

RMBS 5

31st March 2021

ARREARS FROM CURRENT MONTH						
	Up to 30 days	30 to 60 days	60 to 90 days	90 to 180 days	180 to 365 days	More 365 days
Principal	33.934,44	21.257,08	19.456,75	46.673,71	108.541,59	560.110,22
Interest	5.443,28	3.601,67	5.072,16	8.933,91	28.744,00	64.083,86
Credit Rights	11.315.441,92	2.343.689,09	2.094.926,15	2.568.126,88	3.360.048,62	2.945.210,91
number of C.R.	93	26	20	21	30	28
% Credit Rights	1,39%	0,29%	0,26%	0,31%	0,41%	0,36%

ARREARS FROM LAST 12 MONTHS								
DATE	NUM. CR'S	BALANCE CR'S	UNPAID DC'S	PRINCIPAL UNPAID	INTEREST UNPAID	TOTAL UNPAID	BALANCE CR'S UNPAID	% UNPAID
June-20	7.651	872.534.399,41	302	609.044,46	236.322,50	845.366,96	37.255.545,38	4,27%
September-20	7.603	855.943.391,56	274	641.782,20	281.560,59	923.342,79	33.252.737,95	3,88%
December-20	7.524	834.047.984,95	254	557.461,19	254.106,67	811.567,86	31.604.651,14	3,79%
March-21	7.454	816.042.708,69	218	789.973,79	244.377,44	1.034.351,23	24.627.443,57	3,02%

ARREARS AND LTV FROM CURRENT MONTH						
	Up to 30 days	30 to 60 days	60 to 90 days	90 to 180 days	180 to 365 days	More 365 days
Principal	33.934,44	21.257,08	19.456,75	46.673,71	108.541,59	560.110,22
Interest	5.443,28	3.601,67	5.072,16	8.933,91	28.744,00	64.083,86
Credit Rights	11.315.441,92	2.343.689,09	2.094.926,15	2.568.126,88	3.360.048,62	2.945.210,91
number of C.R.	93	26	20	21	30	28
% Credit Rights	1,39%	0,29%	0,26%	0,31%	0,41%	0,36%
% LTV	83,00%	78,00%	86,00%	86,00%	90,00%	95,00%

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Legal	
Previous Date	180.286,43 €
Legal loans in quarter	282.652,94 €
Current Date	462.939,37 €

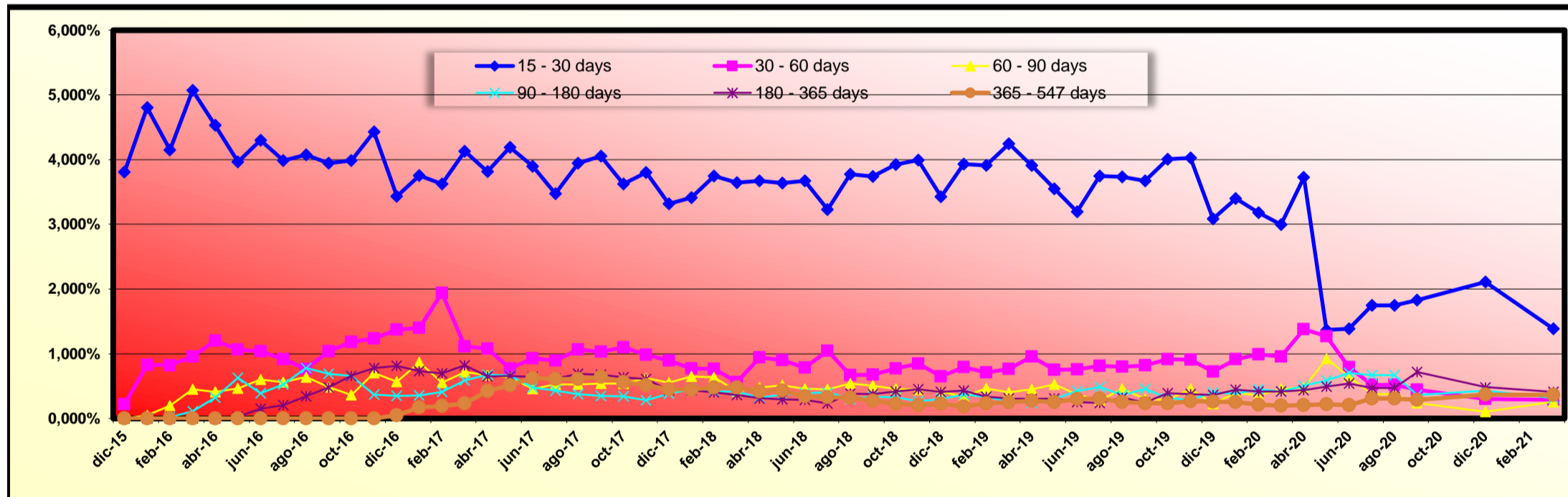
Legal : Loans in which the originator will take legal actions. This amount is included in the arrears bucket.

CUMULATIVE WRITE-OFF LOANS	
Previous Date	15.830.077,01 €
Write-off loans in quarter	252.076,57 €
Current Date	16.082.153,58 €

TRANSITORY PROPERTIES	
Previous Date	4.936.815,13 €
T.P. in quarter	151.203,73 €
Current Date	5.088.018,86 €

POOL LOSSES	
Previous Date	5.780.641,84 €
Losses in quarter	99.608,13 €
Current Date	5.880.249,97 €

HISTORICAL ARREARS				
Intervals	30-Jun-20	30-Sep-20	31-Dec-20	31-Mar-21
1 to 30 days	1,383%	1,831%	2,107%	1,387%
30 to 60 days	0,789%	0,445%	0,301%	0,287%
60 to 90 days	0,651%	0,243%	0,101%	0,257%
90 to 180 days	0,701%	0,362%	0,429%	0,315%
180 to 365 days	0,540%	0,719%	0,482%	0,412%
> 365 days	0,206%	0,284%	0,370%	0,361%



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MONTHLY CUMULATIVE FAILED LOANS AND RECOVERIES

	FAILED LOANS	RECOVERIES	% Recovery	NEW TRANSITORY PROPERTIES
June-20	23.724.329,63	2.132.611,42	9,04%	8.682.195,18
September-20	24.448.217,27	2.463.952,14	10,39%	8.930.884,55
December-20	25.362.398,14	2.683.572,66	10,98%	9.278.479,17
March-21	26.529.309,78	3.558.950,39	14,03%	9.697.637,68

% Recovery: total recoveries n / total cumulative failed loans n-1