

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



## **Monthly Investor Report**

30 March 2026

**Description**

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

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

**1. Summary**

| All amounts in EURO   | Current           | At Issue          |
|---|-------------------|-------------------|
| Reporting Date  | 30-03-2026        | 04-12-2020        |
| Portfolio Cut off Date                                      | 28-02-2026        | 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                   | 11.11             | 120,244,820.55    |
| Of which Realised Loss                                      | 14,120.58         | 0.00              |
| Of which Active Outstanding Notional Amount                 | 15,749,999,988.89 | 14,056,455,179.45 |
| Of which Arrears in Principal                               | 3,205,207.07      | 0.00              |
| Number of Borrowers   | 170,036           | 136,884           |
| Number of Loans   | 171,123           | 137,493           |
| Average Principal Balance (Borrowers)                       | 92,627.44         | 102,688.81        |
| Average Principal Balance (Loans)                           | 92,039.06         | 102,233.97        |
| Coupon: Weighted Average                                    | 2.74%             | 1.07%             |
| Minimum   | 0.00%             | 0.00%             |
| Maximum   | 6.76%             | 4.41%             |
| Weighted Average Original Loan to Market Value              | 71.69%            | 70.94%            |
| Weighted Average Current Loan to Indexed Market Value       | 45.00%            | 58.84%            |
| Seasoning (months): Weighted Average                        | 78.52             | 62.09             |
| Remaining Tenor (months): Weighted Average                  | 293.20            | 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%             |

| <b>Stop Replenishment Criteria</b>   | <u>Current</u>    | <u>Initial</u>    |
|--|-------------------|-------------------|
| Reserve Fund not funded up to the Reserve Fund Required Amount                       | PASS              | PASS              |
| A given portfolio criterion is not compliant for a period of more than twelve months | PASS              | PASS              |
| Seller not able to sell Additional Receivables                                       | PASS              | PASS              |
| Aggregate Outstanding Balance of Delinquent Receivables > 2.5%                       | PASS              | PASS              |
| Aggregate realised losses related to Defaulted Receivables > 0.75%                   | PASS              | PASS              |
| Outstanding Balance of the Receivables < 13.5 bln                                    | 15,270,276,764.42 | 14,056,455,179.45 |

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

## 2. Product Type

| Product Type | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|--------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| Mixta        | 7,114,617,354   | 45.17%                         | 66,780                          | 39.02%                         | 2,481,546,946   | 17.65%                   | 22,943                    | 16.69%                   |
| Variable     | 7,931,287,463   | 50.36%                         | 96,759                          | 56.54%                         | 11,574,908,234  | 82.35%                   | 114,550                   | 83.31%                   |
| Fixed        | 704,095,171   | 4.47%                          | 7,584                           | 4.43%                          |   |                          |                           | 0.00%                    |
| Total        | 15,749,999,989  | 100.00%                        | 171,123                         | 100.00%                        | 14,056,455,179  | 100.00%                  | 137,493                   | 100.00%                  |

**3. Loan Coupon**

| Coupon Loan Part (%) | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|----------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| < - 0.01%            | 23,991,733  | 0.15%                          | 208                             | 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%        | 424,088   | 0.00%                          | 2                               | 0.00%                          | 5,977,041,876   | 42.52%                   | 50,632                    | 36.83%                   |
| 1.01% - 1.51%        | 1,824,566,649   | 11.58%                         | 16,120                          | 9.42%                          | 1,344,172,283   | 9.56%                    | 13,601                    | 9.89%                    |
| 1.51% - 2.01%        | 2,138,396,736   | 13.58%                         | 22,413                          | 13.10%                         | 3,527,095,943   | 25.09%                   | 33,151                    | 24.11%                   |
| 2.01% - 2.51%        | 1,257,647,530   | 7.99%                          | 14,061                          | 8.22%                          | 525,134,950   | 3.74%                    | 6,119                     | 4.45%                    |
| 2.51% - 3.01%        | 3,033,091,863   | 19.26%                         | 34,708                          | 20.28%                         | 139,578,147   | 0.99%                    | 1,816                     | 1.32%                    |
| 3.01% - 3.26%        | 3,847,672,307   | 24.43%                         | 39,884                          | 23.31%                         | 5,153,514   | 0.04%                    | 93                        | 0.07%                    |
| 3.26% - 3.51%        | 1,418,703,938   | 9.01%                          | 14,687                          | 8.58%                          | 4,015,968   | 0.03%                    | 55                        | 0.04%                    |
| 3.51% - 3.76%        | 989,310,477   | 6.28%                          | 11,862                          | 6.93%                          | 949,495   | 0.01%                    | 24                        | 0.02%                    |
| 3.76% - 4.01%        | 643,243,608   | 4.08%                          | 8,252                           | 4.82%                          | 457,697   | 0.00%                    | 7                         | 0.01%                    |
| 4.01% - 4.26%        | 383,375,783   | 2.43%                          | 5,636                           | 3.29%                          | 553,095   | 0.00%                    | 6                         | 0.00%                    |
| 4.26% - 4.51%        | 114,316,169   | 0.73%                          | 1,849                           | 1.08%                          | 89,008  | 0.00%                    | 2                         | 0.00%                    |
| 4.51% - 4.76%        | 28,961,326  | 0.18%                          | 530                             | 0.31%                          |   |                          |                           | 0.00%                    |
| 4.76% - 5.01%        | 34,566,680  | 0.22%                          | 642                             | 0.38%                          |   |                          |                           | 0.00%                    |
| 5.01% - 5.26%        | 3,876,753   | 0.02%                          | 99                              | 0.06%                          |   |                          |                           | 0.00%                    |
| 5.26% - 5.51%        | 3,248,319   | 0.02%                          | 77                              | 0.04%                          |   |                          |                           | 0.00%                    |
| 5.51% - 5.76%        | 3,242,444   | 0.02%                          | 59                              | 0.03%                          |   |                          |                           | 0.00%                    |
| 5.76% - 6.01%        | 390,252   | 0.00%                          | 15                              | 0.01%                          |   |                          |                           | 0.00%                    |
| 6.01% - 6.26%        | 514,366   | 0.00%                          | 9                               | 0.01%                          |   |                          |                           | 0.00%                    |
| 6.26% - 6.51%        | 168,570   | 0.00%                          | 5                               | 0.00%                          |   |                          |                           | 0.00%                    |
| 6.51% - 6.76%        | 290,399   | 0.00%                          | 5                               | 0.00%                          |   |                          |                           | 0.00%                    |
| <b>Total</b>         | <b>15,749,999,989</b>                                       | <b>100.00%</b>                 | <b>171,123</b>                  | <b>100.00%</b>                 | <b>14,056,455,179</b>                                 | <b>100.00%</b>           | <b>137,493</b>            | <b>100.00%</b>           |

|         |       |
|---------|-------|
| Average | 2.80% |
|---------|-------|

**4. Origination Year**

| Origination Year | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| < 2004           | 4,800,292   | 0.03%                          | 160                             | 0.09%                          | 13,138,132  | 0.09%                    | 251                       | 0.18%                    |
| 2004 - 2005      | 44,622,047  | 0.28%                          | 1,321                           | 0.77%                          | 103,314,791   | 0.73%                    | 1,998                     | 1.45%                    |
| 2005 - 2006      | 133,330,898   | 0.85%                          | 3,502                           | 2.05%                          | 287,211,705   | 2.04%                    | 4,998                     | 3.64%                    |
| 2006 - 2007      | 174,871,796   | 1.11%                          | 3,803                           | 2.22%                          | 375,351,882   | 2.67%                    | 5,255                     | 3.82%                    |
| 2007 - 2008      | 295,019,076   | 1.87%                          | 5,304                           | 3.10%                          | 607,645,344   | 4.32%                    | 7,458                     | 5.42%                    |
| 2008 - 2009      | 286,406,115   | 1.82%                          | 4,802                           | 2.81%                          | 618,346,496   | 4.40%                    | 7,288                     | 5.30%                    |
| 2009 - 2010      | 111,822,067   | 0.71%                          | 1,862                           | 1.09%                          | 247,761,256   | 1.76%                    | 3,034                     | 2.21%                    |
| 2010 - 2011      | 167,274,563   | 1.06%                          | 2,457                           | 1.44%                          | 327,574,661   | 2.33%                    | 3,506                     | 2.55%                    |
| 2011 - 2012      | 272,791,687   | 1.73%                          | 3,869                           | 2.26%                          | 370,047,109   | 2.63%                    | 3,673                     | 2.67%                    |
| 2012 - 2013      | 139,745,353   | 0.89%                          | 2,361                           | 1.38%                          | 387,209,073   | 2.75%                    | 4,372                     | 3.18%                    |
| 2013 - 2014      | 85,034,498  | 0.54%                          | 1,431                           | 0.84%                          | 238,585,452   | 1.70%                    | 2,845                     | 2.07%                    |
| 2014 - 2015      | 192,556,652   | 1.22%                          | 3,168                           | 1.85%                          | 584,279,691   | 4.16%                    | 6,694                     | 4.87%                    |
| 2015 - 2016      | 387,574,663   | 2.46%                          | 5,529                           | 3.23%                          | 954,246,142   | 6.79%                    | 9,806                     | 7.13%                    |
| 2016 - 2017      | 655,830,637   | 4.16%                          | 8,516                           | 4.98%                          | 1,493,188,650   | 10.62%                   | 14,006                    | 10.19%                   |
| 2017 - 2018      | 869,074,109   | 5.52%                          | 10,295                          | 6.02%                          | 1,733,815,511   | 12.33%                   | 15,154                    | 11.02%                   |
| 2018 - 2019      | 1,456,318,375   | 9.25%                          | 15,780                          | 9.22%                          | 2,468,206,483   | 17.56%                   | 20,561                    | 14.95%                   |
| 2019 - 2020      | 1,842,762,001   | 11.70%                         | 19,313                          | 11.29%                         | 2,871,385,545   | 20.43%                   | 23,511                    | 17.10%                   |
| 2020 - 2021      | 1,385,173,186   | 8.79%                          | 14,069                          | 8.22%                          | 375,147,259   | 2.67%                    | 3,083                     | 2.24%                    |
| 2021 - 2022      | 1,956,905,491   | 12.42%                         | 18,524                          | 10.82%                         |   |                          |                           | 0.00%                    |
| 2022 - 2023      | 1,842,211,226   | 11.70%                         | 16,958                          | 9.91%                          |   |                          |                           | 0.00%                    |
| 2023 - 2024      | 1,594,677,915   | 10.12%                         | 13,458                          | 7.86%                          |   |                          |                           | 0.00%                    |
| 2024 >=          | 1,851,197,341   | 11.75%                         | 14,641                          | 8.56%                          |   |                          |                           | 0.00%                    |
| <b>Total</b>     | <b>15,749,999,989</b>                                       | <b>100.00%</b>                 | <b>171,123</b>                  | <b>100.00%</b>                 | <b>14,056,455,179</b>                                 | <b>100.00%</b>           | <b>137,493</b>            | <b>100.00%</b>           |

**5. Maturity Year**

| Maturity Year | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>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          | 3,746,606   | 0.02%                          | 1,367                           | 0.80%                          | 63,676,850  | 0.45%                    | 1,828                     | 1.33%                    |
| 2027          | 14,320,734  | 0.09%                          | 1,671                           | 0.98%                          | 74,337,243  | 0.53%                    | 1,828                     | 1.33%                    |
| 2028          | 27,154,982  | 0.17%                          | 1,853                           | 1.08%                          | 91,885,973  | 0.65%                    | 2,023                     | 1.47%                    |
| 2029          | 43,731,839  | 0.28%                          | 2,196                           | 1.28%                          | 116,828,123   | 0.83%                    | 2,384                     | 1.73%                    |
| 2030          | 66,275,290  | 0.42%                          | 2,615                           | 1.53%                          | 153,173,220   | 1.09%                    | 2,746                     | 2.00%                    |
| 2031          | 86,361,600  | 0.55%                          | 2,787                           | 1.63%                          | 176,728,911   | 1.26%                    | 2,884                     | 2.10%                    |
| 2032          | 107,449,820   | 0.68%                          | 2,924                           | 1.71%                          | 194,930,795   | 1.39%                    | 2,917                     | 2.12%                    |
| 2033          | 137,242,283   | 0.87%                          | 3,237                           | 1.89%                          | 221,224,315   | 1.57%                    | 3,139                     | 2.28%                    |
| 2034          | 161,146,803   | 1.02%                          | 3,505                           | 2.05%                          | 268,342,582   | 1.91%                    | 3,720                     | 2.71%                    |
| 2035          | 212,645,281   | 1.35%                          | 4,275                           | 2.50%                          | 335,904,703   | 2.39%                    | 4,421                     | 3.22%                    |
| 2036          | 270,872,561   | 1.72%                          | 4,717                           | 2.76%                          | 392,523,341   | 2.79%                    | 4,593                     | 3.34%                    |
| 2037          | 284,700,048   | 1.81%                          | 4,600                           | 2.69%                          | 427,858,114   | 3.04%                    | 4,722                     | 3.43%                    |
| 2038          | 263,829,326   | 1.68%                          | 3,976                           | 2.32%                          | 393,011,450   | 2.80%                    | 4,276                     | 3.11%                    |
| 2039          | 246,288,561   | 1.56%                          | 3,613                           | 2.11%                          | 325,858,353   | 2.32%                    | 3,586                     | 2.61%                    |
| 2040          | 271,357,619   | 1.72%                          | 3,766                           | 2.20%                          | 324,970,084   | 2.31%                    | 3,300                     | 2.40%                    |
| 2041          | 334,380,419   | 2.12%                          | 4,251                           | 2.48%                          | 374,976,384   | 2.67%                    | 3,611                     | 2.63%                    |
| 2042          | 356,464,875   | 2.26%                          | 4,409                           | 2.58%                          | 443,752,321   | 3.16%                    | 4,156                     | 3.02%                    |
| 2043          | 426,497,070   | 2.71%                          | 4,973                           | 2.91%                          | 560,173,840   | 3.99%                    | 5,127                     | 3.73%                    |
| 2044          | 439,423,959   | 2.79%                          | 5,031                           | 2.94%                          | 562,840,272   | 4.00%                    | 5,267                     | 3.83%                    |
| 2045          | 464,377,099   | 2.95%                          | 5,049                           | 2.95%                          | 511,236,944   | 3.64%                    | 4,527                     | 3.29%                    |
| 2046          | 750,212,275   | 4.76%                          | 7,890                           | 4.61%                          | 531,827,367   | 3.78%                    | 4,571                     | 3.32%                    |
| 2047          | 753,947,462   | 4.79%                          | 7,693                           | 4.50%                          | 552,902,631   | 3.93%                    | 4,594                     | 3.34%                    |
| 2048          | 644,695,979   | 4.09%                          | 6,462                           | 3.78%                          | 600,422,208   | 4.27%                    | 4,970                     | 3.61%                    |
| 2049          | 694,075,336   | 4.41%                          | 6,787                           | 3.97%                          | 708,031,330   | 5.04%                    | 5,776                     | 4.20%                    |
| 2050          | 643,437,652   | 4.09%                          | 5,945                           | 3.47%                          | 440,317,156   | 3.13%                    | 3,418                     | 2.49%                    |
| 2051          | 647,554,814   | 4.11%                          | 5,673                           | 3.32%                          | 469,832,207   | 3.34%                    | 3,434                     | 2.50%                    |
| 2052          | 597,569,002   | 3.79%                          | 5,130                           | 3.00%                          | 449,186,821   | 3.20%                    | 3,272                     | 2.38%                    |
| 2053          | 602,600,036   | 3.83%                          | 5,068                           | 2.96%                          | 475,306,779   | 3.38%                    | 3,502                     | 2.55%                    |
| 2054          | 656,914,386   | 4.17%                          | 5,482                           | 3.20%                          | 531,807,168   | 3.78%                    | 3,968                     | 2.89%                    |
| 2055          | 743,239,965   | 4.72%                          | 5,865                           | 3.43%                          | 436,764,042   | 3.11%                    | 3,236                     | 2.35%                    |
| 2056          | 599,731,866   | 3.81%                          | 4,974                           | 2.91%                          | 498,078,881   | 3.54%                    | 3,762                     | 2.74%                    |
| 2057          | 629,718,445   | 4.00%                          | 5,185                           | 3.03%                          | 553,324,804   | 3.94%                    | 4,151                     | 3.02%                    |
| 2058          | 708,254,051   | 4.50%                          | 5,927                           | 3.46%                          | 722,488,002   | 5.14%                    | 5,464                     | 3.97%                    |
| 2059          | 797,736,299   | 5.06%                          | 6,605                           | 3.86%                          | 795,760,632   | 5.66%                    | 6,041                     | 4.39%                    |
| 2060          | 601,543,973   | 3.82%                          | 4,810                           | 2.81%                          | 164,732,515   | 1.17%                    | 1,289                     | 0.94%                    |
| 2061          | 568,756,081   | 3.61%                          | 4,225                           | 2.47%                          |   |                          |                           | 0.00%                    |
| 2062          | 492,633,055   | 3.13%                          | 3,645                           | 2.13%                          |   |                          |                           | 0.00%                    |
| 2063          | 399,087,538   | 2.53%                          | 2,939                           | 1.72%                          |   |                          |                           | 0.00%                    |
| <b>Total</b>  | <b>15,749,999,989</b>                                       | <b>100.00%</b>                 | <b>171,123</b>                  | <b>100.00%</b>                 | <b>14,056,455,179</b>                                 | <b>100.00%</b>           | <b>137,493</b>            | <b>100.00%</b>           |

## 6. Seasoning

| Seasoning (years) | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|-------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| < - 0.50          | 247,233,661   | 1.57%                          | 1,736                           | 1.01%                          |   |                          |                           | 0.00%                    |
| 0.50 - 1.00       | 397,098,779   | 2.52%                          | 2,951                           | 1.72%                          | 761,219,408   | 5.42%                    | 6,313                     | 4.59%                    |
| 1.00 - 2.00       | 1,028,715,325   | 6.53%                          | 8,413                           | 4.92%                          | 2,961,969,309   | 21.07%                   | 24,155                    | 17.57%                   |
| 2.00 - 3.00       | 1,531,523,533   | 9.72%                          | 12,863                          | 7.52%                          | 2,315,214,835   | 16.47%                   | 19,426                    | 14.13%                   |
| 3.00 - 4.00       | 1,786,329,205   | 11.34%                         | 16,310                          | 9.53%                          | 1,696,089,645   | 12.07%                   | 15,056                    | 10.95%                   |
| 4.00 - 5.00       | 1,982,715,171   | 12.59%                         | 18,724                          | 10.94%                         | 1,473,547,946   | 10.48%                   | 13,982                    | 10.17%                   |
| 5.00 - 6.00       | 1,426,768,863   | 9.06%                          | 14,170                          | 8.28%                          | 809,692,012   | 5.76%                    | 8,492                     | 6.18%                    |
| 6.00 - 7.00       | 1,780,726,563   | 11.31%                         | 18,729                          | 10.94%                         | 534,692,213   | 3.80%                    | 6,277                     | 4.57%                    |
| 7.00 - 8.00       | 1,572,457,677   | 9.98%                          | 16,915                          | 9.88%                          | 278,628,071   | 1.98%                    | 3,251                     | 2.36%                    |
| 8.00 - 9.00       | 924,995,161   | 5.87%                          | 10,761                          | 6.29%                          | 320,556,193   | 2.28%                    | 3,625                     | 2.64%                    |
| 9.00 - 10.00      | 679,265,455   | 4.31%                          | 8,694                           | 5.08%                          | 432,180,356   | 3.07%                    | 4,123                     | 3.00%                    |
| 10 - more         | 2,392,170,597   | 15.19%                         | 40,857                          | 23.88%                         | 2,472,665,192   | 17.59%                   | 32,793                    | 23.85%                   |
| Total             | 15,749,999,989  | 100.00%                        | 171,123                         | 100.00%                        | 14,056,455,179  | 100.00%                  | 137,493                   | 100.00%                  |

|                  |      |
|------------------|------|
| Weighted Average | 6.51 |
|------------------|------|

**7. Original Tenor**

| Tenor (years) | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|---------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| 0 - 5         | 573,018   | 0.00%                          | 36                              | 0.02%                          | 22,090  | 0.00%                    | 1                         | 0.00%                    |
| 5 - 10        | 33,263,667  | 0.21%                          | 910                             | 0.53%                          | 36,558,870  | 0.26%                    | 934                       | 0.68%                    |
| 10 - 15       | 377,217,207   | 2.40%                          | 8,071                           | 4.72%                          | 323,201,039   | 2.30%                    | 6,199                     | 4.51%                    |
| 15 - 20       | 910,424,011   | 5.78%                          | 15,355                          | 8.97%                          | 892,834,553   | 6.35%                    | 14,241                    | 10.36%                   |
| 20 - 25       | 2,654,219,853   | 16.85%                         | 33,527                          | 19.59%                         | 1,755,871,629   | 12.49%                   | 21,275                    | 15.47%                   |
| 25 - 30       | 4,104,189,494   | 26.06%                         | 45,963                          | 26.86%                         | 4,166,819,471   | 29.64%                   | 41,333                    | 30.06%                   |
| 30 - 35       | 2,999,503,336   | 19.04%                         | 27,326                          | 15.97%                         | 2,913,245,007   | 20.73%                   | 23,054                    | 16.77%                   |
| 35 - 40       | 4,670,609,402   | 29.65%                         | 39,935                          | 23.34%                         | 3,967,902,520   | 28.23%                   | 30,456                    | 22.15%                   |
| Total         | 15,749,999,989  | 100.00%                        | 171,123                         | 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                     | 5,148,611  | 0.03%                       | 1,611                        | 0.94%                       | 583,059                                      | 0.00%                 | 54                     | 0.04%                 |
| 1 - 2                   | 16,496,154   | 0.10%                       | 1,732                        | 1.01%                       | 7,408,207                                    | 0.05%                 | 579                    | 0.42%                 |
| 2 - 3                   | 29,429,892   | 0.19%                       | 1,882                        | 1.10%                       | 17,517,887                                   | 0.12%                 | 1,024                  | 0.74%                 |
| 3 - 4                   | 47,334,129   | 0.30%                       | 2,276                        | 1.33%                       | 30,685,758                                   | 0.22%                 | 1,342                  | 0.98%                 |
| 4 - 5                   | 70,077,838   | 0.44%                       | 2,679                        | 1.57%                       | 44,604,835                                   | 0.32%                 | 1,644                  | 1.20%                 |
| 5 - 6                   | 89,132,645   | 0.57%                       | 2,773                        | 1.62%                       | 62,986,475                                   | 0.45%                 | 1,872                  | 1.36%                 |
| 6 - 7                   | 112,225,624  | 0.71%                       | 2,976                        | 1.74%                       | 73,021,466                                   | 0.52%                 | 1,838                  | 1.34%                 |
| 7 - 8                   | 140,661,723  | 0.89%                       | 3,253                        | 1.90%                       | 89,625,778                                   | 0.64%                 | 1,999                  | 1.45%                 |
| 8 - 9                   | 170,401,766  | 1.08%                       | 3,661                        | 2.14%                       | 109,776,221                                  | 0.78%                 | 2,275                  | 1.65%                 |
| 9 - 10                  | 221,634,499  | 1.41%                       | 4,395                        | 2.57%                       | 147,103,376                                  | 1.05%                 | 2,700                  | 1.96%                 |
| 10 - 11                 | 278,220,784  | 1.77%                       | 4,717                        | 2.76%                       | 171,302,723                                  | 1.22%                 | 2,854                  | 2.08%                 |
| 11 - 12                 | 278,809,449  | 1.77%                       | 4,477                        | 2.62%                       | 195,413,820                                  | 1.39%                 | 2,937                  | 2.14%                 |
| 12 - 13                 | 257,564,160  | 1.64%                       | 3,865                        | 2.26%                       | 214,628,456                                  | 1.53%                 | 3,066                  | 2.23%                 |
| 13 - 14                 | 248,329,728  | 1.58%                       | 3,596                        | 2.10%                       | 257,970,573                                  | 1.84%                 | 3,601                  | 2.62%                 |
| 14 - 15                 | 286,971,921  | 1.82%                       | 3,919                        | 2.29%                       | 324,779,183                                  | 2.31%                 | 4,294                  | 3.12%                 |
| 15 - 16                 | 325,537,383  | 2.07%                       | 4,150                        | 2.43%                       | 383,793,085                                  | 2.73%                 | 4,641                  | 3.38%                 |
| 16 - 17                 | 374,331,278  | 2.38%                       | 4,577                        | 2.67%                       | 439,396,887                                  | 3.13%                 | 4,816                  | 3.50%                 |
| 17 - 18                 | 429,744,678  | 2.73%                       | 5,006                        | 2.93%                       | 396,654,610                                  | 2.82%                 | 4,312                  | 3.14%                 |
| 18 - 19                 | 438,946,447  | 2.79%                       | 4,967                        | 2.90%                       | 328,142,316                                  | 2.33%                 | 3,646                  | 2.65%                 |
| 19 - 20                 | 505,020,992  | 3.21%                       | 5,445                        | 3.18%                       | 316,165,612                                  | 2.25%                 | 3,236                  | 2.35%                 |
| 20 - 21                 | 772,338,485  | 4.90%                       | 8,082                        | 4.72%                       | 375,877,440                                  | 2.67%                 | 3,676                  | 2.67%                 |
| 21 - 22                 | 720,789,390  | 4.58%                       | 7,343                        | 4.29%                       | 421,454,490                                  | 3.00%                 | 3,952                  | 2.87%                 |
| 22 - 23                 | 663,639,397  | 4.21%                       | 6,637                        | 3.88%                       | 551,471,597                                  | 3.92%                 | 5,037                  | 3.66%                 |
| 23 - 24                 | 684,762,662  | 4.35%                       | 6,671                        | 3.90%                       | 571,846,515                                  | 4.07%                 | 5,366                  | 3.90%                 |
| 24 - 25                 | 648,618,053  | 4.12%                       | 5,888                        | 3.44%                       | 506,854,980                                  | 3.61%                 | 4,541                  | 3.30%                 |
| 25 - 26                 | 635,308,964  | 4.03%                       | 5,554                        | 3.25%                       | 536,023,977                                  | 3.81%                 | 4,605                  | 3.35%                 |
| 26 - 27                 | 587,431,432  | 3.73%                       | 5,026                        | 2.94%                       | 544,459,911                                  | 3.87%                 | 4,564                  | 3.32%                 |
| 27 - 28                 | 616,960,783  | 3.92%                       | 5,188                        | 3.03%                       | 578,619,499                                  | 4.12%                 | 4,788                  | 3.48%                 |
| 28 - 29                 | 691,591,156  | 4.39%                       | 5,696                        | 3.33%                       | 710,851,307                                  | 5.06%                 | 5,825                  | 4.24%                 |
| 29 - 30                 | 718,815,800  | 4.56%                       | 5,699                        | 3.33%                       | 484,611,312                                  | 3.45%                 | 3,793                  | 2.76%                 |
| 30 - more               | 4,683,724,165                                      | 29.74%                      | 37,382                       | 21.85%                      | 5,162,823,823                                | 36.73%                | 38,616                 | 28.09%                |
| <b>Total</b>            | <b>15,749,999,989</b>                              | <b>100.00%</b>              | <b>171,123</b>               | <b>100.00%</b>              | <b>14,056,455,179</b>                        | <b>100.00%</b>        | <b>137,493</b>         | <b>100.00%</b>        |

|                  |    |
|------------------|----|
| Weighted Average | 24 |
|------------------|----|

## 9. Interest Type

| Interest Type        | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|----------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| Fixed 10Y            | 7,114,617,354   | 45.17%                         | 66,780                          | 39.02%                         | 2,481,546,946   | 17.65%                   | 22,943                    | 16.69%                   |
| Floating EURIBOR BOE | 7,931,287,463   | 50.36%                         | 96,759                          | 56.54%                         | 11,574,908,234  | 82.35%                   | 114,550                   | 83.31%                   |
| Fixed                | 704,095,171   | 4.47%                          | 7,584                           | 4.43%                          |   |                          |                           | 0.00%                    |
| Total                | 15,749,999,989  | 100.00%                        | 171,123                         | 100.00%                        | 14,056,455,179  | 100.00%                  | 137,493                   | 100.00%                  |

**10. Interest Reset Dates**

| Interest Reset Dates | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|----------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| Floating             | 7,931,287,463   | 50.36%                         | 96,759                          | 56.54%                         | 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                 | 197,205,832   | 1.25%                          | 2,109                           | 1.23%                          | 134,751,016   | 0.96%                    | 1,510                     | 1.10%                    |
| 2027                 | 384,837,335   | 2.44%                          | 3,797                           | 2.22%                          | 288,052,533   | 2.05%                    | 2,863                     | 2.08%                    |
| 2028                 | 819,801,959   | 5.21%                          | 8,185                           | 4.78%                          | 771,572,850   | 5.49%                    | 6,992                     | 5.09%                    |
| 2029                 | 1,159,187,985   | 7.36%                          | 11,557                          | 6.75%                          | 1,041,626,250   | 7.41%                    | 9,248                     | 6.73%                    |
| 2030                 | 933,524,969   | 5.93%                          | 9,037                           | 5.28%                          | 218,522,830   | 1.55%                    | 1,953                     | 1.42%                    |
| 2031                 | 970,629,706   | 6.16%                          | 9,008                           | 5.26%                          |   |                          |                           | 0.00%                    |
| 2032                 | 1,160,129,923   | 7.37%                          | 10,503                          | 6.14%                          |   |                          |                           | 0.00%                    |
| 2033                 | 594,929,138   | 3.78%                          | 5,296                           | 3.09%                          |   |                          |                           | 0.00%                    |
| > 2033               | 894,370,508   | 5.68%                          | 7,288                           | 4.26%                          |   |                          |                           | 0.00%                    |
| Fixed Interest Rate  | 704,095,171   | 4.47%                          | 7,584                           | 4.43%                          |   |                          |                           | 0.00%                    |
| <b>Total</b>         | <b>15,749,999,989</b>                                       | <b>100.00%</b>                 | <b>171,123</b>                  | <b>100.00%</b>                 | <b>14,056,455,179</b>                                 | <b>100.00%</b>           | <b>137,493</b>            | <b>100.00%</b>           |

**11. Interest Payment Frequency**

| Interest Payment Frequency | Current Period / Aggregate Outstanding Not. Amount | Current Period / % of Total | Current Period / Nr of Loans | Current Period / % of Total | At issue / Aggregate Outstanding Not. Amount | At issue / % of Total | At issue / Nr of Loans | At issue / % of Total |
|----------------------------|--|-----------------------------|------------------------------|-----------------------------|--|-----------------------|------------------------|-----------------------|
| P1M                        | 15,749,999,989                                     | 100.00%                     | 171,123                      | 100.00%                     | 14,056,455,179                               | 100.00%               | 137,493                | 100.00%               |
| Total                      | 15,749,999,989                                     | 100.00%                     | 171,123                      | 100.00%                     | 14,056,455,179                               | 100.00%               | 137,493                | 100.00%               |

## 12. Payment Holidays

| Payment Holidays     | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|----------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| None                 | 15,738,004,647  | 99.92%                         | 171,023                         | 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 | 11,995,342  | 0.08%                          | 100                             | 0.06%                          |   |                          |                           | 0.00%                    |
| Total                | 15,749,999,989  | 100.00%                        | 171,123                         | 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%                         | 217,120,581  | 1.38%                       | 4,901                        | 2.87%                       | 216,053,354                                  | 1.54%                 | 4,555                  | 3.32%                 |
| 30.00% - 40.00%                   | 387,689,415  | 2.46%                       | 7,291                        | 4.27%                       | 417,200,679                                  | 2.97%                 | 7,055                  | 5.14%                 |
| 40.00% - 50.00%                   | 683,512,488  | 4.34%                       | 10,992                       | 6.44%                       | 705,037,638                                  | 5.02%                 | 10,116                 | 7.37%                 |
| 50.00% - 60.00%                   | 1,108,364,278                                      | 7.04%                       | 15,201                       | 8.90%                       | 1,115,448,335                                | 7.94%                 | 13,675                 | 9.96%                 |
| 60.00% - 70.00%                   | 2,056,794,933                                      | 13.06%                      | 24,504                       | 14.34%                      | 1,899,231,397                                | 13.51%                | 20,036                 | 14.59%                |
| 70.00% - 80.00%                   | 10,134,023,931                                     | 64.34%                      | 97,934                       | 57.15%                      | 8,829,784,923                                | 62.82%                | 75,231                 | 54.66%                |
| 80.00% - 90.00%                   | 1,162,320,078                                      | 7.38%                       | 10,297                       | 6.03%                       | 873,698,855                                  | 6.22%                 | 6,825                  | 4.97%                 |
| 90.00% - 100.00%                  | 96,365   | 0.00%                       | 2                            | 0.00%                       |  |                       |                        | 0.00%                 |
| 100.00% >                         | 77,920   | 0.00%                       | 1                            | 0.00%                       |  |                       |                        | 0.00%                 |
| Unknown                           |  |                             |                              |                             |  |                       |                        |                       |
| Total                             | 15,749,999,989                                     | 100.00%                     | 171,123                      | 100.00%                     | 14,056,455,179                               | 100.00%               | 137,493                | 100.00%               |

|                  |        |
|------------------|--------|
| Weighted Average | 71.69% |
|------------------|--------|

**13b. Current Loan to Market Value**

| Current Loan to Market Value (%) | Current Period / Aggregate Outstanding Not. Amount | Current Period / % of Total | Current Period / Nr of Loans | Current Period / % of Total | At issue / Aggregate Outstanding Not. Amount | At issue / % of Total | At issue / Nr of Loans | At issue / % of Total |
|----------------------------------|--|-----------------------------|------------------------------|-----------------------------|--|-----------------------|------------------------|-----------------------|
| <= 30.00%                        | 1,435,094,755                                      | 9.11%                       | 36,337                       | 21.23%                      | 1,226,591,969                                | 8.73%                 | 25,396                 | 18.48%                |
| 30.00% - 40.00%                  | 1,077,453,319                                      | 6.84%                       | 14,511                       | 8.49%                       | 1,067,941,409                                | 7.60%                 | 12,975                 | 9.44%                 |
| 40.00% - 50.00%                  | 1,443,421,846                                      | 9.16%                       | 16,555                       | 9.68%                       | 1,365,223,936                                | 9.71%                 | 14,140                 | 10.29%                |
| 50.00% - 60.00%                  | 2,227,798,933                                      | 14.14%                      | 23,516                       | 13.74%                      | 1,748,997,175                                | 12.44%                | 16,101                 | 11.71%                |
| 60.00% - 70.00%                  | 5,175,087,409                                      | 32.86%                      | 46,929                       | 27.41%                      | 2,819,716,940                                | 20.06%                | 24,503                 | 17.82%                |
| 70.00% - 80.00%                  | 4,169,289,895                                      | 26.47%                      | 31,799                       | 18.58%                      | 5,808,330,738                                | 41.32%                | 44,272                 | 32.19%                |
| 80.00% - 90.00%                  | 185,841,928  | 1.18%                       | 1,204                        | 0.70%                       | 19,209,654                                   | 0.14%                 | 103                    | 0.07%                 |
| 90.00% - 100.00%                 | 15,884,088   | 0.10%                       | 112                          | 0.07%                       | 443,358                                      | 0.00%                 | 3                      | 0.00%                 |
| 100.00% - 110.00%                | 5,463,984  | 0.03%                       | 41                           | 0.02%                       |  |                       |                        | 0.00%                 |
| 110.00% - 120.00%                | 2,465,295  | 0.02%                       | 19                           | 0.01%                       |  |                       |                        | 0.00%                 |
| 120.00% - 130.00%                | 1,310,834  | 0.01%                       | 8                            | 0.00%                       |  |                       |                        | 0.00%                 |
| 130.00% >                        | 10,887,704   | 0.07%                       | 92                           | 0.05%                       |  |                       |                        | 0.00%                 |
| Unknown                          |  |                             |                              |                             |  |                       |                        |                       |
| Total                            | 15,749,999,989                                     | 100.00%                     | 171,123                      | 100.00%                     | 14,056,455,179                               | 100.00%               | 137,493                | 100.00%               |

|                  |        |
|------------------|--------|
| Weighted Average | 59.11% |
|------------------|--------|

**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%                                | 2,669,757,591                                      | 16.95%                      | 52,057                       | 30.40%                      | 1,152,798,670                                | 8.20%                 | 24,059                 | 17.50%                |
| 30.00% - 40.00%                          | 2,600,315,680                                      | 16.51%                      | 28,084                       | 16.42%                      | 1,060,886,107                                | 7.55%                 | 12,916                 | 9.40%                 |
| 40.00% - 50.00%                          | 4,444,081,626                                      | 28.22%                      | 41,367                       | 24.18%                      | 1,521,131,736                                | 10.82%                | 15,500                 | 11.27%                |
| 50.00% - 60.00%                          | 3,918,668,516                                      | 24.88%                      | 32,343                       | 18.90%                      | 2,510,343,897                                | 17.86%                | 21,668                 | 15.75%                |
| 60.00% - 70.00%                          | 1,541,170,670                                      | 9.79%                       | 12,881                       | 7.53%                       | 3,219,761,019                                | 22.91%                | 26,903                 | 19.56%                |
| 70.00% - 80.00%                          | 520,210,937  | 3.30%                       | 4,014                        | 2.35%                       | 4,164,343,722                                | 29.63%                | 32,994                 | 24.00%                |
| 80.00% - 90.00%                          | 44,379,787   | 0.28%                       | 277                          | 0.16%                       | 408,083,478                                  | 2.90%                 | 3,293                  | 2.40%                 |
| 90.00% - 100.00%                         | 789,936  | 0.01%                       | 7                            | 0.00%                       | 19,106,551                                   | 0.14%                 | 160                    | 0.12%                 |
| 100.00% - 110.00%                        | 468,325  | 0.00%                       | 4                            | 0.00%                       |  |                       |                        | 0.00%                 |
| 110.00% - 120.00%                        | 581,673  | 0.00%                       | 4                            | 0.00%                       |  |                       |                        | 0.00%                 |
| 120.00% - 130.00%                        | 27,010   | 0.00%                       | 1                            | 0.00%                       |  |                       |                        | 0.00%                 |
| 130.00% >                                | 9,548,237  | 0.06%                       | 84                           | 0.05%                       |  |                       |                        | 0.00%                 |
| Unknown                                  |  |                             |                              |                             |  |                       |                        |                       |
| Total                                    | 15,749,999,989                                     | 100.00%                     | 171,123                      | 100.00%                     | 14,056,455,179                               | 100.00%               | 137,493                | 100.00%               |

|                  |        |
|------------------|--------|
| Weighted Average | 45.00% |
|------------------|--------|

**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                     | 181,325,515  | 1.15%                       | 5,627                        | 3.29%                       | 166,989,251                                  | 1.19%                 | 4,494                  | 3.27%                 |
| 50,000 - 75,000                | 1,229,369,045                                      | 7.81%                       | 26,473                       | 15.45%                      | 1,002,952,199                                | 7.14%                 | 19,716                 | 14.33%                |
| 75,000 - 100,000               | 2,270,201,301                                      | 14.41%                      | 34,818                       | 20.34%                      | 1,871,607,582                                | 13.31%                | 26,642                 | 19.37%                |
| 100,000 - 125,000              | 2,690,964,893                                      | 17.09%                      | 31,833                       | 18.61%                      | 2,140,935,079                                | 15.23%                | 23,980                 | 17.44%                |
| 125,000 - 150,000              | 2,634,949,287                                      | 16.73%                      | 26,164                       | 15.29%                      | 2,208,272,954                                | 15.71%                | 20,779                 | 15.11%                |
| 150,000 - 175,000              | 1,900,366,970                                      | 12.07%                      | 16,127                       | 9.43%                       | 1,689,283,893                                | 12.02%                | 13,502                 | 9.82%                 |
| 175,000 - 200,000              | 1,509,565,205                                      | 9.58%                       | 11,434                       | 6.69%                       | 1,481,544,820                                | 10.54%                | 10,519                 | 7.65%                 |
| 200,000 - 225,000              | 936,210,817  | 5.94%                       | 6,242                        | 3.65%                       | 898,571,278                                  | 6.39%                 | 5,628                  | 4.10%                 |
| 225,000 - 250,000              | 719,870,546  | 4.57%                       | 4,443                        | 2.60%                       | 748,475,413                                  | 5.32%                 | 4,302                  | 3.13%                 |
| 250,000 - 275,000              | 457,127,467  | 2.90%                       | 2,566                        | 1.50%                       | 489,167,497                                  | 3.48%                 | 2,514                  | 1.83%                 |
| 275,000 - 300,000              | 370,382,140  | 2.35%                       | 1,949                        | 1.14%                       | 412,804,913                                  | 2.94%                 | 1,967                  | 1.43%                 |
| 300,000 - 325,000              | 214,568,933  | 1.36%                       | 1,026                        | 0.60%                       | 230,021,528                                  | 1.64%                 | 1,004                  | 0.73%                 |
| 325,000 - 350,000              | 167,106,094  | 1.06%                       | 748                          | 0.44%                       | 179,988,469                                  | 1.28%                 | 749                    | 0.55%                 |
| 350,000 - 375,000              | 111,329,558  | 0.71%                       | 459                          | 0.27%                       | 114,390,812                                  | 0.81%                 | 441                    | 0.32%                 |
| 375,000 - 400,000              | 95,487,817   | 0.61%                       | 373                          | 0.22%                       | 102,374,045                                  | 0.73%                 | 380                    | 0.28%                 |
| 400,000 - 425,000              | 50,130,679   | 0.32%                       | 192                          | 0.11%                       | 59,760,338                                   | 0.43%                 | 195                    | 0.14%                 |
| 425,000 - 450,000              | 45,707,550   | 0.29%                       | 160                          | 0.09%                       | 54,407,255                                   | 0.39%                 | 162                    | 0.12%                 |
| 450,000 - 475,000              | 27,236,938   | 0.17%                       | 98                           | 0.06%                       | 34,971,693                                   | 0.25%                 | 107                    | 0.08%                 |
| 475,000 - 500,000              | 35,604,951   | 0.23%                       | 113                          | 0.07%                       | 31,400,466                                   | 0.22%                 | 96                     | 0.07%                 |
| 500,000 - 1,000,000            | 98,385,007   | 0.62%                       | 272                          | 0.16%                       | 122,635,514                                  | 0.87%                 | 297                    | 0.22%                 |
| 1,000,000 >                    | 4,109,275  | 0.03%                       | 6                            | 0.00%                       | 15,900,181                                   | 0.11%                 | 19                     | 0.01%                 |
| Unknown                        |  |                             |                              |                             |  |                       |                        |                       |
| <b>Total</b>                   | <b>15,749,999,989</b>                              | <b>100.00%</b>              | <b>171,123</b>               | <b>100.00%</b>              | <b>14,056,455,179</b>                        | <b>100.00%</b>        | <b>137,493</b>         | <b>100.00%</b>        |

**15. Outstanding Notional Amount**

| Aggregate Outstanding Notional | Current Period / Aggregate Outstanding Not. Amount | Current Period / % of Total | Current Period / Nr of Loans | Current Period / % of Total | At issue / Aggregate Outstanding Not. Amount | At issue / % of Total | At issue / Nr of Loans | At issue / % of Total |
|--------------------------------|--|-----------------------------|------------------------------|-----------------------------|--|-----------------------|------------------------|-----------------------|
| <= 1,000.00                    | 234,044  | 0.00%                       | 534                          | 0.31%                       |  |                       |                        | 0.00%                 |
| 1,000.00 - 8,000.00            | 13,480,304   | 0.09%                       | 2,925                        | 1.71%                       |  |                       |                        | 0.00%                 |
| 8,000.00 - 20,000.00           | 88,565,044   | 0.56%                       | 6,173                        | 3.61%                       | 54,990,677                                   | 0.39%                 | 3,840                  | 2.79%                 |
| 20,000.00 - 50,000.00          | 1,077,318,918                                      | 6.84%                       | 28,723                       | 16.78%                      | 724,024,832                                  | 5.15%                 | 19,039                 | 13.85%                |
| 50,000.00 - 75,000.00          | 2,261,991,906                                      | 14.36%                      | 36,159                       | 21.11%                      | 1,716,796,911                                | 12.21%                | 27,331                 | 19.87%                |
| 75,000.00 - 100,000.00         | 2,939,321,454                                      | 18.66%                      | 33,722                       | 19.71%                      | 2,411,822,938                                | 17.16%                | 27,674                 | 20.13%                |
| 100,000.00 - 125,000.00        | 2,800,805,729                                      | 17.78%                      | 25,087                       | 14.66%                      | 2,466,215,889                                | 17.55%                | 22,038                 | 16.03%                |
| 125,000.00 - 150,000.00        | 2,155,767,002                                      | 13.69%                      | 15,812                       | 9.25%                       | 1,999,349,144                                | 14.22%                | 14,639                 | 10.65%                |
| 150,000.00 - 175,000.00        | 1,460,913,964                                      | 9.28%                       | 9,048                        | 5.29%                       | 1,418,208,251                                | 10.09%                | 8,779                  | 6.39%                 |
| 175,000.00 - 200,000.00        | 964,316,327  | 6.12%                       | 5,170                        | 3.02%                       | 1,035,652,956                                | 7.37%                 | 5,557                  | 4.04%                 |
| 200,000.00 - 225,000.00        | 646,752,669  | 4.11%                       | 3,057                        | 1.79%                       | 673,216,412                                  | 4.79%                 | 3,180                  | 2.31%                 |
| 225,000.00 - 250,000.00        | 420,350,970  | 2.67%                       | 1,778                        | 1.04%                       | 466,485,540                                  | 3.32%                 | 1,972                  | 1.43%                 |
| 250,000.00 - 275,000.00        | 276,335,883  | 1.75%                       | 1,056                        | 0.62%                       | 328,507,194                                  | 2.34%                 | 1,256                  | 0.91%                 |
| 275,000.00 - 300,000.00        | 183,416,096  | 1.16%                       | 640                          | 0.37%                       | 215,706,631                                  | 1.53%                 | 753                    | 0.55%                 |
| 300,000.00 - 325,000.00        | 128,347,346  | 0.81%                       | 412                          | 0.24%                       | 145,788,568                                  | 1.04%                 | 468                    | 0.34%                 |
| 325,000.00 - 350,000.00        | 90,314,786   | 0.57%                       | 268                          | 0.16%                       | 95,170,161                                   | 0.68%                 | 282                    | 0.21%                 |
| 350,000.00 - 375,000.00        | 53,581,270   | 0.34%                       | 148                          | 0.09%                       | 66,256,212                                   | 0.47%                 | 183                    | 0.13%                 |
| 375,000.00 - 400,000.00        | 48,695,374   | 0.31%                       | 126                          | 0.07%                       | 48,381,051                                   | 0.34%                 | 125                    | 0.09%                 |
| 400,000.00 - 425,000.00        | 26,417,072   | 0.17%                       | 64                           | 0.04%                       | 44,868,260                                   | 0.32%                 | 109                    | 0.08%                 |
| 425,000.00 - 450,000.00        | 25,905,724   | 0.16%                       | 59                           | 0.03%                       | 27,190,270                                   | 0.19%                 | 62                     | 0.05%                 |
| 450,000.00 - 475,000.00        | 16,137,332   | 0.10%                       | 35                           | 0.02%                       | 20,237,662                                   | 0.14%                 | 44                     | 0.03%                 |
| 475,000.00 - 500,000.00        | 18,023,406   | 0.11%                       | 37                           | 0.02%                       | 17,978,707                                   | 0.13%                 | 37                     | 0.03%                 |
| 500,000.00 - 1,000,000.00      | 50,922,028   | 0.32%                       | 88                           | 0.05%                       | 71,165,625                                   | 0.51%                 | 118                    | 0.09%                 |
| 1,000,000.00 >                 | 2,085,339  | 0.01%                       | 2                            | 0.00%                       | 8,441,288                                    | 0.06%                 | 7                      | 0.01%                 |
| <b>Total</b>                   | <b>15,749,999,989</b>                              | <b>100.00%</b>              | <b>171,123</b>               | <b>100.00%</b>              | <b>14,056,455,179</b>                        | <b>100.00%</b>        | <b>137,493</b>         | <b>100.00%</b>        |

**16. Geography Region**

| Region                 | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|------------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| Andalucía              | 1,877,641,047   | 11.92%                         | 25,465                          | 14.89%                         | 2,111,883,085   | 15.02%                   | 24,616                    | 17.89%                   |
| Aragón                 | 243,235,950   | 1.54%                          | 3,154                           | 1.85%                          | 166,846,026   | 1.19%                    | 1,994                     | 1.45%                    |
| Baleares               | 572,182,823   | 3.63%                          | 4,899                           | 2.87%                          | 447,407,817   | 3.18%                    | 3,648                     | 2.65%                    |
| Canarias               | 718,295,126   | 4.56%                          | 8,813                           | 5.14%                          | 575,991,280   | 4.10%                    | 6,349                     | 4.61%                    |
| Cantabria              | 105,050,848   | 0.67%                          | 1,427                           | 0.84%                          | 102,708,268   | 0.73%                    | 1,176                     | 0.85%                    |
| Castilla la Mancha     | 472,228,295   | 3.00%                          | 5,698                           | 3.33%                          | 311,134,129   | 2.21%                    | 3,603                     | 2.62%                    |
| Castilla y León        | 329,943,449   | 2.09%                          | 4,622                           | 2.70%                          | 322,455,416   | 2.29%                    | 3,901                     | 2.84%                    |
| Cataluña               | 4,675,888,919   | 29.69%                         | 42,989                          | 25.15%                         | 3,837,585,714   | 27.30%                   | 31,756                    | 23.10%                   |
| Ceuta                  | 997,538   | 0.01%                          | 14                              | 0.01%                          | 1,810,656   | 0.01%                    | 25                        | 0.02%                    |
| Extremadura            | 38,380  | 0.00%                          | 1                               | 0.00%                          |   |                          |                           | 0.00%                    |
| Galicia                | 240,888,137   | 1.53%                          | 3,320                           | 1.94%                          | 208,507,820   | 1.48%                    | 2,552                     | 1.86%                    |
| La Rioja               | 44,338,423  | 0.28%                          | 555                             | 0.32%                          | 18,701,169  | 0.13%                    | 218                       | 0.16%                    |
| Madrid                 | 4,496,072,693   | 28.55%                         | 44,354                          | 25.89%                         | 4,353,097,317   | 30.97%                   | 38,690                    | 28.14%                   |
| Melilla                | 1,228,163   | 0.01%                          | 17                              | 0.01%                          | 820,879   | 0.01%                    | 12                        | 0.01%                    |
| Murcia                 | 262,728,792   | 1.67%                          | 3,711                           | 2.16%                          | 205,522,512   | 1.46%                    | 2,470                     | 1.79%                    |
| Navarra                | 40,358,890  | 0.26%                          | 435                             | 0.25%                          | 27,055,700  | 0.19%                    | 291                       | 0.21%                    |
| Pais Vasco             | 159,193,650   | 1.01%                          | 1,846                           | 1.08%                          | 153,038,718   | 1.09%                    | 1,548                     | 1.13%                    |
| Principado de Asturias | 98,548,121  | 0.63%                          | 1,492                           | 0.87%                          | 97,474,168  | 0.69%                    | 1,265                     | 0.92%                    |
| Valencia               | 1,410,785,589   | 8.96%                          | 18,308                          | 10.69%                         | 1,114,414,507   | 7.93%                    | 13,379                    | 9.74%                    |
| Blank                  | 355,155   | 0.00%                          | 3                               | 0.00%                          |   |                          |                           | 0.00%                    |
| <b>Total</b>           | <b>15,749,999,989</b>                                       | <b>100.00%</b>                 | <b>171,123</b>                  | <b>100.00%</b>                 | <b>14,056,455,179</b>                                 | <b>100.00%</b>           | <b>137,493</b>            | <b>100.00%</b>           |

**17. Borrower Nationality**

| Country | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|---------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| Spain   | 15,100,620,029  | 95.88%                         | 165,089                         | 96.48%                         | 13,826,318,651  | 98.36%                   | 135,794                   | 98.77%                   |
| Other   | 649,379,960   | 4.12%                          | 6,034                           | 3.52%                          | 230,136,528   | 1.64%                    | 1,699                     | 1.23%                    |
| Total   | 15,749,999,989  | 100.00%                        | 171,123                         | 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         | 1,065,594                         | 0.01%                               | 1           | 2.50%                   |
| 2         | 1,019,746                         | 0.01%                               | 1           | 3.10%                   |
| 3         | 895,820                           | 0.01%                               | 1           | 1.95%                   |
| 4         | 807,284                           | 0.01%                               | 1           | 2.05%                   |
| 5         | 747,346                           | 0.00%                               | 1           | 3.51%                   |
| 6         | 736,388                           | 0.00%                               | 2           | 3.16%                   |
| 7         | 726,971                           | 0.00%                               | 1           | 2.58%                   |
| 8         | 715,202                           | 0.00%                               | 1           | 3.36%                   |
| 9         | 707,128                           | 0.00%                               | 1           | 2.50%                   |
| 10        | 700,933                           | 0.00%                               | 1           | 2.94%                   |
|           | 8,122,411                         | 0.05%                               | 11          |                         |

## 19. Employment Type

| Employment Type              | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|------------------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| Employed - Private<br>Sector | 14,368,022,590  | 91.23%                         | 154,091                         | 90.04%                         | 11,499,352,174  | 81.81%                   | 110,154                   | 80.11%                   |
| Employed - Public<br>Sector  | 6,942,601   | 0.04%                          | 72                              | 0.04%                          | 1,577,615,658   | 11.22%                   | 16,695                    | 12.14%                   |
| Employed - Sector<br>Unknown | 8,455,227   | 0.05%                          | 227                             | 0.13%                          | 21,456,816  | 0.15%                    | 254                       | 0.19%                    |
| Other                        | 31,352,429  | 0.20%                          | 434                             | 0.25%                          | 41,786,483  | 0.30%                    | 565                       | 0.41%                    |
| Pensioner                    | 277,568,233   | 1.76%                          | 4,987                           | 2.93%                          | 197,855,882   | 1.41%                    | 2,923                     | 2.13%                    |
| Self-employed                | 787,788,558   | 5.00%                          | 8,012                           | 4.67%                          | 513,175,028   | 3.65%                    | 4,578                     | 3.33%                    |
| Student                      | 20,168,874  | 0.13%                          | 245                             | 0.14%                          | 19,294,551  | 0.14%                    | 215                       | 0.16%                    |
| Unemployed                   | 249,701,478   | 1.59%                          | 3,055                           | 1.79%                          | 185,918,588   | 1.32%                    | 2,109                     | 1.54%                    |
| <b>Total</b>                 | <b>15,749,999,989</b>                                       | <b>100.00%</b>                 | <b>171,123</b>                  | <b>100.00%</b>                 | <b>14,056,455,179</b>                                 | <b>100.00%</b>           | <b>137,493</b>            | <b>100.00%</b>           |

**20. Payment to Income**

| Payment to Income | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|-------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| 0% - 10%          | 2,319,790,367   | 14.73%                         | 31,917                          | 18.59%                         | 3,462,060,160   | 24.63%                   | 37,046                    | 26.91%                   |
| 10% - 15%         | 3,717,709,732   | 23.60%                         | 39,199                          | 22.90%                         | 4,184,833,774   | 29.77%                   | 38,132                    | 27.73%                   |
| 15% - 20%         | 3,062,046,665   | 19.44%                         | 32,606                          | 19.07%                         | 2,804,261,275   | 19.95%                   | 28,282                    | 20.58%                   |
| 20% - 25%         | 2,347,827,603   | 14.91%                         | 26,392                          | 15.44%                         | 2,002,495,904   | 14.25%                   | 20,080                    | 14.62%                   |
| 25% - 30%         | 1,899,102,420   | 12.06%                         | 20,062                          | 11.74%                         | 1,022,154,874   | 7.27%                    | 9,314                     | 6.78%                    |
| 30% - 35%         | 1,288,639,490   | 8.18%                          | 12,035                          | 7.05%                          | 377,185,219   | 2.68%                    | 3,064                     | 2.23%                    |
| 35% - 40%         | 652,805,583   | 4.14%                          | 5,414                           | 3.17%                          | 130,440,174   | 0.93%                    | 995                       | 0.72%                    |
| 40% - 45%         | 281,393,258   | 1.79%                          | 2,103                           | 1.23%                          | 43,838,172  | 0.31%                    | 310                       | 0.23%                    |
| 45% - 50%         | 100,949,135   | 0.64%                          | 734                             | 0.43%                          | 13,696,118  | 0.10%                    | 94                        | 0.07%                    |
| 50% >             | 79,735,736  | 0.51%                          | 661                             | 0.39%                          | 15,489,509  | 0.11%                    | 176                       | 0.13%                    |
| <b>Total</b>      | <b>15,749,999,989</b>                                       | <b>100.00%</b>                 | <b>171,123</b>                  | <b>100.00%</b>                 | <b>14,056,455,179</b>                                 | <b>100.00%</b>           | <b>137,493</b>            | <b>100.00%</b>           |

|                  |     |
|------------------|-----|
| Weighted Average | 20% |
|------------------|-----|

**21. ING Staff at Date of Origination**

| ING Staff at Date of Origination | Current Period / Aggregate Outstanding Not. Amount | Current Period / % of Total | Current Period / Nr of Loans | Current Period / % of Total | At issue / Aggregate Outstanding Not. Amount | At issue / % of Total | At issue / Nr of Loans | At issue / % of Total |
|----------------------------------|--|-----------------------------|------------------------------|-----------------------------|--|-----------------------|------------------------|-----------------------|
| Yes                              | 187,022  | 0.00%                       | 2                            | 0.00%                       |  |                       |                        | 0.00%                 |
| No                               | 15,749,812,967                                     | 100.00%                     | 171,121                      | 100.00%                     | 14,056,455,179                               | 100.00%               | 137,493                | 100.00%               |
| Total                            | 15,749,999,989                                     | 100.00%                     | 171,123                      | 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                            | 15,367,326,882                                     | 97.57%                      | 167,086                      | 98.27%                      | 13,786,674,443                               | 98.08%                | 135,167                | 98.75%                |
| 2+                           | 382,673,107  | 2.43%                       | 4,037                        | 1.73%                       | 269,780,737                                  | 1.92%                 | 2,326                  | 1.25%                 |
| Total                        | 15,749,999,989                                     | 100.00%                     | 171,123                      | 100.00%                     | 14,056,455,179                               | 100.00%               | 137,493                | 100.00%               |

### 23. Loan Purpose

| Loan Purpose | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|--------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| Purchase     | 13,492,359,357  | 85.67%                         | 143,444                         | 83.76%                         | 12,659,693,805  | 90.06%                   | 119,144                   | 86.61%                   |
| Remortgage   | 2,109,201,353   | 13.39%                         | 24,875                          | 14.59%                         | 1,228,281,037   | 8.74%                    | 15,632                    | 11.41%                   |
| Renovation   | 148,439,279   | 0.94%                          | 2,804                           | 1.65%                          | 168,480,337   | 1.20%                    | 2,717                     | 1.98%                    |
| Total        | 15,749,999,989  | 100.00%                        | 171,123                         | 100.00%                        | 14,056,455,179  | 100.00%                  | 137,493                   | 100.00%                  |

24. Occupancy Status

| Occupancy Status | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| 1st home         | 15,749,999,989  | 100.00%                        | 171,123                         | 100.00%                        | 14,056,455,179  | 100.00%                  | 137,493                   | 100.00%                  |
| Total            | 15,749,999,989  | 100.00%                        | 171,123                         | 100.00%                        | 14,056,455,179  | 100.00%                  | 137,493                   | 100.00%                  |

## 25. Underwriting Source

| Underwriting Source   | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|---|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| Central or Direct   | 4,464,306,875   | 28.34%                         | 52,903                          | 30.87%                         | 4,540,891,035   | 32.30%                   | 47,549                    | 34.51%                   |
| Internet  | 5,501,876,454   | 34.93%                         | 57,523                          | 33.60%                         | 5,000,304,175   | 35.57%                   | 46,757                    | 34.02%                   |
| Office or Branch<br>Network   | 2,911,196,822   | 18.48%                         | 32,916                          | 19.27%                         | 3,057,955,108   | 21.75%                   | 29,412                    | 21.43%                   |
| Third Party Channel but<br>Underwriting Performed<br>Entirely by the Originator | 2,872,619,838   | 18.24%                         | 27,781                          | 16.26%                         | 1,457,304,862   | 10.37%                   | 13,775                    | 10.04%                   |
| Total   | 15,749,999,989  | 100.00%                        | 171,123                         | 100.00%                        | 14,056,455,179  | 100.00%                  | 137,493                   | 100.00%                  |

26. Special Scheme

| Special Scheme                    | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|-----------------------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| Vivienda de proteccion<br>oficial | 939,838,994   | 5.97%                          | 12,177                          | 7.16%                          | 914,175,875   | 6.50%                    | 10,385                    | 7.58%                    |
| None                              | 14,810,160,995  | 94.03%                         | 158,946                         | 92.84%                         | 13,142,279,304  | 93.50%                   | 127,108                   | 92.42%                   |
| Total                             | 15,749,999,989  | 100.00%                        | 171,123                         | 100.00%                        | 14,056,455,179  | 100.00%                  | 137,493                   | 100.00%                  |

## 27. Probability of Default

| Probability of Default | Current Period /<br>Aggregate<br>Outstanding Not.<br>Amount | Current Period / %<br>of Total | Current Period /<br>Nr of Loans | Current Period / %<br>of Total | At issue /<br>Aggregate<br>Outstanding Not.<br>Amount | At issue / % of<br>Total | At issue / Nr of<br>Loans | At issue / % of<br>Total |
|------------------------|---|--------------------------------|---------------------------------|--------------------------------|---|--------------------------|---------------------------|--------------------------|
| 0.00% - 0.10%          | 13,927,589,865  | 88.43%                         | 155,196                         | 90.64%                         | 11,505,272,096  | 81.85%                   | 117,453                   | 85.38%                   |
| 0.10% - 0.25%          | 1,041,664,923   | 6.61%                          | 8,984                           | 5.28%                          | 1,734,317,873   | 12.34%                   | 13,638                    | 9.95%                    |
| 0.25% - 1.00%          | 557,520,494   | 3.54%                          | 4,760                           | 2.80%                          | 816,865,211   | 5.81%                    | 6,402                     | 4.67%                    |
| 1.00% - 7.50%          | 28,363,780  | 0.18%                          | 297                             | 0.17%                          |   |                          |                           | 0.00%                    |
| 7.50% - 20.00%         | 29,760,913  | 0.19%                          | 299                             | 0.18%                          |   |                          |                           | 0.00%                    |
| 20.00% - 100.00%       | 79,697,757  | 0.51%                          | 760                             | 0.45%                          |   |                          |                           | 0.00%                    |
| 100.00% >=             | 85,402,256  | 0.54%                          | 827                             | 0.49%                          |   |                          |                           | 0.00%                    |
| Total                  | 15,749,999,989  | 100.00%                        | 171,123                         | 100.00%                        | 14,056,455,179  | 100.00%                  | 137,493                   | 100.00%                  |

|                  |       |
|------------------|-------|
| Weighted Average | 0.84% |
|------------------|-------|

**28. Arrears**

| Days Past Due    | Nr of Loans | Principal in arrears | Interest in arrears | Total amount in arrears | Aggregate Outstanding Not. Amount | % of Total | % of Total |
|------------------|-------------|----------------------|---------------------|-------------------------|-----------------------------------|------------|------------|
| No Arrear        | 170,062     | 0                    | 0                   | 0                       | 15,639,261,828                    | 99.38%     | 99.30%     |
| 1 - 29 Days      | 190         | 33,433               | 24,037              | 57,470                  | 20,226,992                        | 0.11%      | 0.13%      |
| 30 - 59 Days     | 81          | 30,388               | 15,621              | 46,009                  | 7,502,080                         | 0.05%      | 0.05%      |
| 90 - 179 Days    | 172         | 137,431              | 61,886              | 199,317                 | 18,357,437                        | 0.10%      | 0.12%      |
| 180 - 365 Days   | 228         | 461,877              | 220,940             | 682,817                 | 23,042,870                        | 0.13%      | 0.15%      |
| Defaulted (>12M) | 390         | 2,542,078            | 1,858,268           | 4,400,347               | 41,608,782                        | 0.23%      | 0.26%      |
| Total            | 171,123     | 3,205,207            | 2,180,753           | 5,385,960               | 15,749,999,989                    | 100.00%    | 100.00%    |



Contact Information

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|                                    |  |   |  |
|------------------------------------|--|---|--|
| <b>ARRANGER</b>                    | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands                | <b>AUDITOR</b>                          | KPMG AUDITORES S.L.<br>Paseo de la Castellana 259 C<br>28046 Madrid<br>Spain   |
| <b>CALCULATION AGENT</b>           | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands                | <b>CASH COLLECTION ACCOUNT PROVIDER</b> | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands  |
| <b>CASH MANAGER</b>                | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands                | <b>COLLECTION ACCOUNT BANK</b>          | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands  |
| <b>CORPORATE SERVICES PROVIDER</b> | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands                | <b>ISSUER</b>                           | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands  |
| <b>LEGAL ADVISORS</b>              | CUATRECASAS GONÇALVES PEREIRA S.L.P.<br>Paseo de Gracia, 111<br>08008 Barcelona<br>Spain | <b>MANAGEMENT COMPANY</b>               | TITULIZACION DE ACTIVOS SOCIEDAD<br>GESTORA DE FONDOS DE TITULIZACION SA<br>Calle Orense 58<br>28020 Madrid<br>Spain |
| <b>ORIGINATOR</b>                  | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands                | <b>OTHER</b>                            | HYPOPORT SE<br>Heidestraße 8<br>DE-BE 10557 Berlin<br>Germany  |
| <b>PAYING AGENT</b>                | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands                | <b>RATING AGENCY</b>                    | DBRS Ratings GmbH<br>Neue Mainzer Straße 75<br>60311 Frankfurt am Main<br>Germany                                    |
| <b>RATING AGENCY</b>               | FITCH RATINGS IRELAND LIMITED<br>38 UPPER MOUNT STREET<br>D02 PR89 DUBLIN<br>Ireland     | <b>SELLER</b>                           | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands  |
| <b>SERVICER</b>                    | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands                | <b>SPECIAL SERVICER</b>                 | European DataWarehouse GmbH<br>Walther-von-Cronberg-Platz 2<br>60594 Frankfurt am Main<br>Germany                    |
| <b>SUBORDINATED LOAN PROVIDER</b>  | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands                | <b>SUBSCRIBER</b>                       | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands  |
| <b>SWAP COUNTERPARTY</b>           | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands                | <b>THIRD-PARTY VERIFICATION AGENT</b>   | PRIME COLLATERALISED SECURITIES (PCS)<br>EUROPE<br>4 Place de l'Opéra<br>75002 Paris<br>France                       |