

RMBS PRADO I

May 31st, 2020

PRINCIPAL BALANCE IN ARREARS	
Principal Balance in Arrears < 30 days	
Principal Balance in Arrears < 30 days	7.845,51 €
Interest accrued on CR's in Arrears < 30 days	4.259,37 €
Outstanding Balance < 30 days	3.584.322,14 €
Number of CR's < 30 days	30
% of Outstanding Balance	1,13%
Principal Balance in Arrears < 60 days	
Principal Balance in Arrears < 60 days	4.967,78 €
Interest accrued on CR's in Arrears < 60 days	2.405,39 €
Outstanding Balance < 60 days	1.309.273,65 €
Number of CR's < 60 days	10
% of Outstanding Balance	0,41%
Principal Balance in Arrears < 90 days	
Principal Balance in Arrears < 90 days	6.894,05 €
Interest accrued on CR's in Arrears < 90 days	5.128,75 €
Outstanding Balance < 90 days	1.220.580,78 €
Number of CR's < 90 days	9
% of Outstanding Balance	0,39%
Principal Balance in Arrears < 180 days	
Principal Balance in Arrears < 180 days	7.080,79 €
Interest accrued on CR's in Arrears < 180 days	3.418,28 €
Outstanding Balance < 180 days	654.089,98 €
Number of CR's < 180 days	6
% of Outstanding Balance	0,21%
Principal Balance in Arrears < 365 days	
Principal Balance in Arrears < 365 days	12.552,01 €
Interest accrued on CR's in Arrears < 365 days	7.027,18 €
Outstanding Balance < 365 days	743.213,37 €
Number of CR's < 365 days	6
% of Outstanding Balance	0,24%
Principal Balance in Arrears > 365 days	
Principal Balance in Arrears > 365 days	39.495,63 €
Interest accrued on CR's in Arrears > 365 days	21.261,54 €
Outstanding Balance > 365 days	324.307,34 €
Number of CR's > 365 days	3
% of Outstanding Balance	0,10%

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Non-Performing Loans (12 MONTHS)	
Last month	760.947,05 €
NPL this month	0,00 €
Current month	760.947,05 €

Transitory properties	
Last month	27.538,56 €
Transitory Properties this month	0,00 €
Current month	27.538,56 €

Net Losses	
Last month	21.117,58 €
Pool's Losses actual month	0,00 €
Current month	21.117,58 €

HISTORICAL ARREARS				
Intervals	Feb-20	Mar-20	Apr-20	May-20
1 to 30 days	0,879%	1,247%	1,461%	1,135%
30 to 60 days	0,661%	0,422%	0,390%	0,415%
60 to 90 days	0,108%	0,248%	0,173%	0,386%
90 to 180 days	0,105%	0,043%	0,139%	0,207%
180 to 365 days	0,100%	0,266%	0,267%	0,235%
greater than 365 days	0,101%	0,101%	0,102%	0,103%

