

FONDO DE TITULIZACIÓN SOL LION II RMBS



Monthly Investor Report

28 May 2026

Description

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

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

1. Summary

All amounts in EURO	Current	At Issue
Reporting Date	28-05-2026	04-12-2020
Portfolio Cut off Date	30-04-2026	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	324,431,938.78	120,244,820.55
Of which Realised Loss	5,832,875.21	0.00
Of which Active Outstanding Notional Amount	15,425,568,061.22	14,056,455,179.45
Of which Arrears in Principal	1,816,394.65	0.00
Number of Borrowers	167,657	136,884
Number of Loans	168,712	137,493
Average Principal Balance (Borrowers)	92,006.70	102,688.81
Average Principal Balance (Loans)	91,431.36	102,233.97
Coupon: Weighted Average	2.76%	1.07%
Minimum	0.00%	0.00%
Maximum	6.76%	4.41%
Weighted Average Original Loan to Market Value	71.72%	70.94%
Weighted Average Current Loan to Indexed Market Value	44.83%	58.84%
Seasoning (months): Weighted Average	80.31	62.09
Remaining Tenor (months): Weighted Average	291.59	312.57
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.28%	1.94%
Weighted Average Spread on Floating Rate Loans	1.02%	1.03%

Stop Replenishment Criteria	<u>Current</u>	<u>Initial</u>
Reserve Fund not funded up to the Reserve Fund Required Amount	PASS	PASS
A given portfolio criterion is not compliant for a period of more than twelve months	PASS	PASS
Seller not able to sell Additional Receivables	PASS	PASS
Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	PASS	PASS
Aggregate realised losses related to Defaulted Receivables > 0.75%	PASS	PASS
Outstanding Balance of the Receivables < 13.5 bln	15,458,854,715.74	14,056,455,179.45

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

2. Product Type

Product Type	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Mixta	7,003,903,416	45.40%	66,149	39.21%	2,481,546,946	17.65%	22,943	16.69%
Variable	7,726,515,810	50.09%	95,023	56.32%	11,574,908,234	82.35%	114,550	83.31%
Fixed	695,148,835	4.51%	7,540	4.47%				0.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

3. Loan Coupon

Coupon Loan Part (%)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< - 0.01%	15,140,673	0.10%	140	0.08%	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%	420,988	0.00%	2	0.00%	5,977,041,876	42.52%	50,632	36.83%
1.01% - 1.51%	1,792,109,675	11.62%	15,925	9.44%	1,344,172,283	9.56%	13,601	9.89%
1.51% - 2.01%	2,093,658,489	13.57%	22,100	13.10%	3,527,095,943	25.09%	33,151	24.11%
2.01% - 2.51%	1,054,213,402	6.83%	11,092	6.57%	525,134,950	3.74%	6,119	4.45%
2.51% - 3.01%	2,857,914,386	18.53%	34,292	20.33%	139,578,147	0.99%	1,816	1.32%
3.01% - 3.26%	3,815,532,004	24.74%	39,530	23.43%	5,153,514	0.04%	93	0.07%
3.26% - 3.51%	1,455,267,961	9.43%	14,704	8.72%	4,015,968	0.03%	55	0.04%
3.51% - 3.76%	1,105,630,916	7.17%	13,336	7.90%	949,495	0.01%	24	0.02%
3.76% - 4.01%	558,167,313	3.62%	7,238	4.29%	457,697	0.00%	7	0.01%
4.01% - 4.26%	484,947,064	3.14%	6,982	4.14%	553,095	0.00%	6	0.00%
4.26% - 4.51%	103,666,450	0.67%	1,656	0.98%	89,008	0.00%	2	0.00%
4.51% - 4.76%	42,385,310	0.27%	773	0.46%				0.00%
4.76% - 5.01%	31,562,572	0.20%	603	0.36%				0.00%
5.01% - 5.26%	6,100,516	0.04%	152	0.09%				0.00%
5.26% - 5.51%	4,224,503	0.03%	92	0.05%				0.00%
5.51% - 5.76%	3,341,269	0.02%	62	0.04%				0.00%
5.76% - 6.01%	382,209	0.00%	15	0.01%				0.00%
6.01% - 6.26%	479,414	0.00%	8	0.00%				0.00%
6.26% - 6.51%	134,756	0.00%	5	0.00%				0.00%
6.51% - 6.76%	288,192	0.00%	5	0.00%				0.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

Average	2.83%
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4. Origination Year

Origination Year	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< 2004	4,602,479	0.03%	154	0.09%	13,138,132	0.09%	251	0.18%
2004 - 2005	43,142,986	0.28%	1,306	0.77%	103,314,791	0.73%	1,998	1.45%
2005 - 2006	129,039,913	0.84%	3,449	2.04%	287,211,705	2.04%	4,998	3.64%
2006 - 2007	169,615,423	1.10%	3,680	2.18%	375,351,882	2.67%	5,255	3.82%
2007 - 2008	286,682,486	1.86%	5,224	3.10%	607,645,344	4.32%	7,458	5.42%
2008 - 2009	278,916,473	1.81%	4,718	2.80%	618,346,496	4.40%	7,288	5.30%
2009 - 2010	108,181,203	0.70%	1,826	1.08%	247,761,256	1.76%	3,034	2.21%
2010 - 2011	163,625,435	1.06%	2,423	1.44%	327,574,661	2.33%	3,506	2.55%
2011 - 2012	265,801,058	1.72%	3,783	2.24%	370,047,109	2.63%	3,673	2.67%
2012 - 2013	136,671,676	0.89%	2,322	1.38%	387,209,073	2.75%	4,372	3.18%
2013 - 2014	82,518,297	0.53%	1,404	0.83%	238,585,452	1.70%	2,845	2.07%
2014 - 2015	186,674,642	1.21%	3,107	1.84%	584,279,691	4.16%	6,694	4.87%
2015 - 2016	376,515,363	2.44%	5,415	3.21%	954,246,142	6.79%	9,806	7.13%
2016 - 2017	640,272,760	4.15%	8,369	4.96%	1,493,188,650	10.62%	14,006	10.19%
2017 - 2018	849,370,359	5.51%	10,136	6.01%	1,733,815,511	12.33%	15,154	11.02%
2018 - 2019	1,424,008,157	9.23%	15,557	9.22%	2,468,206,483	17.56%	20,561	14.95%
2019 - 2020	1,801,709,433	11.68%	19,025	11.28%	2,871,385,545	20.43%	23,511	17.10%
2020 - 2021	1,356,183,687	8.79%	13,872	8.22%	375,147,259	2.67%	3,083	2.24%
2021 - 2022	1,920,327,026	12.45%	18,309	10.85%				0.00%
2022 - 2023	1,812,486,612	11.75%	16,812	9.96%				0.00%
2023 - 2024	1,560,825,967	10.12%	13,268	7.86%				0.00%
2024 >=	1,828,396,627	11.85%	14,553	8.63%				0.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

5. Maturity Year

Maturity Year	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
2021	0	0.00%	0	0.00%	1,274,836	0.01%	111	0.08%
2022	0	0.00%	0	0.00%	8,855,293	0.06%	660	0.48%
2023	0	0.00%	0	0.00%	19,524,532	0.14%	1,081	0.79%
2024	20,512	0.00%	1	0.00%	32,658,946	0.23%	1,397	1.02%
2025	4,485	0.00%	2	0.00%	49,125,210	0.35%	1,741	1.27%
2026	2,422,411	0.02%	1,088	0.64%	63,676,850	0.45%	1,828	1.33%
2027	12,489,953	0.08%	1,646	0.98%	74,337,243	0.53%	1,828	1.33%
2028	24,747,374	0.16%	1,822	1.08%	91,885,973	0.65%	2,023	1.47%
2029	41,420,872	0.27%	2,178	1.29%	116,828,123	0.83%	2,384	1.73%
2030	63,631,461	0.41%	2,593	1.54%	153,173,220	1.09%	2,746	2.00%
2031	82,667,676	0.54%	2,757	1.63%	176,728,911	1.26%	2,884	2.10%
2032	104,003,046	0.67%	2,917	1.73%	194,930,795	1.39%	2,917	2.12%
2033	132,356,543	0.86%	3,172	1.88%	221,224,315	1.57%	3,139	2.28%
2034	157,409,406	1.02%	3,487	2.07%	268,342,582	1.91%	3,720	2.71%
2035	207,883,794	1.35%	4,244	2.52%	335,904,703	2.39%	4,421	3.22%
2036	263,792,162	1.71%	4,663	2.76%	392,523,341	2.79%	4,593	3.34%
2037	276,887,500	1.79%	4,531	2.69%	427,858,114	3.04%	4,722	3.43%
2038	256,678,787	1.66%	3,922	2.32%	393,011,450	2.80%	4,276	3.11%
2039	240,725,512	1.56%	3,568	2.11%	325,858,353	2.32%	3,586	2.61%
2040	265,337,927	1.72%	3,714	2.20%	324,970,084	2.31%	3,300	2.40%
2041	327,988,895	2.13%	4,213	2.50%	374,976,384	2.67%	3,611	2.63%
2042	350,539,969	2.27%	4,372	2.59%	443,752,321	3.16%	4,156	3.02%
2043	414,951,903	2.69%	4,905	2.91%	560,173,840	3.99%	5,127	3.73%
2044	426,955,522	2.77%	4,949	2.93%	562,840,272	4.00%	5,267	3.83%
2045	454,513,738	2.95%	4,981	2.95%	511,236,944	3.64%	4,527	3.29%
2046	734,959,202	4.76%	7,794	4.62%	531,827,367	3.78%	4,571	3.32%
2047	742,610,473	4.81%	7,631	4.52%	552,902,631	3.93%	4,594	3.34%
2048	628,754,933	4.08%	6,351	3.76%	600,422,208	4.27%	4,970	3.61%
2049	683,546,558	4.43%	6,722	3.98%	708,031,330	5.04%	5,776	4.20%
2050	630,798,110	4.09%	5,869	3.48%	440,317,156	3.13%	3,418	2.49%
2051	633,509,477	4.11%	5,580	3.31%	469,832,207	3.34%	3,434	2.50%
2052	588,175,720	3.81%	5,084	3.01%	449,186,821	3.20%	3,272	2.38%
2053	585,419,096	3.80%	4,958	2.94%	475,306,779	3.38%	3,502	2.55%
2054	645,398,437	4.18%	5,409	3.21%	531,807,168	3.78%	3,968	2.89%
2055	730,510,501	4.74%	5,790	3.43%	436,764,042	3.11%	3,236	2.35%
2056	591,133,861	3.83%	4,921	2.92%	498,078,881	3.54%	3,762	2.74%
2057	620,063,261	4.02%	5,131	3.04%	553,324,804	3.94%	4,151	3.02%
2058	695,185,030	4.51%	5,839	3.46%	722,488,002	5.14%	5,464	3.97%
2059	780,509,447	5.06%	6,495	3.85%	795,760,632	5.66%	6,041	4.39%
2060	591,139,712	3.83%	4,748	2.81%	164,732,515	1.17%	1,289	0.94%
2061	560,862,845	3.64%	4,177	2.48%				0.00%
2062	484,651,310	3.14%	3,598	2.13%				0.00%
2063	390,910,640	2.53%	2,890	1.71%				0.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

6. Seasoning

Seasoning (years)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< - 0.50	114,686,892	0.74%	826	0.49%				0.00%
0.50 - 1.00	379,405,693	2.46%	2,768	1.64%	761,219,408	5.42%	6,313	4.59%
1.00 - 2.00	953,528,149	6.18%	7,693	4.56%	2,961,969,309	21.07%	24,155	17.57%
2.00 - 3.00	1,418,118,826	9.19%	11,972	7.10%	2,315,214,835	16.47%	19,426	14.13%
3.00 - 4.00	1,698,319,306	11.01%	15,363	9.11%	1,696,089,645	12.07%	15,056	10.95%
4.00 - 5.00	1,982,623,931	12.85%	18,751	11.11%	1,473,547,946	10.48%	13,982	10.17%
5.00 - 6.00	1,537,368,552	9.97%	15,223	9.02%	809,692,012	5.76%	8,492	6.18%
6.00 - 7.00	1,572,663,443	10.20%	16,635	9.86%	534,692,213	3.80%	6,277	4.57%
7.00 - 8.00	1,664,318,741	10.79%	17,877	10.60%	278,628,071	1.98%	3,251	2.36%
8.00 - 9.00	978,567,948	6.34%	11,263	6.68%	320,556,193	2.28%	3,625	2.64%
9.00 - 10.00	694,149,326	4.50%	8,826	5.23%	432,180,356	3.07%	4,123	3.00%
10 - more	2,431,817,255	15.76%	41,515	24.61%	2,472,665,192	17.59%	32,793	23.85%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	6.66
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7. Original Tenor

Tenor (years)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 5	435,652	0.00%	33	0.02%	22,090	0.00%	1	0.00%
5 - 10	31,519,352	0.20%	882	0.52%	36,558,870	0.26%	934	0.68%
10 - 15	364,117,561	2.36%	7,901	4.68%	323,201,039	2.30%	6,199	4.51%
15 - 20	885,704,819	5.74%	15,057	8.92%	892,834,553	6.35%	14,241	10.36%
20 - 25	2,595,045,948	16.82%	33,082	19.61%	1,755,871,629	12.49%	21,275	15.47%
25 - 30	4,021,476,061	26.07%	45,388	26.90%	4,166,819,471	29.64%	41,333	30.06%
30 - 35	2,944,173,679	19.09%	26,989	16.00%	2,913,245,007	20.73%	23,054	16.77%
35 - 40	4,583,094,989	29.71%	39,380	23.34%	3,967,902,520	28.23%	30,456	22.15%
Total	15,425,568,061	100.00%	168,712	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	5,003,355	0.03%	1,576	0.93%	583,059	0.00%	54	0.04%
1 - 2	16,596,515	0.11%	1,731	1.03%	7,408,207	0.05%	579	0.42%
2 - 3	29,627,793	0.19%	1,924	1.14%	17,517,887	0.12%	1,024	0.74%
3 - 4	47,840,295	0.31%	2,291	1.36%	30,685,758	0.22%	1,342	0.98%
4 - 5	71,758,649	0.47%	2,750	1.63%	44,604,835	0.32%	1,644	1.20%
5 - 6	87,860,637	0.57%	2,733	1.62%	62,986,475	0.45%	1,872	1.36%
6 - 7	112,707,930	0.73%	2,992	1.77%	73,021,466	0.52%	1,838	1.34%
7 - 8	139,353,854	0.90%	3,243	1.92%	89,625,778	0.64%	1,999	1.45%
8 - 9	173,105,369	1.12%	3,724	2.21%	109,776,221	0.78%	2,275	1.65%
9 - 10	228,167,230	1.48%	4,517	2.68%	147,103,376	1.05%	2,700	1.96%
10 - 11	278,274,316	1.80%	4,690	2.78%	171,302,723	1.22%	2,854	2.08%
11 - 12	264,151,469	1.71%	4,224	2.50%	195,413,820	1.39%	2,937	2.14%
12 - 13	251,839,427	1.63%	3,826	2.27%	214,628,456	1.53%	3,066	2.23%
13 - 14	237,844,446	1.54%	3,482	2.06%	257,970,573	1.84%	3,601	2.62%
14 - 15	294,106,681	1.91%	3,985	2.36%	324,779,183	2.31%	4,294	3.12%
15 - 16	320,823,760	2.08%	4,100	2.43%	383,793,085	2.73%	4,641	3.38%
16 - 17	378,995,199	2.46%	4,604	2.73%	439,396,887	3.13%	4,816	3.50%
17 - 18	426,857,841	2.77%	5,043	2.99%	396,654,610	2.82%	4,312	3.14%
18 - 19	423,008,085	2.74%	4,806	2.85%	328,142,316	2.33%	3,646	2.65%
19 - 20	550,163,722	3.57%	5,960	3.53%	316,165,612	2.25%	3,236	2.35%
20 - 21	774,966,948	5.02%	8,135	4.82%	375,877,440	2.67%	3,676	2.67%
21 - 22	663,604,881	4.30%	6,767	4.01%	421,454,490	3.00%	3,952	2.87%
22 - 23	665,386,300	4.31%	6,686	3.96%	551,471,597	3.92%	5,037	3.66%
23 - 24	660,702,805	4.28%	6,431	3.81%	571,846,515	4.07%	5,366	3.90%
24 - 25	631,913,880	4.10%	5,722	3.39%	506,854,980	3.61%	4,541	3.30%
25 - 26	618,128,698	4.01%	5,400	3.20%	536,023,977	3.81%	4,605	3.35%
26 - 27	581,105,766	3.77%	4,975	2.95%	544,459,911	3.87%	4,564	3.32%
27 - 28	613,888,344	3.98%	5,185	3.07%	578,619,499	4.12%	4,788	3.48%
28 - 29	695,730,577	4.51%	5,729	3.40%	710,851,307	5.06%	5,825	4.24%
29 - 30	674,376,430	4.37%	5,403	3.20%	484,611,312	3.45%	3,793	2.76%
30 - more	4,507,676,857	29.22%	36,078	21.38%	5,162,823,823	36.73%	38,616	28.09%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	24
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9. Interest Type

Interest Type	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Fixed 10Y	7,003,903,416	45.40%	66,149	39.21%	2,481,546,946	17.65%	22,943	16.69%
Floating EURIBOR BOE	7,726,515,810	50.09%	95,023	56.32%	11,574,908,234	82.35%	114,550	83.31%
Fixed	695,148,835	4.51%	7,540	4.47%				0.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

10. Interest Reset Dates

Interest Reset Dates	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Floating	7,726,515,810	50.09%	95,023	56.32%	11,574,908,234	82.35%	114,550	83.31%
2020	0	0.00%	0	0.00%	904,915	0.01%	10	0.01%
2021	0	0.00%	0	0.00%	2,510,602	0.02%	30	0.02%
2022	0	0.00%	0	0.00%	120,672	0.00%	9	0.01%
2023	0	0.00%	0	0.00%	261,114	0.00%	11	0.01%
2024	0	0.00%	0	0.00%	577,280	0.00%	27	0.02%
2025	0	0.00%	0	0.00%	22,646,882	0.16%	290	0.21%
2026	192,039,857	1.24%	2,068	1.23%	134,751,016	0.96%	1,510	1.10%
2027	376,459,857	2.44%	3,750	2.22%	288,052,533	2.05%	2,863	2.08%
2028	807,415,656	5.23%	8,108	4.81%	771,572,850	5.49%	6,992	5.09%
2029	1,139,725,914	7.39%	11,436	6.78%	1,041,626,250	7.41%	9,248	6.73%
2030	920,287,850	5.97%	8,959	5.31%	218,522,830	1.55%	1,953	1.42%
2031	957,578,567	6.21%	8,943	5.30%				0.00%
2032	1,143,912,424	7.42%	10,421	6.18%				0.00%
2033	583,963,468	3.79%	5,230	3.10%				0.00%
> 2033	882,519,822	5.72%	7,234	4.29%				0.00%
Fixed Interest Rate	695,148,835	4.51%	7,540	4.47%				0.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

11. Interest Payment Frequency

Interest Payment Frequency	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
P1M	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

12. Payment Holidays

Payment Holidays	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
None	15,413,962,766	99.92%	168,615	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	11,605,296	0.08%	97	0.06%				0.00%
Total	15,425,568,061	100.00%	168,712	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%	210,413,894	1.36%	4,797	2.85%	216,053,354	1.54%	4,555	3.32%
30.00% - 40.00%	375,804,004	2.44%	7,141	4.24%	417,200,679	2.97%	7,055	5.14%
40.00% - 50.00%	666,030,506	4.32%	10,800	6.42%	705,037,638	5.02%	10,116	7.37%
50.00% - 60.00%	1,081,908,744	7.01%	14,957	8.88%	1,115,448,335	7.94%	13,675	9.96%
60.00% - 70.00%	2,015,507,876	13.07%	24,188	14.36%	1,899,231,397	13.51%	20,036	14.59%
70.00% - 80.00%	9,934,707,692	64.40%	96,664	57.22%	8,829,784,923	62.82%	75,231	54.66%
80.00% - 90.00%	1,141,099,865	7.40%	10,163	6.04%	873,698,855	6.22%	6,825	4.97%
90.00% - 100.00%	95,481	0.00%	2	0.00%				0.00%
100.00% >								
Unknown								
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	71.72%
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13b. Current Loan to Market Value

Current Loan to Market Value (%)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	1,424,830,177	9.24%	36,231	21.47%	1,226,591,969	8.73%	25,396	18.48%
30.00% - 40.00%	1,062,034,047	6.88%	14,366	8.52%	1,067,941,409	7.60%	12,975	9.44%
40.00% - 50.00%	1,426,138,748	9.25%	16,444	9.75%	1,365,223,936	9.71%	14,140	10.29%
50.00% - 60.00%	2,231,837,439	14.47%	23,639	14.01%	1,748,997,175	12.44%	16,101	11.71%
60.00% - 70.00%	5,155,960,008	33.42%	46,780	27.72%	2,819,716,940	20.06%	24,503	17.82%
70.00% - 80.00%	3,913,137,404	25.37%	29,838	17.68%	5,808,330,738	41.32%	44,272	32.19%
80.00% - 90.00%	177,501,653	1.15%	1,157	0.69%	19,209,654	0.14%	103	0.07%
90.00% - 100.00%	14,640,817	0.09%	101	0.06%	443,358	0.00%	3	0.00%
100.00% - 110.00%	5,359,418	0.03%	41	0.02%				0.00%
110.00% - 120.00%	2,096,801	0.01%	16	0.01%				0.00%
120.00% - 130.00%	1,228,085	0.01%	7	0.00%				0.00%
130.00% >	10,803,463	0.07%	92	0.05%				0.00%
Unknown								
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	58.86%
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13c. Current Loan to Indexed Market Value

Current Loan to Indexed Market Value (%)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 30.00%	2,640,511,863	17.12%	51,779	30.67%	1,152,798,670	8.20%	24,059	17.50%
30.00% - 40.00%	2,579,795,163	16.72%	27,981	16.59%	1,060,886,107	7.55%	12,916	9.40%
40.00% - 50.00%	4,381,339,007	28.40%	40,936	24.27%	1,521,131,736	10.82%	15,500	11.27%
50.00% - 60.00%	3,787,711,389	24.55%	31,359	18.59%	2,510,343,897	17.86%	21,668	15.75%
60.00% - 70.00%	1,491,920,406	9.67%	12,508	7.42%	3,219,761,019	22.91%	26,903	19.56%
70.00% - 80.00%	491,518,980	3.19%	3,791	2.25%	4,164,343,722	29.63%	32,994	24.00%
80.00% - 90.00%	41,598,475	0.27%	260	0.15%	408,083,478	2.90%	3,293	2.40%
90.00% - 100.00%	631,442	0.00%	5	0.00%	19,106,551	0.14%	160	0.12%
100.00% - 110.00%	465,672	0.00%	4	0.00%				0.00%
110.00% - 120.00%	579,120	0.00%	4	0.00%				0.00%
120.00% - 130.00%	26,617	0.00%	1	0.00%				0.00%
130.00% >	9,469,928	0.06%	84	0.05%				0.00%
Unknown								
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	44.83%
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14. Original Notional Amount

Aggregate Outstanding Notional	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 50,000	176,691,323	1.15%	5,537	3.28%	166,989,251	1.19%	4,494	3.27%
50,000 - 75,000	1,203,959,164	7.80%	26,105	15.45%	1,002,952,199	7.14%	19,716	14.33%
75,000 - 100,000	2,227,197,747	14.44%	34,361	20.36%	1,871,607,582	13.31%	26,642	19.37%
100,000 - 125,000	2,641,588,089	17.12%	31,424	18.63%	2,140,935,079	15.23%	23,980	17.44%
125,000 - 150,000	2,583,890,060	16.75%	25,804	15.30%	2,208,272,954	15.71%	20,779	15.11%
150,000 - 175,000	1,861,173,883	12.07%	15,888	9.42%	1,689,283,893	12.02%	13,502	9.82%
175,000 - 200,000	1,479,965,692	9.59%	11,283	6.69%	1,481,544,820	10.54%	10,519	7.65%
200,000 - 225,000	912,600,431	5.92%	6,120	3.63%	898,571,278	6.39%	5,628	4.10%
225,000 - 250,000	703,178,919	4.56%	4,371	2.59%	748,475,413	5.32%	4,302	3.13%
250,000 - 275,000	444,137,625	2.88%	2,512	1.49%	489,167,497	3.48%	2,514	1.83%
275,000 - 300,000	362,802,581	2.35%	1,921	1.14%	412,804,913	2.94%	1,967	1.43%
300,000 - 325,000	209,021,084	1.36%	1,007	0.60%	230,021,528	1.64%	1,004	0.73%
325,000 - 350,000	162,920,195	1.06%	731	0.43%	179,988,469	1.28%	749	0.55%
350,000 - 375,000	109,187,277	0.71%	455	0.27%	114,390,812	0.81%	441	0.32%
375,000 - 400,000	92,418,601	0.60%	368	0.22%	102,374,045	0.73%	380	0.28%
400,000 - 425,000	49,502,910	0.32%	190	0.11%	59,760,338	0.43%	195	0.14%
425,000 - 450,000	43,784,311	0.28%	154	0.09%	54,407,255	0.39%	162	0.12%
450,000 - 475,000	26,209,178	0.17%	97	0.06%	34,971,693	0.25%	107	0.08%
475,000 - 500,000	34,539,123	0.22%	112	0.07%	31,400,466	0.22%	96	0.07%
500,000 - 1,000,000	96,736,497	0.63%	266	0.16%	122,635,514	0.87%	297	0.22%
1,000,000 >	4,063,370	0.03%	6	0.00%	15,900,181	0.11%	19	0.01%
Unknown								
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

15. Outstanding Notional Amount

Aggregate Outstanding Notional	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
<= 1,000.00	219,066	0.00%	500	0.30%				0.00%
1,000.00 - 8,000.00	13,484,399	0.09%	2,944	1.75%				0.00%
8,000.00 - 20,000.00	89,271,289	0.58%	6,216	3.69%	54,990,677	0.39%	3,840	2.79%
20,000.00 - 50,000.00	1,078,104,878	6.99%	28,782	17.05%	724,024,832	5.15%	19,039	13.85%
50,000.00 - 75,000.00	2,235,872,859	14.49%	35,746	21.17%	1,716,796,911	12.21%	27,331	19.87%
75,000.00 - 100,000.00	2,898,324,863	18.79%	33,254	19.71%	2,411,822,938	17.16%	27,674	20.13%
100,000.00 - 125,000.00	2,741,428,352	17.77%	24,556	14.56%	2,466,215,889	17.55%	22,038	16.03%
125,000.00 - 150,000.00	2,099,460,737	13.61%	15,404	9.14%	1,999,349,144	14.22%	14,639	10.65%
150,000.00 - 175,000.00	1,424,982,572	9.24%	8,829	5.24%	1,418,208,251	10.09%	8,779	6.39%
175,000.00 - 200,000.00	930,964,009	6.04%	4,993	2.96%	1,035,652,956	7.37%	5,557	4.04%
200,000.00 - 225,000.00	624,322,984	4.05%	2,952	1.75%	673,216,412	4.79%	3,180	2.31%
225,000.00 - 250,000.00	405,577,826	2.63%	1,716	1.02%	466,485,540	3.32%	1,972	1.43%
250,000.00 - 275,000.00	266,860,747	1.73%	1,020	0.61%	328,507,194	2.34%	1,256	0.91%
275,000.00 - 300,000.00	172,978,314	1.12%	604	0.36%	215,706,631	1.53%	753	0.55%
300,000.00 - 325,000.00	126,093,481	0.82%	405	0.24%	145,788,568	1.04%	468	0.34%
325,000.00 - 350,000.00	83,851,731	0.54%	249	0.15%	95,170,161	0.68%	282	0.21%
350,000.00 - 375,000.00	55,424,747	0.36%	153	0.09%	66,256,212	0.47%	183	0.13%
375,000.00 - 400,000.00	44,028,173	0.29%	114	0.07%	48,381,051	0.34%	125	0.09%
400,000.00 - 425,000.00	26,356,659	0.17%	64	0.04%	44,868,260	0.32%	109	0.08%
425,000.00 - 450,000.00	24,981,529	0.16%	57	0.03%	27,190,270	0.19%	62	0.05%
450,000.00 - 475,000.00	15,207,427	0.10%	33	0.02%	20,237,662	0.14%	44	0.03%
475,000.00 - 500,000.00	17,521,373	0.11%	36	0.02%	17,978,707	0.13%	37	0.03%
500,000.00 - 1,000,000.00	48,175,642	0.31%	83	0.05%	71,165,625	0.51%	118	0.09%
1,000,000.00 >	2,074,403	0.01%	2	0.00%	8,441,288	0.06%	7	0.01%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

16. Geography Region

Region	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Andalucía	1,838,271,691	11.92%	25,108	14.89%	2,111,883,085	15.02%	24,616	17.89%
Aragón	238,806,326	1.55%	3,118	1.85%	166,846,026	1.19%	1,994	1.45%
Baleares	561,786,588	3.64%	4,841	2.87%	447,407,817	3.18%	3,648	2.65%
Canarias	706,085,809	4.58%	8,727	5.16%	575,991,280	4.10%	6,349	4.61%
Cantabria	102,752,222	0.67%	1,408	0.84%	102,708,268	0.73%	1,176	0.85%
Castilla la Mancha	462,889,584	3.00%	5,619	3.33%	311,134,129	2.21%	3,603	2.62%
Castilla y León	322,745,831	2.09%	4,549	2.70%	322,455,416	2.29%	3,901	2.84%
Cataluña	4,581,473,401	29.70%	42,388	25.15%	3,837,585,714	27.30%	31,756	23.10%
Ceuta	983,161	0.01%	14	0.01%	1,810,656	0.01%	25	0.02%
Extremadura	53,776	0.00%	1	0.00%				0.00%
Galicia	235,992,580	1.53%	3,271	1.94%	208,507,820	1.48%	2,552	1.86%
La Rioja	43,533,648	0.28%	548	0.32%	18,701,169	0.13%	218	0.16%
Madrid	4,396,824,203	28.50%	43,659	25.85%	4,353,097,317	30.97%	38,690	28.14%
Melilla	1,333,679	0.01%	18	0.01%	820,879	0.01%	12	0.01%
Murcia	257,654,291	1.67%	3,664	2.17%	205,522,512	1.46%	2,470	1.79%
Navarra	40,080,900	0.26%	434	0.26%	27,055,700	0.19%	291	0.21%
Pais Vasco	154,703,584	1.00%	1,805	1.07%	153,038,718	1.09%	1,548	1.13%
Principado de Asturias	96,097,902	0.62%	1,464	0.86%	97,474,168	0.69%	1,265	0.92%
Valencia	1,383,006,049	8.97%	18,073	10.71%	1,114,414,507	7.93%	13,379	9.74%
Blank	492,836	0.00%	3	0.00%				0.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

17. Borrower Nationality

Country	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Spain	14,542,554,231	94.28%	160,371	95.06%	13,826,318,651	98.36%	135,794	98.77%
Other	883,013,830	5.72%	8,341	4.94%	230,136,528	1.64%	1,699	1.23%
Total	15,425,568,061	100.00%	168,712	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	1,061,643	0.01%	1	2.61%
2	1,012,761	0.01%	1	3.21%
3	891,726	0.01%	1	1.95%
4	804,880	0.01%	1	2.05%
5	742,516	0.00%	1	3.51%
6	732,246	0.00%	2	3.18%
7	724,266	0.00%	1	2.58%
8	709,361	0.00%	1	3.36%
9	704,014	0.00%	1	2.61%
10	698,861	0.00%	1	2.94%
	8,082,274	0.05%	11	

19. Employment Type

Employment Type	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Employed - Private Sector	14,057,436,684	91.13%	151,715	89.92%	11,499,352,174	81.81%	110,154	80.11%
Employed - Public Sector	6,062,391	0.04%	65	0.04%	1,577,615,658	11.22%	16,695	12.14%
Employed - Sector Unknown	7,782,668	0.05%	212	0.13%	21,456,816	0.15%	254	0.19%
Other	30,693,676	0.20%	422	0.25%	41,786,483	0.30%	565	0.41%
Pensioner	275,304,137	1.78%	5,014	2.98%	197,855,882	1.41%	2,923	2.13%
Self-employed	780,855,012	5.06%	7,998	4.73%	513,175,028	3.65%	4,578	3.33%
Student	18,920,448	0.12%	226	0.13%	19,294,551	0.14%	215	0.16%
Unemployed	248,513,045	1.61%	3,060	1.82%	185,918,588	1.32%	2,109	1.54%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

20. Payment to Income

Payment to Income	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0% - 10%	2,239,943,250	14.52%	31,110	18.38%	3,462,060,160	24.63%	37,046	26.91%
10% - 15%	3,603,730,874	23.36%	38,350	22.72%	4,184,833,774	29.77%	38,132	27.73%
15% - 20%	3,020,681,323	19.58%	32,294	19.16%	2,804,261,275	19.95%	28,282	20.58%
20% - 25%	2,295,525,905	14.88%	26,073	15.47%	2,002,495,904	14.25%	20,080	14.62%
25% - 30%	1,868,733,415	12.11%	19,908	11.82%	1,022,154,874	7.27%	9,314	6.78%
30% - 35%	1,279,012,700	8.29%	12,009	7.13%	377,185,219	2.68%	3,064	2.23%
35% - 40%	655,588,660	4.25%	5,449	3.23%	130,440,174	0.93%	995	0.72%
40% - 45%	281,088,890	1.82%	2,112	1.25%	43,838,172	0.31%	310	0.23%
45% - 50%	103,566,708	0.67%	751	0.45%	13,696,118	0.10%	94	0.07%
50% >	77,696,336	0.50%	656	0.39%	15,489,509	0.11%	176	0.13%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	20%
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21. ING Staff at Date of Origination

ING Staff at Date of Origination	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Yes	85,997	0.00%	1	0.00%				0.00%
No	15,425,482,065	100.00%	168,711	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,425,568,061	100.00%	168,712	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	15,049,177,179	97.56%	164,706	98.24%	13,786,674,443	98.08%	135,167	98.75%
2+	376,390,882	2.44%	4,006	1.76%	269,780,737	1.92%	2,326	1.25%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

23. Loan Purpose

Loan Purpose	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Purchase	13,225,637,656	85.74%	141,545	83.84%	12,659,693,805	90.06%	119,144	86.61%
Remortgage	2,055,353,790	13.32%	24,411	14.52%	1,228,281,037	8.74%	15,632	11.41%
Renovation	144,576,616	0.94%	2,756	1.64%	168,480,337	1.20%	2,717	1.98%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

24. Occupancy Status

Occupancy Status	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
1st home	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

25. Underwriting Source

Underwriting Source	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Central or Direct	4,363,388,108	28.29%	52,085	30.83%	4,540,891,035	32.30%	47,549	34.51%
Internet	5,387,056,346	34.92%	56,695	33.59%	5,000,304,175	35.57%	46,757	34.02%
Office or Branch Network	2,849,345,599	18.47%	32,466	19.28%	3,057,955,108	21.75%	29,412	21.43%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,825,778,009	18.32%	27,466	16.31%	1,457,304,862	10.37%	13,775	10.04%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

26. Special Scheme

Special Scheme	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Vivienda de proteccion oficial	921,806,315	5.98%	12,011	7.16%	914,175,875	6.50%	10,385	7.58%
None	14,503,761,747	94.02%	156,701	92.84%	13,142,279,304	93.50%	127,108	92.42%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

27. Probability of Default

Probability of Default	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0.00% - 0.10%	13,859,216,493	89.85%	154,642	91.62%	11,505,272,096	81.85%	117,453	85.38%
0.10% - 0.25%	897,267,158	5.82%	7,875	4.69%	1,734,317,873	12.34%	13,638	9.95%
0.25% - 1.00%	461,442,527	2.99%	4,124	2.46%	816,865,211	5.81%	6,402	4.67%
1.00% - 7.50%	21,839,963	0.14%	249	0.15%				0.00%
7.50% - 20.00%	28,538,367	0.19%	291	0.17%				0.00%
20.00% - 100.00%	81,052,878	0.53%	756	0.45%				0.00%
100.00% >=	76,210,675	0.49%	775	0.46%				0.00%
Total	15,425,568,061	100.00%	168,712	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	0.79%
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28. Arrears

Days Past Due	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outstanding Not. Amount	% of Total	% of Total
No Arrear	167,782	0	0	0	15,331,126,435	99.45%	99.39%
30 - 59 Days	203	31,134	24,994	56,128	20,634,591	0.12%	0.13%
60 - 89 Days	170	85,006	41,748	126,754	17,035,061	0.10%	0.11%
90 - 179 Days	101	97,043	46,033	143,076	9,998,642	0.06%	0.06%
180 - 365 Days	206	436,194	215,128	651,322	21,736,478	0.12%	0.14%
Defaulted (>12M)	250	1,167,018	1,090,875	2,257,893	25,036,853	0.15%	0.16%
Total	168,712	1,816,395	1,418,777	3,235,172	15,425,568,061	100.00%	100.00%

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