

FONDO DE TITULIZACIÓN SOL LION II RMBS



Monthly Investor Report

28 November 2025

Description

Issue Date	04-12-2020
Final Maturity Date	31-12-2063
Next Payment Date	29-12-2025

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	28-11-2025	04-12-2020
Portfolio Cut off Date	31-10-2025	31-10-2020
Current Principal Balance	15,870,000,000.00	14,176,700,000.00
Of which Cash Reserve	120,000,000.00	120,200,000.00
Of which Cash available for Replenishment	292,375,182.10	44,820.55
Of which Realised Loss	14,120.58	0.00
Of which Active Outstanding Notional Amount	15,457,624,817.90	14,056,455,179.45
Of which Arrears in Principal	2,869,128.36	0.00
Number of Borrowers	167,517	136,884
Number of Loans	168,554	137,493
Average Principal Balance (Borrowers)	92,274.96	102,688.81
Average Principal Balance (Loans)	91,707.26	102,233.97
Coupon: Weighted Average	2.72%	1.07%
Minimum	0.00%	0.00%
Maximum	6.63%	4.41%
Weighted Average Original Loan to Market Value	71.92%	71.07%
Weighted Average Current Loan to Indexed Market Value	44.29%	59.40%
Seasoning (months): Weighted Average	88.94	61.72
Remaining Tenor (months): Weighted Average	287.28	314.48
Weighted Average Interest Rate on Fixed Interest Rate Loans	2.03%	1.93%
Weighted Average Spread on Floating Rate Loans	1.02%	1.02%

Stop Replenishment Criteria

	<u>Current</u>	<u>Initial</u>
Reserve Fund not funded up to the Reserve Fund Required Amount	PASS	PASS
A given portfolio criterion is not compliant for a period of more than twelve months	PASS	PASS
Seller not able to sell Additional Receivables	PASS	PASS
Aggregate Outstanding Balance of Delinquent Receivables > 2.5%	PASS	PASS
Aggregate realised losses related to Defaulted Receivables > 0.75%	PASS	PASS
Outstanding Balance of the Receivables < 13.5 bln	15,481,912,928.85	14,056,455,179.45

Repurchase Rights

	<u>Current</u>	<u>Initial</u>
1. Sum of 12 months consecutive repurchases <= 1% Outstanding Balance Receivables	0.00%	0.00%

2. Product Type

Product Type	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Mixta	6,577,820,526	42.55%	62,270	36.94%	2,481,546,946	17.65%	22,943	16.69%
Variable	8,270,870,720	53.51%	99,740	59.17%	11,574,908,234	82.35%	114,550	83.31%
Fixed	608,933,572	3.94%	6,544	3.88%				0.00%
Total	15,457,624,818	100.00%	168,554	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%	21,440,246	0.14%	188	0.11%	178,564,802	1.27%	2,066	1.50%
0.01% - 0.51%	0	0.00%	0	0.00%	2,353,648,402	16.74%	29,921	21.76%
0.51% - 1.01%	430,276	0.00%	2	0.00%	5,977,041,876	42.52%	50,632	36.83%
1.01% - 1.51%	1,829,217,580	11.83%	15,971	9.48%	1,344,172,283	9.56%	13,601	9.89%
1.51% - 2.01%	2,145,234,196	13.88%	22,483	13.34%	3,527,095,943	25.09%	33,151	24.11%
2.01% - 2.51%	1,413,322,714	9.14%	17,462	10.36%	525,134,950	3.74%	6,119	4.45%
2.51% - 3.01%	2,787,325,981	18.03%	31,527	18.70%	139,578,147	0.99%	1,816	1.32%
3.01% - 3.26%	3,675,950,653	23.78%	37,563	22.29%	5,153,514	0.04%	93	0.07%
3.26% - 3.51%	1,630,242,686	10.55%	17,575	10.43%	4,015,968	0.03%	55	0.04%
3.51% - 3.76%	768,403,973	4.97%	9,137	5.42%	949,495	0.01%	24	0.02%
3.76% - 4.01%	686,765,180	4.44%	8,795	5.22%	457,697	0.00%	7	0.01%
4.01% - 4.26%	275,292,044	1.78%	4,093	2.43%	553,095	0.00%	6	0.00%
4.26% - 4.51%	153,255,324	0.99%	2,438	1.45%	89,008	0.00%	2	0.00%
4.51% - 4.76%	23,760,807	0.15%	422	0.25%				0.00%
4.76% - 5.01%	29,858,730	0.19%	549	0.33%				0.00%
5.01% - 5.26%	11,123,447	0.07%	222	0.13%				0.00%
5.26% - 5.51%	1,357,083	0.01%	37	0.02%				0.00%
5.51% - 5.76%	2,543,748	0.02%	44	0.03%				0.00%
5.76% - 6.01%	1,166,763	0.01%	26	0.02%				0.00%
6.01% - 6.26%	432,262	0.00%	11	0.01%				0.00%
6.26% - 6.51%	417,713	0.00%	6	0.00%				0.00%
6.51% - 6.76%	83,412	0.00%	3	0.00%				0.00%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	2.72%
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4. Origination Year

Origination Year	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
< 2004	5,644,412	0.04%	171	0.10%	13,138,132	0.09%	251	0.18%
2004 - 2005	48,041,829	0.31%	1,380	0.82%	103,314,791	0.73%	1,998	1.45%
2005 - 2006	142,516,719	0.92%	3,770	2.24%	287,211,705	2.04%	4,998	3.64%
2006 - 2007	186,847,703	1.21%	3,988	2.37%	375,351,882	2.67%	5,255	3.82%
2007 - 2008	313,838,204	2.03%	5,493	3.26%	607,645,344	4.32%	7,458	5.42%
2008 - 2009	303,275,356	1.96%	4,972	2.95%	618,346,496	4.40%	7,288	5.30%
2009 - 2010	117,931,083	0.76%	1,932	1.15%	247,761,256	1.76%	3,034	2.21%
2010 - 2011	177,096,538	1.15%	2,556	1.52%	327,574,661	2.33%	3,506	2.55%
2011 - 2012	289,469,006	1.87%	4,039	2.40%	370,047,109	2.63%	3,673	2.67%
2012 - 2013	149,546,305	0.97%	2,481	1.47%	387,209,073	2.75%	4,372	3.18%
2013 - 2014	90,234,413	0.58%	1,477	0.88%	238,585,452	1.70%	2,845	2.07%
2014 - 2015	205,542,626	1.33%	3,311	1.96%	584,279,691	4.16%	6,694	4.87%
2015 - 2016	409,824,058	2.65%	5,740	3.41%	954,246,142	6.79%	9,806	7.13%
2016 - 2017	688,582,053	4.45%	8,799	5.22%	1,493,188,650	10.62%	14,006	10.19%
2017 - 2018	910,280,579	5.89%	10,620	6.30%	1,733,815,511	12.33%	15,154	11.02%
2018 - 2019	1,520,780,157	9.84%	16,222	9.62%	2,468,206,483	17.56%	20,561	14.95%
2019 - 2020	1,910,281,211	12.36%	19,745	11.71%	2,871,385,545	20.43%	23,511	17.10%
2020 - 2021	1,425,570,755	9.22%	14,300	8.48%	375,147,259	2.67%	3,083	2.24%
2021 - 2022	1,985,392,183	12.84%	18,497	10.97%				0.00%
2022 - 2023	1,785,628,650	11.55%	16,266	9.65%				0.00%
2023 - 2024	1,525,884,193	9.87%	12,652	7.51%				0.00%
2024 >=	1,265,416,785	8.19%	10,143	6.02%				0.00%
Total	15,457,624,818	100.00%	168,554	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 - 2022	0	0.00%	0	0.00%	1,274,836	0.01%	111	0.08%
2022 - 2023	0	0.00%	0	0.00%	8,855,293	0.06%	660	0.48%
2023 - 2024	0	0.00%	0	0.00%	19,524,532	0.14%	1,081	0.79%
2024 - 2025	20,512	0.00%	1	0.00%	32,658,946	0.23%	1,397	1.02%
2025 - 2026	293,153	0.00%	393	0.23%	49,125,210	0.35%	1,741	1.27%
2026 - 2027	7,087,004	0.05%	1,588	0.94%	63,676,850	0.45%	1,828	1.33%
2027 - 2028	18,150,559	0.12%	1,717	1.02%	74,337,243	0.53%	1,828	1.33%
2028 - 2029	31,762,632	0.21%	1,909	1.13%	91,885,973	0.65%	2,023	1.47%
2029 - 2030	48,445,676	0.31%	2,226	1.32%	116,828,123	0.83%	2,384	1.73%
2030 - 2031	72,649,983	0.47%	2,658	1.58%	153,173,220	1.09%	2,746	2.00%
2031 - 2032	92,634,749	0.60%	2,815	1.67%	176,728,911	1.26%	2,884	2.10%
2032 - 2033	115,755,714	0.75%	3,012	1.79%	194,930,795	1.39%	2,917	2.12%
2033 - 2034	144,074,545	0.93%	3,270	1.94%	221,224,315	1.57%	3,139	2.28%
2034 - 2035	168,377,860	1.09%	3,523	2.09%	268,342,582	1.91%	3,720	2.71%
2035 - 2036	221,503,523	1.43%	4,349	2.58%	335,904,703	2.39%	4,421	3.22%
2036 - 2037	281,439,984	1.82%	4,783	2.84%	392,523,341	2.79%	4,593	3.34%
2037 - 2038	296,292,021	1.92%	4,654	2.76%	427,858,114	3.04%	4,722	3.43%
2038 - 2039	273,700,736	1.77%	4,045	2.40%	393,011,450	2.80%	4,276	3.11%
2039 - 2040	252,274,746	1.63%	3,605	2.14%	325,858,353	2.32%	3,586	2.61%
2040 - 2041	272,698,551	1.76%	3,726	2.21%	324,970,084	2.31%	3,300	2.40%
2041 - 2042	341,525,640	2.21%	4,269	2.53%	374,976,384	2.67%	3,611	2.63%
2042 - 2043	360,559,408	2.33%	4,402	2.61%	443,752,321	3.16%	4,156	3.02%
2043 - 2044	437,489,024	2.83%	5,025	2.98%	560,173,840	3.99%	5,127	3.73%
2044 - 2045	440,809,757	2.85%	5,009	2.97%	562,840,272	4.00%	5,267	3.83%
2045 - 2046	465,410,756	3.01%	5,023	2.98%	511,236,944	3.64%	4,527	3.29%
2046 - 2047	732,626,252	4.74%	7,647	4.54%	531,827,367	3.78%	4,571	3.32%
2047 - 2048	732,142,005	4.74%	7,419	4.40%	552,902,631	3.93%	4,594	3.34%
2048 - 2049	636,945,286	4.12%	6,308	3.74%	600,422,208	4.27%	4,970	3.61%
2049 - 2050	677,555,753	4.38%	6,579	3.90%	708,031,330	5.04%	5,776	4.20%
2050 - 2051	607,825,302	3.93%	5,595	3.32%	440,317,156	3.13%	3,418	2.49%
2051 - 2052	643,256,298	4.16%	5,593	3.32%	469,832,207	3.34%	3,434	2.50%
2052 - 2053	593,001,325	3.84%	5,073	3.01%	449,186,821	3.20%	3,272	2.38%
2053 - 2054	590,721,271	3.82%	4,937	2.93%	475,306,779	3.38%	3,502	2.55%
2054 - 2055	639,453,878	4.14%	5,301	3.14%	531,807,168	3.78%	3,968	2.89%
2055 - 2056	623,048,124	4.03%	5,026	2.98%	436,764,042	3.11%	3,236	2.35%
2056 - 2057	576,343,507	3.73%	4,787	2.84%	498,078,881	3.54%	3,762	2.74%
2057 - 2058	620,900,520	4.02%	5,105	3.03%	553,324,804	3.94%	4,151	3.02%
2058 - 2059	706,605,646	4.57%	5,892	3.50%	722,488,002	5.14%	5,464	3.97%
2059 - 2060	788,342,494	5.10%	6,536	3.88%	795,760,632	5.66%	6,041	4.39%
2060 - 2061	579,827,016	3.75%	4,658	2.76%	164,732,515	1.17%	1,289	0.94%
2061 - 2062	553,125,256	3.58%	4,104	2.43%				0.00%
2062 - 2063	457,353,747	2.96%	3,385	2.01%				0.00%
2063 >=	355,594,607	2.30%	2,607	1.55%				0.00%
Total	15,457,624,818	100.00%	168,554	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	100,739,567	0.65%	758	0.45%				0.00%
0.50 - 1.00	397,159,298	2.57%	3,018	1.79%	761,219,408	5.42%	6,313	4.59%
1.00 - 2.00	968,743,287	6.27%	8,055	4.78%	2,961,969,309	21.07%	24,155	17.57%
2.00 - 3.00	1,581,010,653	10.23%	13,206	7.83%	2,315,214,835	16.47%	19,426	14.13%
3.00 - 4.00	1,902,400,029	12.31%	17,464	10.36%	1,696,089,645	12.07%	15,056	10.95%
4.00 - 5.00	1,935,025,785	12.52%	18,154	10.77%	1,473,547,946	10.48%	13,982	10.17%
5.00 - 6.00	1,365,009,520	8.83%	13,997	8.30%	809,692,012	5.76%	8,492	6.18%
6.00 - 7.00	1,960,095,712	12.68%	20,153	11.96%	534,692,213	3.80%	6,277	4.57%
7.00 - 8.00	1,388,311,200	8.98%	14,989	8.89%	278,628,071	1.98%	3,251	2.36%
8.00 - 9.00	870,821,950	5.63%	10,373	6.15%	320,556,193	2.28%	3,625	2.64%
9.00 - 10.00	665,242,021	4.30%	8,674	5.15%	432,180,356	3.07%	4,123	3.00%
10 - more	2,323,065,796	15.03%	39,713	23.56%	2,472,665,192	17.59%	32,793	23.85%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	6.52
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7. Original Tenor

Tenor (years)	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 5	523,644	0.00%	35	0.02%	22,090	0.00%	1	0.00%
5 - 10	32,299,599	0.21%	902	0.54%	36,558,870	0.26%	934	0.68%
10 - 15	378,142,740	2.45%	8,063	4.78%	323,201,039	2.30%	6,199	4.51%
15 - 20	908,153,696	5.88%	15,487	9.19%	892,834,553	6.35%	14,241	10.36%
20 - 25	2,525,622,707	16.34%	32,260	19.14%	1,755,871,629	12.49%	21,275	15.47%
25 - 30	3,995,454,758	25.85%	45,180	26.80%	4,166,819,471	29.64%	41,333	30.06%
30 - 35	2,948,459,396	19.07%	26,853	15.93%	2,913,245,007	20.73%	23,054	16.77%
35 - 40	4,668,968,277	30.20%	39,774	23.60%	3,967,902,520	28.23%	30,456	22.15%
Total	15,457,624,818	100.00%	168,554	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	5,478,008	0.04%	1,716	1.02%	583,059	0.00%	54	0.04%
1 - 2	15,737,328	0.10%	1,647	0.98%	7,408,207	0.05%	579	0.42%
2 - 3	30,070,549	0.19%	1,924	1.14%	17,517,887	0.12%	1,024	0.74%
3 - 4	44,699,162	0.29%	2,138	1.27%	30,685,758	0.22%	1,342	0.98%
4 - 5	67,849,388	0.44%	2,571	1.53%	44,604,835	0.32%	1,644	1.20%
5 - 6	91,559,114	0.59%	2,866	1.70%	62,986,475	0.45%	1,872	1.36%
6 - 7	110,681,549	0.72%	2,936	1.74%	73,021,466	0.52%	1,838	1.34%
7 - 8	140,683,782	0.91%	3,267	1.94%	89,625,778	0.64%	1,999	1.45%
8 - 9	162,176,997	1.05%	3,426	2.03%	109,776,221	0.78%	2,275	1.65%
9 - 10	209,582,434	1.36%	4,167	2.47%	147,103,376	1.05%	2,700	1.96%
10 - 11	272,289,320	1.76%	4,781	2.84%	171,302,723	1.22%	2,854	2.08%
11 - 12	303,814,522	1.97%	4,785	2.84%	195,413,820	1.39%	2,937	2.14%
12 - 13	275,489,917	1.78%	4,091	2.43%	214,628,456	1.53%	3,066	2.23%
13 - 14	252,636,479	1.63%	3,628	2.15%	257,970,573	1.84%	3,601	2.62%
14 - 15	260,744,865	1.69%	3,602	2.14%	324,779,183	2.31%	4,294	3.12%
15 - 16	340,282,583	2.20%	4,332	2.57%	383,793,085	2.73%	4,641	3.38%
16 - 17	351,063,426	2.27%	4,282	2.54%	439,396,887	3.13%	4,816	3.50%
17 - 18	434,939,954	2.81%	4,999	2.97%	396,654,610	2.82%	4,312	3.14%
18 - 19	443,830,364	2.87%	5,084	3.02%	328,142,316	2.33%	3,646	2.65%
19 - 20	439,962,481	2.85%	4,809	2.85%	316,165,612	2.25%	3,236	2.35%
20 - 21	698,631,479	4.52%	7,317	4.34%	375,877,440	2.67%	3,676	2.67%
21 - 22	748,532,904	4.84%	7,620	4.52%	421,454,490	3.00%	3,952	2.87%
22 - 23	629,976,543	4.08%	6,267	3.72%	551,471,597	3.92%	5,037	3.66%
23 - 24	690,094,488	4.46%	6,720	3.99%	571,846,515	4.07%	5,366	3.90%
24 - 25	599,317,246	3.88%	5,599	3.32%	506,854,980	3.61%	4,541	3.30%
25 - 26	658,313,863	4.26%	5,745	3.41%	536,023,977	3.81%	4,605	3.35%
26 - 27	595,177,889	3.85%	5,103	3.03%	544,459,911	3.87%	4,564	3.32%
27 - 28	579,783,279	3.75%	4,866	2.89%	578,619,499	4.12%	4,788	3.48%
28 - 29	643,585,490	4.16%	5,335	3.17%	710,851,307	5.06%	5,825	4.24%
29 - 30	632,131,473	4.09%	5,097	3.02%	484,611,312	3.45%	3,793	2.76%
30 - more	4,728,507,943	30.59%	37,834	22.45%	5,162,823,823	36.73%	38,616	28.09%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	25
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9. Interest Type

Interest Type	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Fixed 10Y	6,577,820,526	42.55%	62,270	36.94%	2,481,546,946	17.65%	22,943	16.69%
Floating EURIBOR BOE	8,270,870,720	53.51%	99,740	59.17%	11,574,908,234	82.35%	114,550	83.31%
Fixed	608,933,572	3.94%	6,544	3.88%				0.00%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

10. Interest Reset Dates

Interest Reset Dates	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Floating	8,270,870,720	53.51%	99,740	59.17%	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	7,487,317	0.05%	116	0.07%	22,646,882	0.16%	290	0.21%
2026	193,754,839	1.25%	2,016	1.20%	134,751,016	0.96%	1,510	1.10%
2027	379,410,466	2.45%	3,735	2.22%	288,052,533	2.05%	2,863	2.08%
2028	771,689,933	4.99%	7,859	4.66%	771,572,850	5.49%	6,992	5.09%
2029	1,138,017,518	7.36%	11,327	6.72%	1,041,626,250	7.41%	9,248	6.73%
2030	848,502,309	5.49%	8,378	4.97%	218,522,830	1.55%	1,953	1.42%
2031	965,027,978	6.24%	8,882	5.27%				0.00%
2032	1,115,636,256	7.22%	10,022	5.95%				0.00%
2033	550,676,560	3.56%	4,841	2.87%				0.00%
> 2033	607,617,349	3.93%	5,094	3.02%				0.00%
Fixed Interest Rate	608,933,572	3.94%	6,544	3.88%				0.00%
Total	15,457,624,818	100.00%	168,554	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	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,457,624,818	100.00%	168,554	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	15,444,876,801	99.92%	168,450	99.94%	13,862,607,211	98.62%	135,929	98.86%
Royal Decree	0	0.00%	0	0.00%	13,751,245	0.10%	123	0.09%
SBA	0	0.00%	0	0.00%	180,096,724	1.28%	1,441	1.05%
Royal Decree Euribor	12,748,017	0.08%	104	0.06%				0.00%
Total	15,457,624,818	100.00%	168,554	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%	215,063,172	1.39%	4,903	2.92%	216,053,354	1.54%	4,555	3.32%
30.00% - 40.00%	383,118,183	2.48%	7,291	4.33%	417,200,679	2.97%	7,055	5.14%
40.00% - 50.00%	681,583,414	4.41%	11,009	6.55%	705,037,638	5.02%	10,116	7.37%
50.00% - 60.00%	1,098,801,776	7.11%	15,172	9.02%	1,115,448,335	7.94%	13,675	9.96%
60.00% - 70.00%	2,029,318,824	13.13%	24,204	14.38%	1,899,231,397	13.51%	20,036	14.59%
70.00% - 80.00%	9,943,928,008	64.33%	96,066	56.92%	8,829,784,923	62.82%	75,231	54.66%
80.00% - 90.00%	1,104,113,522	7.14%	9,891	5.88%	873,698,855	6.22%	6,825	4.97%
90.00% - 100.00%	98,126	0.00%	2	0.00%				0.00%
100.00% >	78,342	0.00%	1	0.00%				0.00%
Unknown	1,521,452	0.01%	15	0.01%				0.00%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	71.60%
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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%	1,431,622,279	9.26%	36,201	21.47%	1,226,591,969	8.73%	25,396	18.48%
30.00% - 40.00%	1,085,183,571	7.02%	14,548	8.64%	1,067,941,409	7.60%	12,975	9.44%
40.00% - 50.00%	1,431,190,180	9.26%	16,373	9.72%	1,365,223,936	9.71%	14,140	10.29%
50.00% - 60.00%	2,155,096,368	13.94%	22,716	13.48%	1,748,997,175	12.44%	16,101	11.71%
60.00% - 70.00%	4,967,671,626	32.14%	45,170	26.79%	2,819,716,940	20.06%	24,503	17.82%
70.00% - 80.00%	4,214,188,984	27.26%	32,358	19.19%	5,808,330,738	41.32%	44,272	32.19%
80.00% - 90.00%	130,667,626	0.85%	873	0.52%	19,209,654	0.14%	103	0.07%
90.00% - 100.00%	18,214,094	0.12%	126	0.07%	443,358	0.00%	3	0.00%
100.00% - 110.00%	6,793,823	0.04%	49	0.03%				0.00%
110.00% - 120.00%	2,556,885	0.02%	21	0.01%				0.00%
120.00% - 130.00%	1,654,282	0.01%	10	0.01%				0.00%
130.00% >	11,263,648	0.07%	94	0.06%				0.00%
Unknown	1,521,452	0.01%	15	0.01%				0.00%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	59.01%
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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%	2,483,590,145	16.07%	49,647	29.44%	1,152,798,670	8.20%	24,059	17.50%
30.00% - 40.00%	2,320,824,795	15.01%	25,549	15.16%	1,060,886,107	7.55%	12,916	9.40%
40.00% - 50.00%	3,973,245,757	25.70%	37,664	22.35%	1,521,131,736	10.82%	15,500	11.27%
50.00% - 60.00%	4,403,212,356	28.49%	36,805	21.83%	2,510,343,897	17.86%	21,668	15.75%
60.00% - 70.00%	1,789,668,151	11.58%	14,876	8.83%	3,219,761,019	22.91%	26,903	19.56%
70.00% - 80.00%	450,512,922	2.91%	3,729	2.21%	4,164,343,722	29.63%	32,994	24.00%
80.00% - 90.00%	22,443,979	0.15%	161	0.10%	408,083,478	2.90%	3,293	2.40%
90.00% - 100.00%	1,025,734	0.01%	9	0.01%	19,106,551	0.14%	160	0.12%
100.00% - 110.00%	657,922	0.00%	5	0.00%				0.00%
110.00% - 120.00%	466,243	0.00%	3	0.00%				0.00%
120.00% - 130.00%	515,368	0.00%	4	0.00%				0.00%
130.00% >	9,939,994	0.06%	87	0.05%				0.00%
Unknown	1,521,452	0.01%	15	0.01%				0.00%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	46.01%
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14. Original Notional Amount

Aggregate Outstanding Notional	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
0 - 50,000	180,586,040	1.17%	5,597	3.32%	166,989,251	1.19%	4,494	3.27%
50,000 - 75,000	1,215,459,770	7.86%	26,135	15.48%	1,002,952,199	7.14%	19,716	14.33%
75,000 - 100,000	2,243,798,322	14.52%	34,404	20.40%	1,871,607,582	13.31%	26,642	19.37%
100,000 - 125,000	2,647,464,948	17.13%	31,334	18.59%	2,140,935,079	15.23%	23,980	17.44%
125,000 - 150,000	2,570,845,322	16.63%	25,636	15.21%	2,208,272,954	15.71%	20,779	15.11%
150,000 - 175,000	1,854,035,460	11.99%	15,803	9.38%	1,689,283,893	12.02%	13,502	9.82%
175,000 - 200,000	1,477,650,570	9.56%	11,258	6.68%	1,481,544,820	10.54%	10,519	7.65%
200,000 - 225,000	919,764,480	5.95%	6,145	3.65%	898,571,278	6.39%	5,628	4.10%
225,000 - 250,000	713,570,409	4.62%	4,418	2.62%	748,475,413	5.32%	4,302	3.13%
250,000 - 275,000	452,033,657	2.92%	2,544	1.51%	489,167,497	3.48%	2,514	1.83%
275,000 - 300,000	361,601,135	2.34%	1,922	1.14%	412,804,913	2.94%	1,967	1.43%
300,000 - 325,000	206,227,344	1.33%	996	0.59%	230,021,528	1.64%	1,004	0.73%
325,000 - 350,000	160,179,277	1.04%	730	0.43%	179,988,469	1.28%	749	0.55%
350,000 - 375,000	107,881,181	0.70%	449	0.27%	114,390,812	0.81%	441	0.32%
375,000 - 400,000	88,609,550	0.57%	355	0.21%	102,374,045	0.73%	380	0.28%
400,000 - 425,000	48,593,873	0.31%	188	0.11%	59,760,338	0.43%	195	0.14%
425,000 - 450,000	44,848,305	0.29%	156	0.09%	54,407,255	0.39%	162	0.12%
450,000 - 475,000	28,440,881	0.18%	102	0.06%	34,971,693	0.25%	107	0.08%
475,000 - 500,000	35,721,670	0.23%	110	0.07%	31,400,466	0.22%	96	0.07%
500,000 - 1,000,000	96,110,921	0.62%	266	0.16%	122,635,514	0.87%	297	0.22%
1,000,000 >	4,201,701	0.03%	6	0.00%	15,900,181	0.11%	19	0.01%
Unknown								
Total	15,457,624,818	100.00%	168,554	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	269,206	0.00%	564	0.33%				0.00%
1,000.00 - 8,000.00	13,187,180	0.09%	2,888	1.71%				0.00%
8,000.00 - 20,000.00	88,941,226	0.58%	6,192	3.67%	54,990,677	0.39%	3,840	2.79%
20,000.00 - 50,000.00	1,061,980,661	6.87%	28,269	16.76%	724,024,832	5.15%	19,039	13.85%
50,000.00 - 75,000.00	2,238,941,828	14.48%	35,786	21.21%	1,716,796,911	12.21%	27,331	19.87%
75,000.00 - 100,000.00	2,905,208,191	18.79%	33,323	19.77%	2,411,822,938	17.16%	27,674	20.13%
100,000.00 - 125,000.00	2,750,258,315	17.79%	24,652	14.63%	2,466,215,889	17.55%	22,038	16.03%
125,000.00 - 150,000.00	2,110,244,648	13.65%	15,484	9.19%	1,999,349,144	14.22%	14,639	10.65%
150,000.00 - 175,000.00	1,423,650,262	9.21%	8,818	5.24%	1,418,208,251	10.09%	8,779	6.39%
175,000.00 - 200,000.00	938,558,428	6.07%	5,031	2.99%	1,035,652,956	7.37%	5,557	4.04%
200,000.00 - 225,000.00	634,966,814	4.11%	3,000	1.78%	673,216,412	4.79%	3,180	2.31%
225,000.00 - 250,000.00	410,050,475	2.65%	1,734	1.03%	466,485,540	3.32%	1,972	1.43%
250,000.00 - 275,000.00	268,240,731	1.74%	1,026	0.61%	328,507,194	2.34%	1,256	0.91%
275,000.00 - 300,000.00	173,680,021	1.12%	607	0.36%	215,706,631	1.53%	753	0.55%
300,000.00 - 325,000.00	125,913,603	0.81%	404	0.24%	145,788,568	1.04%	468	0.34%
325,000.00 - 350,000.00	76,082,109	0.49%	226	0.13%	95,170,161	0.68%	282	0.21%
350,000.00 - 375,000.00	58,130,598	0.38%	161	0.10%	66,256,212	0.47%	183	0.13%
375,000.00 - 400,000.00	41,362,958	0.27%	107	0.06%	48,381,051	0.34%	125	0.09%
400,000.00 - 425,000.00	27,166,822	0.18%	66	0.04%	44,868,260	0.32%	109	0.08%
425,000.00 - 450,000.00	23,170,013	0.15%	53	0.03%	27,190,270	0.19%	62	0.05%
450,000.00 - 475,000.00	18,397,745	0.12%	40	0.02%	20,237,662	0.14%	44	0.03%
475,000.00 - 500,000.00	16,041,801	0.10%	33	0.02%	17,978,707	0.13%	37	0.03%
500,000.00 - 1,000,000.00	51,074,129	0.33%	88	0.05%	71,165,625	0.51%	118	0.09%
1,000,000.00 >	2,107,055	0.01%	2	0.00%	8,441,288	0.06%	7	0.01%
Total	15,457,624,818	100.00%	168,554	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	1,952,401,424	12.63%	26,177	15.54%	2,111,883,085	15.02%	24,616	17.89%
Aragón	237,287,882	1.54%	3,087	1.83%	166,846,026	1.19%	1,994	1.45%
Baleares	567,212,965	3.67%	4,878	2.90%	447,407,817	3.18%	3,648	2.65%
Canarias	707,871,009	4.58%	8,699	5.15%	575,991,280	4.10%	6,349	4.61%
Cantabria	107,224,726	0.69%	1,451	0.86%	102,708,268	0.73%	1,176	0.85%
Castilla la Mancha	462,088,849	2.99%	5,609	3.33%	311,134,129	2.21%	3,603	2.62%
Castilla y León	333,476,197	2.16%	4,643	2.76%	322,455,416	2.29%	3,901	2.84%
Cataluña	4,496,315,856	29.09%	41,426	24.61%	3,837,585,714	27.30%	31,756	23.10%
Ceuta	1,022,428	0.01%	14	0.01%	1,810,656	0.01%	25	0.02%
Galicia	242,658,989	1.57%	3,314	1.97%	208,507,820	1.48%	2,552	1.86%
La Rioja	43,730,109	0.28%	541	0.32%	18,701,169	0.13%	218	0.16%
Madrid	4,448,102,586	28.78%	44,098	26.14%	4,353,097,317	30.97%	38,690	28.14%
Melilla	1,099,110	0.01%	16	0.01%	820,879	0.01%	12	0.01%
Murcia	263,288,215	1.70%	3,703	2.19%	205,522,512	1.46%	2,470	1.79%
Navarra	39,273,241	0.25%	428	0.25%	27,055,700	0.19%	291	0.21%
Pais Vasco	155,716,038	1.01%	1,810	1.08%	153,038,718	1.09%	1,548	1.13%
Principado de Asturias	99,003,692	0.64%	1,502	0.89%	97,474,168	0.69%	1,265	0.92%
Valencia	1,299,007,182	8.40%	17,152	10.17%	1,114,414,507	7.93%	13,379	9.74%
Blank	844,320	0.01%	6	0.00%				0.00%
Total	15,457,624,818	100.00%	168,554	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	14,736,590,077	95.34%	161,536	95.84%	13,826,318,651	98.36%	135,794	98.77%
Other	721,034,741	4.66%	7,018	4.16%	230,136,528	1.64%	1,699	1.23%
Total	15,457,624,818	100.00%	168,554	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	1,073,446	0.01%	1	2.50%
2	1,033,608	0.01%	1	3.10%
3	903,970	0.01%	1	1.95%
4	812,068	0.01%	1	2.05%
5	757,021	0.00%	1	3.37%
6	744,624	0.00%	2	3.12%
7	732,367	0.00%	1	2.53%
8	726,973	0.00%	1	3.17%
9	713,319	0.00%	1	2.50%
10	705,322	0.00%	1	2.70%
	8,202,718	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	14,126,524,917	91.39%	152,055	90.21%	11,499,352,174	81.81%	110,154	80.11%
Employed - Public Sector	6,858,885	0.04%	72	0.04%	1,577,615,658	11.22%	16,695	12.14%
Employed - Sector Unknown	10,441,862	0.07%	273	0.16%	21,456,816	0.15%	254	0.19%
Other	32,816,481	0.21%	458	0.27%	41,786,483	0.30%	565	0.41%
Pensioner	263,448,095	1.70%	4,737	2.82%	197,855,882	1.41%	2,923	2.13%
Self-employed	755,028,307	4.88%	7,734	4.58%	513,175,028	3.65%	4,578	3.33%
Student	24,268,995	0.16%	293	0.17%	19,294,551	0.14%	215	0.16%
Unemployed	238,237,275	1.54%	2,932	1.74%	185,918,588	1.32%	2,109	1.54%
Total	15,457,624,818	100.00%	168,554	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%	2,328,569,313	15.06%	31,961	18.90%	3,462,060,160	24.63%	37,046	26.91%
10% - 15%	3,661,279,952	23.69%	38,728	22.97%	4,184,833,774	29.77%	38,132	27.73%
15% - 20%	3,035,404,701	19.64%	32,327	19.19%	2,804,261,275	19.95%	28,282	20.58%
20% - 25%	2,292,984,144	14.83%	25,936	15.40%	2,002,495,904	14.25%	20,080	14.62%
25% - 30%	1,850,120,496	11.97%	19,641	11.67%	1,022,154,874	7.27%	9,314	6.78%
30% - 35%	1,228,065,108	7.94%	11,498	6.83%	377,185,219	2.68%	3,064	2.23%
35% - 40%	620,984,979	4.02%	5,133	3.05%	130,440,174	0.93%	995	0.72%
40% - 45%	267,313,836	1.73%	2,009	1.19%	43,838,172	0.31%	310	0.23%
45% - 50%	98,202,248	0.64%	701	0.42%	13,696,118	0.10%	94	0.07%
50% >	74,700,042	0.48%	620	0.37%	15,489,509	0.11%	176	0.13%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

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

ING Staff at Date of Origination	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
No	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%
Total	15,457,624,818	100.00%	168,554	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	15,089,980,798	97.62%	164,652	98.29%	13,786,674,443	98.08%	135,167	98.75%
2+	367,644,020	2.38%	3,902	1.71%	269,780,737	1.92%	2,326	1.25%
Total	15,457,624,818	100.00%	168,554	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	13,157,499,832	85.12%	140,542	83.32%	12,659,693,805	90.06%	119,144	86.61%
Remortgage	2,157,024,725	13.95%	25,244	15.03%	1,228,281,037	8.74%	15,632	11.41%
Renovation	143,100,261	0.93%	2,768	1.65%	168,480,337	1.20%	2,717	1.98%
Total	15,457,624,818	100.00%	168,554	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	15,456,103,366	99.99%	168,539	99.99%	14,056,455,179	100.00%	137,493	100.00%
{CATCH-ALL}	1,521,452	0.01%	15	0.01%				0.00%
Total	15,457,624,818	100.00%	168,554	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	4,461,091,737	28.86%	52,989	31.39%	4,540,891,035	32.30%	47,549	34.51%
Internet	5,435,741,631	35.17%	56,866	33.73%	5,000,304,175	35.57%	46,757	34.02%
Office or Branch Network	2,880,546,167	18.64%	32,575	19.36%	3,057,955,108	21.75%	29,412	21.43%
Third Party Channel but Underwriting Performed Entirely by the Originator	2,680,245,283	17.34%	26,124	15.52%	1,457,304,862	10.37%	13,775	10.04%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

26. Special Scheme

Special Scheme	Current Period / Aggregate Outstanding Not. Amount	Current Period / % of Total	Current Period / Nr of Loans	Current Period / % of Total	At issue / Aggregate Outstanding Not. Amount	At issue / % of Total	At issue / Nr of Loans	At issue / % of Total
Vivienda de proteccion oficial	941,544,255	6.09%	12,127	7.23%	914,175,875	6.50%	10,385	7.58%
None	14,516,080,563	93.91%	156,427	92.77%	13,142,279,304	93.50%	127,108	92.42%
Total	15,457,624,818	100.00%	168,554	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%	13,735,708,193	88.86%	153,169	90.83%	11,505,272,096	81.85%	117,453	85.38%
0.10% - 0.25%	1,025,508,432	6.63%	8,915	5.31%	1,734,317,873	12.34%	13,638	9.95%
0.25% - 1.00%	483,100,450	3.13%	4,365	2.60%	816,865,211	5.81%	6,402	4.67%
1.00% - 7.50%	20,957,592	0.14%	228	0.14%				0.00%
7.50% - 20.00%	35,972,960	0.23%	342	0.20%				0.00%
20.00% - 100.00%	69,361,491	0.45%	689	0.41%				0.00%
100.00% >=	87,015,700	0.56%	846	0.50%				0.00%
Total	15,457,624,818	100.00%	168,554	100.00%	14,056,455,179	100.00%	137,493	100.00%

Weighted Average	0.84%
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28. Arrears

Days Past Due	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outstanding Not. Amount	% of Total	% of Total
No Arrear	167,534	0	0	0	15,352,348,324	99.39%	99.32%
30 - 59 Days	173	28,908	19,076	47,984	17,115,190	0.10%	0.11%
60 - 89 Days	88	35,322	20,283	55,605	8,490,693	0.05%	0.05%
90 - 179 Days	158	130,660	64,503	195,163	17,652,674	0.09%	0.11%
180 - 365 Days	220	411,410	223,172	634,582	21,598,745	0.13%	0.14%
Defaulted (>12M)	381	2,262,828	1,797,302	4,060,130	40,419,192	0.23%	0.26%
Total	168,554	2,869,128	2,124,335	4,993,464	15,457,624,818	100.00%	100.00%

Contact Information

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