478	2.90%	3,293	2.40%
90.00% - 100.00%	1,036,954	0.01%	9	0.01%	19,106,551	0.14%	160	0.12%
100.00% - 110.00%	542,901	0.00%	4	0.00%				0.00%
110.00% - 120.00%	464,672	0.00%	3	0.00%				0.00%
120.00% - 130.00%	403,009	0.00%	3	0.00%				0.00%
130.00% >	9,850,116	0.06%	87	0.05%				0.00%
Unknown	1,521,452	0.01%	15	0.01%				0.00%
Total	15,566,037,186	100.00%	169,720	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	46.27%
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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	180,839,468	1.16%	5,613	3.31%	166,989,251	1.19%	4,494	3.27%
50,000 - 75,000	1,221,435,779	7.85%	26,291	15.47%	1,002,952,199	7.14%	19,716	14.33%
75,000 - 100,000	2,253,894,462	14.48%	34,578	20.37%	1,871,607,582	13.31%	26,642	19.37%
100,000 - 125,000	2,661,747,255	17.10%	31,539	18.59%	2,140,935,079	15.23%	23,980	17.44%
125,000 - 150,000	2,599,866,093	16.70%	25,907	15.27%	2,208,272,954	15.71%	20,779	15.11%
150,000 - 175,000	1,871,756,983	12.02%	15,942	9.40%	1,689,283,893	12.02%	13,502	9.82%
175,000 - 200,000	1,489,592,681	9.57%	11,344	6.69%	1,481,544,820	10.54%	10,519	7.65%
200,000 - 225,000	925,590,113	5.95%	6,186	3.65%	898,571,278	6.39%	5,628	4.10%
225,000 - 250,000	716,611,623	4.60%	4,444	2.62%	748,475,413	5.32%	4,302	3.13%
250,000 - 275,000	450,594,848	2.89%	2,544	1.50%	489,167,497	3.48%	2,514	1.83%
275,000 - 300,000	365,853,943	2.35%	1,940	1.14%	412,804,913	2.94%	1,967	1.43%
300,000 - 325,000	209,847,064	1.35%	1,014	0.60%	230,021,528	1.64%	1,004	0.73%
325,000 - 350,000	162,160,525	1.04%	736	0.43%	179,988,469	1.28%	749	0.55%
350,000 - 375,000	109,709,937	0.70%	456	0.27%	114,390,812	0.81%	441	0.32%
375,000 - 400,000	90,093,556	0.58%	358	0.21%	102,374,045	0.73%	380	0.28%
400,000 - 425,000	49,409,308	0.32%	191	0.11%	59,760,338	0.43%	195	0.14%
425,000 - 450,000	44,519,343	0.29%	157	0.09%	54,407,255	0.39%	162	0.12%
450,000 - 475,000	27,440,451	0.18%	99	0.06%	34,971,693	0.25%	107	0.08%
475,000 - 500,000	34,745,482	0.22%	109	0.06%	31,400,466	0.22%	96	0.07%
500,000 - 1,000,000	96,183,037	0.62%	266	0.16%	122,635,514	0.87%	297	0.22%
1,000,000 >	4,145,235	0.03%	6	0.00%	15,900,181	0.11%	19	0.01%
Unknown								
Total	15,566,037,186	100.00%	169,720	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	267,098	0.00%	582	0.34%				0.00%
1,000.00 - 8,000.00	13,470,426	0.09%	2,921	1.72%				0.00%
8,000.00 - 20,000.00	89,172,499	0.57%	6,235	3.67%	54,990,677	0.39%	3,840	2.79%
20,000.00 - 50,000.00	1,070,014,806	6.87%	28,532	16.80%	724,024,832	5.15%	19,039	13.85%
50,000.00 - 75,000.00	2,247,713,817	14.44%	35,939	21.16%	1,716,796,911	12.21%	27,331	19.87%
75,000.00 - 100,000.00	2,919,438,519	18.76%	33,492	19.74%	2,411,822,938	17.16%	27,674	20.13%
100,000.00 - 125,000.00	2,769,966,565	17.79%	24,816	14.63%	2,466,215,889	17.55%	22,038	16.03%
125,000.00 - 150,000.00	2,124,071,373	13.65%	15,586	9.19%	1,999,349,144	14.22%	14,639	10.65%
150,000.00 - 175,000.00	1,438,336,761	9.24%	8,910	5.25%	1,418,208,251	10.09%	8,779	6.39%
175,000.00 - 200,000.00	951,118,276	6.11%	5,099	3.01%	1,035,652,956	7.37%	5,557	4.04%
200,000.00 - 225,000.00	637,498,673	4.10%	3,012	1.78%	673,216,412	4.79%	3,180	2.31%
225,000.00 - 250,000.00	412,467,646	2.65%	1,745	1.03%	466,485,540	3.32%	1,972	1.43%
250,000.00 - 275,000.00	268,623,534	1.73%	1,027	0.61%	328,507,194	2.34%	1,256	0.91%
275,000.00 - 300,000.00	183,522,093	1.18%	641	0.38%	215,706,631	1.53%	753	0.55%
300,000.00 - 325,000.00	123,843,644	0.80%	397	0.23%	145,788,568	1.04%	468	0.34%
325,000.00 - 350,000.00	79,789,396	0.51%	237	0.14%	95,170,161	0.68%	282	0.21%
350,000.00 - 375,000.00	59,301,680	0.38%	164	0.10%	66,256,212	0.47%	183	0.13%
375,000.00 - 400,000.00	40,293,445	0.26%	104	0.06%	48,381,051	0.34%	125	0.09%
400,000.00 - 425,000.00	28,817,416	0.19%	70	0.04%	44,868,260	0.32%	109	0.08%
425,000.00 - 450,000.00	21,871,659	0.14%	50	0.03%	27,190,270	0.19%	62	0.05%
450,000.00 - 475,000.00	16,514,089	0.11%	36	0.02%	20,237,662	0.14%	44	0.03%
475,000.00 - 500,000.00	16,497,728	0.11%	34	0.02%	17,978,707	0.13%	37	0.03%
500,000.00 - 1,000,000.00	51,329,819	0.33%	89	0.05%	71,165,625	0.51%	118	0.09%
1,000,000.00 >	2,096,223	0.01%	2	0.00%	8,441,288	0.06%	7	0.01%
Total	15,566,037,186	100.00%	169,720	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	1,910,987,871	12.28%	25,796	15.21%	2,111,883,085	15.02%	24,616	17.89%
Aragón	239,985,367	1.54%	3,122	1.84%	166,846,026	1.19%	1,994	1.45%
Baleares	565,252,654	3.63%	4,853	2.86%	447,407,817	3.18%	3,648	2.65%
Canarias	709,106,854	4.56%	8,732	5.13%	575,991,280	4.10%	6,349	4.61%
Cantabria	106,213,269	0.68%	1,438	0.85%	102,708,268	0.73%	1,176	0.85%
Castilla la Mancha	464,794,347	2.99%	5,632	3.32%	311,134,129	2.21%	3,603	2.62%
Castilla y León	331,621,179	2.13%	4,624	2.73%	322,455,416	2.29%	3,901	2.84%
Cataluña	4,572,188,613	29.37%	42,162	24.87%	3,837,585,714	27.30%	31,756	23.10%
Ceuta	1,007,945	0.01%	14	0.01%	1,810,656	0.01%	25	0.02%
Galicia	241,693,782	1.55%	3,315	1.96%	208,507,820	1.48%	2,552	1.86%
La Rioja	43,835,642	0.28%	549	0.32%	18,701,169	0.13%	218	0.16%
Madrid	4,446,273,926	28.56%	44,089	25.96%	4,353,097,317	30.97%	38,690	28.14%
Melilla	1,239,664	0.01%	17	0.01%	820,879	0.01%	12	0.01%
Murcia	262,455,043	1.69%	3,700	2.17%	205,522,512	1.46%	2,470	1.79%
Navarra	39,644,082	0.25%	431	0.25%	27,055,700	0.19%	291	0.21%
País Vasco	157,289,418	1.01%	1,823	1.08%	153,038,718	1.09%	1,548	1.13%
Principado de Asturias	97,653,543	0.63%	1,489	0.87%	97,474,168	0.69%	1,265	0.92%
Valencia	1,357,085,414	8.72%	17,753	10.46%	1,114,414,507	7.93%	13,379	9.74%
Blank	17,708,575	0.11%	181	0.11%				0.00%
Total	15,566,037,186	100.00%	169,720	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	14,917,148,514	95.83%	163,440	96.30%	13,826,318,651	98.36%	135,794	98.77%
Other	648,888,672	4.17%	6,280	3.70%	230,136,528	1.64%	1,699	1.23%
Total	15,566,037,186	100.00%	169,720	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	1,069,528	0.01%	1	2.50%
2	1,026,695	0.01%	1	3.10%
3	899,902	0.01%	1	1.95%
4	809,680	0.01%	1	2.05%
5	752,180	0.00%	1	3.37%
6	740,508	0.00%	2	3.16%
7	729,665	0.00%	1	2.58%
8	721,103	0.00%	1	3.17%
9	710,230	0.00%	1	2.50%
10	702,994	0.00%	1	2.94%
	8,162,485	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	13,788,474,217	88.58%	149,085	87.84%	11,499,352,174	81.81%	110,154	80.11%
Employed - Public Sector	6,650,942	0.04%	67	0.04%	1,577,615,658	11.22%	16,695	12.14%
Employed - Sector Unknown	9,315,181	0.06%	250	0.15%	21,456,816	0.15%	254	0.19%
Other	28,746,125	0.18%	413	0.24%	41,786,483	0.30%	565	0.41%
Pensioner	262,509,997	1.69%	4,759	2.82%	197,855,882	1.41%	2,923	2.13%
Self-employed	1,219,375,810	7.83%	12,046	7.09%	513,175,028	3.65%	4,578	3.33%
Student	21,955,691	0.14%	263	0.16%	19,294,551	0.14%	215	0.16%
Unemployed	229,009,223	1.47%	2,837	1.68%	185,918,588	1.32%	2,109	1.54%
Total	15,566,037,186	100.00%	169,720	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%	2,321,852,172	14.92%	32,040	18.82%	3,462,060,160	24.63%	37,046	26.91%
10% - 15%	3,687,302,097	23.69%	38,874	22.90%	4,184,833,774	29.77%	38,132	27.73%
15% - 20%	3,055,148,038	19.63%	32,616	19.23%	2,804,261,275	19.95%	28,282	20.58%
20% - 25%	2,320,298,009	14.91%	26,218	15.46%	2,002,495,904	14.25%	20,080	14.62%
25% - 30%	1,878,352,266	12.07%	19,876	11.73%	1,022,154,874	7.27%	9,314	6.78%
30% - 35%	1,242,286,691	7.98%	11,609	6.85%	377,185,219	2.68%	3,064	2.23%
35% - 40%	627,998,410	4.03%	5,199	3.07%	130,440,174	0.93%	995	0.72%
40% - 45%	266,394,403	1.71%	1,992	1.18%	43,838,172	0.31%	310	0.23%
45% - 50%	95,183,083	0.61%	690	0.41%	13,696,118	0.10%	94	0.07%
50% >	71,222,016	0.46%	606	0.36%	15,489,509	0.11%	176	0.13%
Total	15,566,037,186	100.00%	169,720	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	15,566,037,186	100.00%	169,720	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,566,037,186	100.00%	169,720	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	15,190,685,864	97.59%	165,754	98.27%	13,786,674,443	98.08%	135,167	98.75%
2+	375,351,323	2.41%	3,966	1.73%	269,780,737	1.92%	2,326	1.25%
Total	15,566,037,186	100.00%	169,720	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	13,284,227,598	85.34%	141,849	83.52%	12,659,693,805	90.06%	119,144	86.61%
Remortgage	2,137,539,069	13.73%	25,092	14.84%	1,228,281,037	8.74%	15,632	11.41%
Renovation	144,270,519	0.93%	2,779	1.65%	168,480,337	1.20%	2,717	1.98%
Total	15,566,037,186	100.00%	169,720	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	15,564,515,734	99.99%	169,705	99.99%	14,056,455,179	100.00%	137,493	100.00%
{CATCH-ALL}	1,521,452	0.01%	15	0.01%				0.00%
Total	15,566,037,186	100.00%	169,720	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	4,456,778,249	28.63%	52,979	31.17%	4,540,891,035	32.30%	47,549	34.51%
Internet	5,450,030,517	35.01%	57,125	33.64%	5,000,304,175	35.57%	46,757	34.02%
Office or Branch Network	2,885,031,683	18.53%	32,674	19.29%	3,057,955,108	21.75%	29,412	21.43%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,774,196,738	17.82%	26,942	15.90%	1,457,304,862	10.37%	13,775	10.04%
Total	15,566,037,186	100.00%	169,720	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	941,598,203	6.05%	12,162	7.21%	914,175,875	6.50%	10,385	7.58%
None	14,624,438,984	93.95%	157,558	92.79%	13,142,279,304	93.50%	127,108	92.42%
Total	15,566,037,186	100.00%	169,720	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%	13,887,640,358	89.22%	154,766	91.14%	11,505,272,096	81.85%	117,453	85.38%
0.10% - 0.25%	979,825,360	6.29%	8,563	5.07%	1,734,317,873	12.34%	13,638	9.95%
0.25% - 1.00%	482,330,432	3.10%	4,270	2.53%	816,865,211	5.81%	6,402	4.67%
1.00% - 7.50%	22,498,887	0.14%	237	0.14%				0.00%
7.50% - 20.00%	31,754,571	0.20%	308	0.18%				0.00%
20.00% - 100.00%	73,572,998	0.47%	721	0.43%				0.00%
100.00% >=	88,414,582	0.57%	855	0.51%				0.00%
Total	15,566,037,186	100.00%	169,720	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	0.84%
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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	168,685	0	0	0	15,458,896,558	99.39%	99.31%
30 - 59 Days	173	24,882	17,306	42,188	17,674,202	0.10%	0.11%
60 - 89 Days	109	43,577	21,047	64,624	10,823,812	0.06%	0.07%
90 - 179 Days	166	138,718	76,934	215,652	16,708,002	0.10%	0.11%
180 - 365 Days	194	385,473	190,490	575,963	20,021,927	0.12%	0.13%
Defaulted (>12M)	393	2,446,544	1,855,132	4,301,675	41,912,686	0.23%	0.27%
Total	169,720	3,039,193	2,160,908	5,200,101	15,566,037,186	100.00%	100.00%

Contact Information

ARRANGER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands	AUDITOR	KPMG AUDITORES S.L. Paseo de la Castellana 259 C 28046 Madrid Spain
CASH COLLECTION ACCOUNT PROVIDER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands	ISSUER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
LEGAL ADVISORS	CUATRECASAS GONÇALVES PEREIRA S.L.P. Paseo de Gracia, 111 08008 Barcelona Spain	MANAGEMENT COMPANY	TITULIZACION DE ACTIVOS SOCIEDAD GESTORA DE FONDOS DE TITULIZACION SA Calle Orense 58 28020 Madrid Spain
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PAYING AGENT	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands	RATING AGENCY	DBRS Ratings GmbH Neue Mainzer Straße 75 60311 Frankfurt am Main Germany
RATING AGENCY	FITCH RATINGS IRELAND LIMITED 38 UPPER MOUNT STREET D02 PR89 DUBLIN Ireland	SELLER	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands
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SWAP COUNTERPARTY	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands	THIRD-PARTY VERIFICATION AGENT	PRIME COLLATERALISED SECURITIES (PCS) EUROPE 4 Place de l'Opéra 75002 Paris France