



F.T. RMBS PRADO II

SANTANDER DE TITULIZACION, S.G.F.T, S.A.

c/ JUAN IGNACIO LUCA DE TENA 13

28027 MADRID

santanderdetitulizacion@gruposantander.com



NAME OF THE FUND: **FONDO DE TITULIZACIÓN RMBS Prado II**

INFORMATION AT: QUARTER/SEMESTER **17 06 2020 - 17 09 2020** YEAR: **2020**

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:
Iñaki Reyero Arregui - General Manager	

I. DATA OF THE FUND

Constitution Date	March 15th, 2016	Paying Agency	BNP PARIBAS SECURITIES SERVICES, SPANISH BRANCH	
Disbursement Date	March 18th, 2016	Negotiation Market	AIAF	
Final Date of Redemption	March 17th, 2056	Rating Agencies	DBRS / S&P	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Unión de Créditos Financieros (UCI)	Series A	AAA (sf) / AA+s(sf)	AAA (sf) / AAA (sf)

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

SERIES PRIORITY OF PAYMENT (ISIN CODE)	NUMBER OF BONDS	NOMINAL			
			INITIAL	CURRENT	%Curr/In
Series A ES0305123004	4.210	Nominal per Bond	100.000,00	54.896,88	54,90%
		Total Nominal	421.000.000,00	231.115.864,80	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period September 17th, 2020			Next Payment Date December 17th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305123004	2.137,91	79,44	0,415%	57,59	46,65
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado II

INFORMATION AT:

QUARTER/SEMESTER

17 06 2020 - 17 09 2020

YEAR:

2020

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR 's	5.325	4.542
Principal Outstanding	540.000.014,53	382.596.643,49
Principal Outstanding per Loan	101.408,45	84.235,28
Interest Rate	2,14%	1,61%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,40%
Average 12 Months Single Rate	3,23%
Prepayment Rate from Constitution	3,41%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	12.561,90	18.576,01	271.659,76
Debt to be amortised			382.394.210,57
Total Debt	12.561,90	18.576,01	382.665.870,33

FONDO DE TITULIZACIÓN RMBS Prado II

QUARTERLY BONDS PAYOUT REPORT

September 17, 2020

BONDS. PRINCIPAL	
Previous Balance	240.116.465,90
Principal Amortised	9.000.601,10
Outstanding Balance	231.115.864,80
% of Initial Balance	54,90%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	10-sep.-2020
Payment Date	17-sep.-2020
Previous Payment Date	17-jun.-2020
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,485%
Next Payment Date	17-dic.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,355%	0,900%	334.442,40
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 17, 2020
Class A	3,68	0,49

In compliance with the provisions of the prospectus regarding the article 405 from Regulation (EU) No 575/2013 UCI continues to retain a significant net financial interest in this fund on an ongoing basis.

QUARTERLY COLLATERAL REPORT

CREDIT RIGHTS, PRINCIPAL	
Previous Balance	390.208.041,75
Principal Amortised	7.611.398,26
Outstanding Balance	382.596.643,49
Number of Credit Rights	4.542
LTV	37,91%

NON-PERFORMING LOANS (NPLs)	
Previous balance	1.772.914,54
Difference	147.355,95
NPLs up to date	1.920.270,49

TRANSITORY PROPERTIES	
Last balance	0,00
Difference in Actual Period	0,00
Current balance	0,00
Number of Credit Rights	0

NET LOSSES	
Last balance	0,00
Difference	0,00
Current balance	0,00

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	MORE THAN 180
Principal Balance in Arrears	8.839,39	4.098,31	4.201,77	3.734,05	181.559,40
Interest CR in Arrears	3.722,51	2.751,16	2.516,16	1.274,56	90.100,36
Outstanding Balance	3.025.829,77	829.080,13	609.914,37	177.849,78	1.950.892,31
Number of Credit Rights	32	9	7	3	24
% of Outstanding Balance	0,79%	0,22%	0,16%	0,05%	0,51%

FONDO DE TITULIZACIÓN RMBS Prado II

QUARTERLY REPORT - ALLOCATION OF CASH

September 17, 2020

TOTAL CASH RECEIVED END OF PERIOD	9.150.345,62
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.611.398,26
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.531.864,73
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	7.082,63
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	9.150.345,62
Ordinary Expenses	18.103,41
Extraordinary Expenses	25.523,40
Interest paid to Class A Bondholders	334.442,40
Reserve Fund	(228.341,95)
Principal withholding Class A	9.000.601,10
Interest paid to Subordinated Loan 1	0,00
Principal paid to Subordinated Loan 1	0,00
Interest paid to Subordinated Loan 2	0,00
Principal paid to Subordinated Loan 2	0,00
Fixed fee in favour of UCI	0,00
Excess spread	0,00
Rounding Remanent	17,26

TREASURY ACCOUNT STATEMENT	11.477.899,30
PRINCIPAL RESERVE FUND	
Previous Balance	11.706.241,25
Difference	(228.341,95)
Outstanding Balance	11.477.899,30
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	September 17, 2020
SUBORDINATED LOAN 1	119.000.000,00 (22,04%)	119.000.000,00 (31,10%)
PRINCIPAL RESERVE FUND	16.200.000,00 (3,00%)	11.477.899,30 (3,00%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	32.480.778,69 (8,49%)

⁽¹⁾ Credit enhancement is calculated over the Outstanding Balance of Credit Rights.

⁽²⁾ Subordinated Loan 1 and Subordinated Loan 2 have been funded and withheld by UCI. Principal Reserve Fund has been funded through Subordinated Loan 2.

⁽³⁾ Represents the result of dividing the Outstanding Balance of Credit Rights minus the Outstanding Balance of Class A Notes minus the Subordinated Loan 1 over the Outstanding Balance of Credit Rights.

SUBORDINATED LOAN 2		
CONCEPTS	INITIAL	September 17, 2020
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	650.000,00	650.000,00
Interest Rate	0,869%	0,615%

FONDO DE TITULIZACIÓN RMBS Prado II

TRIGGERS OF THE MODEL

September 17, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	11.477.899,30
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	11.477.899,30
with a floor of 1% Initial Outstanding Principal Balance of the Assets	5.400.000,15
with a cap of initial Reserve Fund Required Amount	16.200.000,00
as long as the Reserve Fund withheld on previous Interest Paymen Date is the required	

RESERVE FUND REQUIRED LEVEL DECREASES

RENEGOTIATIONS OF INSTALMENT REDUCTION

Limit of 15% of the Initial Principal Balance of the Assets	81.000.002,18
Number of loans that have been renegotiated	138
Principal Outstanding of renegotiated loans	17.233.388,32
% Principal Outstanding of renegotiated loans / Initial Principal balance	3,19%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	BP2S	S&P DBRS	Long Term	A A	A+ AA (low)
		S&P DBRS	Short Term	n/a n/a	A-1 R-1 (middle)
PAYING AGENCY	BP2S	S&P DBRS	Long Term	A A	A+ AA (low)
		S&P DBRS	Short Term	n/a n/a	A-1 R-1 (middle)

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

FONDO DE TITULIZACIÓN RMBS Prado II

DEFINITIONS

September 17, 2020

POOL CUT-OFF DATE

Means the date in which the Gestora will carry out the necessary calculations, on behalf of the Fund, for the distribution of the available funds at this date, according with the Order of Priority of Payments. All the information regarding the Assets (Outstanding Balance of the Credit Rights, arrears' tables, transitory properties, stratification tables, etc.) are referred to this mentioned date.

Non-Performing Loans (NPLs)

means those loans that, at any time starting from the Date of Incorporation of the Fund (i) have or have had instalments pending payment for periods equal to or longer than twelve (12) months or (ii) the Servicer, acting in accordance with the servicing procedures, has terminated or accelerated the underlying Mortgage Loans, or has written off or made provision against any definitive losses at any time prior to the expiry of the period referred to in (i) above.

NET LOSSES

Those loans which the Originator considers that will not recover (net of recoveries).

TRANSITORY PROPERTIES

Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

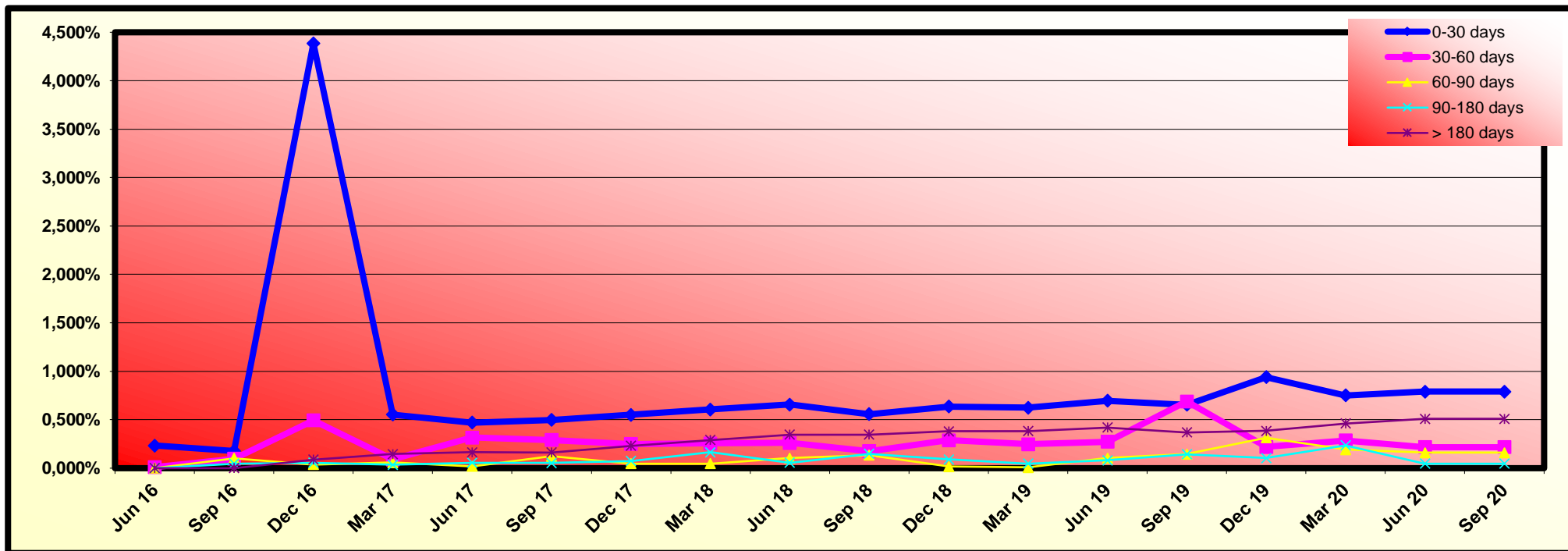


FONDO DE TITULIZACIÓN RMBS Prado II

HISTORICAL ARREARS AND PREPAYMENT REPORT

September 17, 2020

HISTORICAL ARREARS



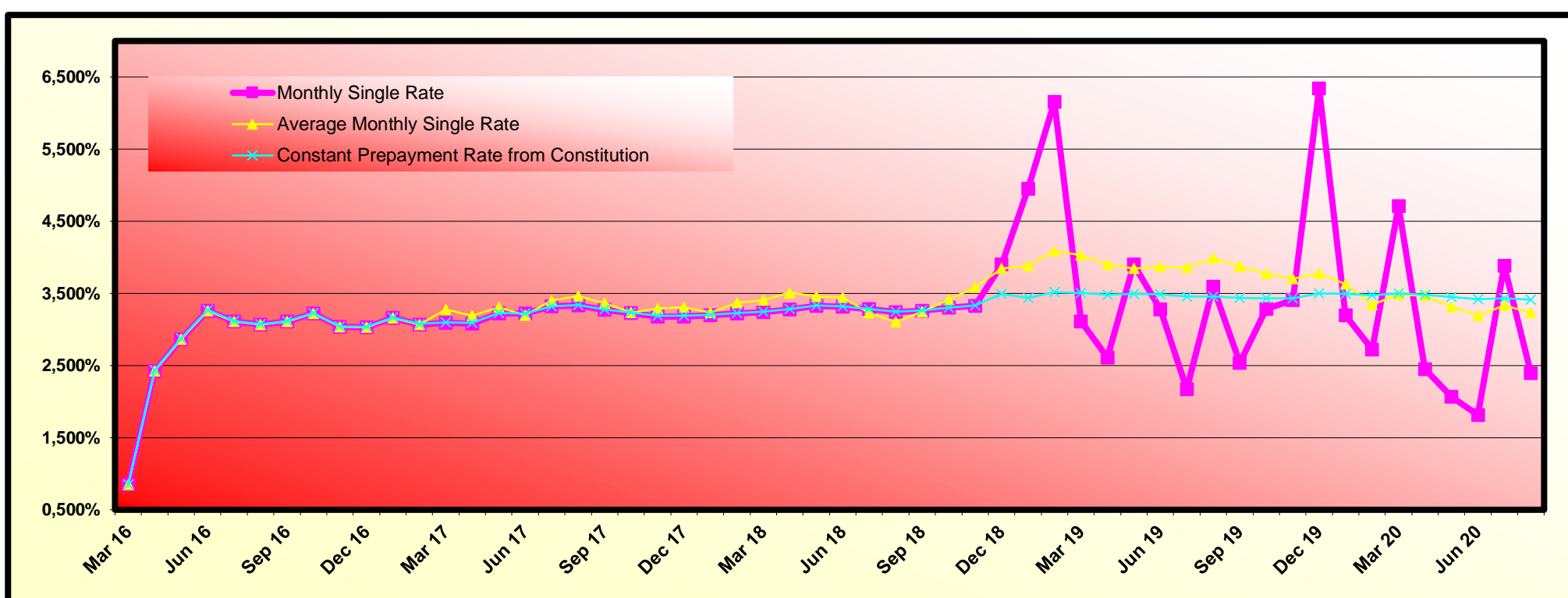
Date	Jun 19	Sep 19	Dec 19	Mar 20	Jun 20	Sep 20
0-30 days	0,697%	0,655%	0,940%	0,752%	0,791%	0,791%
30-60 days	0,274%	0,690%	0,219%	0,286%	0,217%	0,217%
60-90 days	0,105%	0,145%	0,314%	0,192%	0,159%	0,159%
90-180 days	0,081%	0,143%	0,104%	0,235%	0,046%	0,046%
> 180 days	0,420%	0,368%	0,386%	0,460%	0,510%	0,510%

	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	17	114	131
Outstanding Balance	1.654.577,62	12.413.111,97	14.067.689,59
% over Outstanding Balance	0,43%	3,24%	3,68%

Legal Moratorium: subject to RD 8/2020 and RD 11/2020. Consists of a 3 months total grace period (capital and interest) as well as an extension of the maturity date of the loan.

Voluntary - Sectorial Moratorium: Consists of a 6 or 12 months capital grace period, as well as the option of extending or not the maturity date of the loan.

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

September 10, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	
0	25.000	996	21,93%	12.803.183,71	3,35%
25.000	50.000	592	13,03%	22.238.138,67	5,81%
50.000	75.000	754	16,60%	47.452.940,18	12,40%
75.000	100.000	684	15,06%	59.477.127,44	15,55%
100.000	125.000	463	10,19%	52.056.214,90	13,61%
125.000	150.000	367	8,08%	50.302.421,18	13,15%
150.000	175.000	258	5,68%	41.721.712,07	10,90%
175.000	200.000	170	3,74%	31.578.875,25	8,25%
200.000	225.000	94	2,07%	19.792.112,39	5,17%
225.000	250.000	52	1,14%	12.282.932,75	3,21%
250.000	275.000	37	0,81%	9.718.288,34	2,54%
275.000	300.000	36	0,79%	10.302.219,94	2,69%
300.000	325.000	24	0,53%	7.482.522,05	1,96%
325.000	350.000	5	0,11%	1.684.951,33	0,44%
350.000	375.000	6	0,13%	2.144.350,38	0,56%
375.000	400.000	4	0,09%	1.558.652,91	0,41%
Total	4.542	100,00%	382.596.643,49	100,00%	

Maximum	Minimum	Simple Average
393.112,42	0,02	84.235,28

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	457	10,06%	53.145.831,40	13,89%	0,34	0,56
0,50	1,00	1.099	24,20%	77.384.197,47	20,23%	0,75	0,95
1,00	1,50	786	17,31%	51.212.610,28	13,39%	1,25	1,39
1,50	2,00	729	16,05%	71.803.553,15	18,77%	1,80	1,03
2,00	2,50	865	19,04%	75.088.634,43	19,63%	2,22	1,04
2,50	3,00	281	6,19%	27.534.518,72	7,20%	2,74	1,83
3,00	3,50	99	2,18%	8.778.484,89	2,29%	3,26	1,68
3,50	4,00	80	1,76%	6.816.996,30	1,78%	3,67	1,96
4,00	4,50	107	2,36%	7.692.979,37	2,01%	4,25	2,48
4,50	5,00	13	0,29%	948.632,46	0,25%	4,76	2,38
5,00	5,50	9	0,20%	724.185,90	0,19%	5,26	2,62
5,50	6,00	15	0,33%	1.295.680,49	0,34%	5,82	3,64
6,00	6,50	2	0,04%	170.338,63	0,04%	6,22	3,73
Total	4.542	100,00%	382.596.643,49	100,00%	1,61	1,14	

(*) There is no minimum nominal interest rate applicable for any loan.

Maximum	Minimum	Simple Average
6,40	0,03	1,61

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Before December 31, 2005	912	20,08%	13.971.412,71	3,65%	14/02/1999	258,87	
12/31/2005	06/30/2006	10	0,22%	786.499,52	0,21%	16/05/2006	171,80
06/30/2006	12/31/2006	20	0,44%	2.384.997,22	0,62%	28/11/2006	165,40
12/31/2006	06/30/2007	45	0,99%	5.483.391,42	1,43%	17/03/2007	161,77
06/30/2007	12/31/2007	256	5,64%	27.043.523,13	7,07%	18/11/2007	153,73
12/31/2007	06/30/2008	541	11,91%	60.274.420,93	15,75%	02/04/2008	149,27
06/30/2008	12/31/2008	285	6,27%	29.928.447,92	7,82%	29/09/2008	143,37
12/31/2008	06/30/2009	293	6,45%	31.466.600,28	8,22%	02/04/2009	137,27
06/30/2009	12/31/2009	252	5,55%	28.128.069,78	7,35%	06/10/2009	131,13
12/31/2009	06/30/2010	273	6,01%	31.268.286,33	8,17%	16/04/2010	124,80
06/30/2010	12/31/2010	216	4,76%	24.136.616,87	6,31%	14/10/2010	118,87
12/31/2010	06/30/2011	285	6,27%	31.582.078,55	8,25%	29/04/2011	112,37
06/30/2011	12/31/2011	268	5,90%	27.889.397,67	7,29%	18/09/2011	107,73
12/31/2011	06/30/2012	69	1,52%	5.627.293,91	1,47%	06/04/2012	101,13
06/30/2012	12/31/2012	72	1,59%	6.001.826,79	1,57%	09/10/2012	95,03
12/31/2012	06/30/2013	45	0,99%	3.650.559,67	0,95%	23/04/2013	88,57
06/30/2013	12/31/2013	61	1,34%	5.004.559,65	1,31%	04/10/2013	83,20
12/31/2013	06/30/2014	313	6,89%	23.165.329,81	6,05%	10/04/2014	77,00
06/30/2014	12/31/2014	326	7,18%	24.803.331,33	6,48%	03/10/2014	71,23
Total	4.542	100,00%	382.596.643,49	100,00%	19/12/2009	128,70	

Maximum	Minimum	Simple Average
12/31/2014	12/23/1994	03/26/2008

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Before December 31, 2036	1.950	42,93%	72.424.368,14	18,93%	23/04/2031	127,43
12/31/2036 12/31/2037	89	1,96%	8.464.662,66	2,21%	17/07/2037	202,23
12/31/2037 12/31/2038	149	3,28%	13.390.477,69	3,50%	15/05/2038	212,17
12/31/2038 12/31/2039	147	3,24%	12.686.473,79	3,32%	23/06/2039	225,43
12/31/2039 12/31/2040	110	2,42%	10.998.696,07	2,87%	04/06/2040	236,80
12/31/2040 12/31/2041	91	2,00%	10.062.859,28	2,63%	21/06/2041	249,37
12/31/2041 12/31/2042	135	2,97%	15.066.394,44	3,94%	14/06/2042	261,13
12/31/2042 12/31/2043	144	3,17%	16.614.976,54	4,34%	29/05/2043	272,63
12/31/2043 12/31/2044	334	7,35%	29.866.308,88	7,81%	09/06/2044	284,97
12/31/2044 12/31/2045	107	2,36%	10.373.966,97	2,71%	20/05/2045	296,33
12/31/2045 12/31/2046	60	1,32%	7.289.660,69	1,91%	15/06/2046	309,17
12/31/2046 12/31/2047	117	2,58%	17.061.878,31	4,46%	12/08/2047	323,07
12/31/2047 12/31/2048	408	8,98%	56.686.757,43	14,82%	19/05/2048	332,30
12/31/2048 12/31/2049	249	5,48%	36.959.450,89	9,66%	11/06/2049	345,03
12/31/2049 12/31/2050	179	3,94%	27.527.847,12	7,20%	04/06/2050	356,80
12/31/2050 12/31/2051	252	5,55%	33.778.103,13	8,83%	30/06/2051	369,67
12/31/2051 12/31/2052	21	0,46%	3.343.761,46	0,87%	19/03/2052	378,30
Total	4.542	100,00%	382.596.643,49	100,00%	03/07/2043	273,77

Maximum	Minimum	Simple Average
11/1/2052	09/5/2020	05/6/2038

Interest Rate Reset Period				
Interest Rate Reset Period	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
annually	1.047	23,05%	33.330.368,63	8,71%
Floating	1.045	23,01%	33.203.443,31	8,68%
Mixed	2	0,04%	126.925,32	0,03%
semiannually	3.492	76,88%	349.224.790,03	91,28%
Floating	3.420	75,30%	343.207.264,58	89,70%
Mixed	72	1,59%	6.017.525,45	1,57%
quarterly	2	0,04%	14.849,00	0,00%
Floating	2	0,04%	14.849,00	0,00%
fixed	1	0,02%	26.635,83	0,01%
Total	4.542	100,00%	382.596.643,49	100,00%

Interest Type (*)						
Interest Type (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
Fixed	1	0,02%	26.635,83	0,01%	2,00	0,00
Fixed	1	0,02%	26.635,83	0,01%	2,00	0,00
Mixed	74	1,63%	6.144.450,77	1,61%	4,47	2,44
EUR 12 M	64	1,41%	5.218.452,81	1,36%	4,33	2,52
IRPH	10	0,22%	925.997,96	0,24%	5,26	1,99
Floating	4.467	98,35%	376.425.556,89	98,39%	1,56	1,11
EUR 12 M	2.332	51,34%	238.912.133,49	62,44%	1,15	1,35
IRPH	1.251	27,54%	124.778.139,74	32,61%	2,40	0,65
MIBOR 12 M	844	18,58%	12.224.178,92	3,20%	0,97	1,22
MIBOR 6 M	38	0,84%	496.255,74	0,13%	1,04	1,32
MIBOR 3 M	2	0,04%	14.849,00	0,00%	0,59	0,92
Total	4.542	100,00%	382.596.643,49	100,00%	1,61	1,14

(*) For Fixed loans refer to Additional Building Block to the Securities Note 2.2.2 c) 4.

Maximum	Minimum	Simple Average
4,25	-0,40	1,24

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Andalucía	1.101	24,24%	81.254.974,99	21,24%
Aragón	91	2,00%	8.353.157,44	2,18%
Asturias	82	1,81%	4.248.009,34	1,11%
Canarias	178	3,92%	13.082.579,32	3,42%
Cantabria	40	0,88%	3.272.257,31	0,86%
Castilla la Mancha	93	2,05%	9.466.525,85	2,47%
Castilla y León	104	2,29%	7.471.677,91	1,95%
Cataluña	868	19,11%	87.893.758,99	22,97%
Comunidad Valenciana	388	8,54%	29.510.630,96	7,71%
Extremadura	67	1,48%	4.376.206,34	1,14%
Galicia	139	3,06%	7.223.620,51	1,89%
Islas Baleares	95	2,09%	9.890.798,12	2,59%
La Rioja	8	0,18%	767.103,60	0,20%
Madrid	1.163	25,61%	103.529.344,60	27,06%
Murcia	34	0,75%	2.162.097,62	0,57%
Navarra	11	0,24%	1.134.156,32	0,30%
País Vasco	80	1,76%	8.959.744,27	2,34%
Total	4.542	100,00%	382.596.643,49	100,00%

Debtor's concentration					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	CC.AA.
Debtor nº 3	1	0,02%	393.112,42	0,10%	Cataluña
Debtor nº 4	1	0,02%	392.246,44	0,10%	Andalucía
Debtor nº 5	1	0,02%	387.177,10	0,10%	Aragón
Debtor nº 6	1	0,02%	386.116,95	0,10%	Madrid
Debtor nº 7	1	0,02%	362.855,49	0,09%	Andalucía
Debtor nº 8	1	0,02%	359.801,02	0,09%	Madrid
Debtor nº 9	1	0,02%	359.537,10	0,09%	Islas Baleares
Debtor nº 10	1	0,02%	357.793,87	0,09%	Madrid
Debtor nº 11	1	0,02%	352.561,57	0,09%	Madrid
Debtor nº 12	1	0,02%	351.801,33	0,09%	Cataluña
Rest of Debtors	4.532	99,78%	378.893.640,20	99,03%	
Total	4.542	100,00%	382.596.643,49	100,00%	

Current Loan to Value (LTV) (*)						
Current Loan to Value (LTV) (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted LTV	
0,00% 10,00%	286	6,30%	2.755.566,68	0,72%	7,29%	
10,00% 20,00%	534	11,76%	12.910.268,42	3,37%	15,65%	
20,00% 30,00%	790	17,39%	34.848.497,12	9,11%	26,07%	
30,00% 40,00%	789	17,37%	73.864.657,57	19,31%	35,34%	
40,00% 50,00%	839	18,47%	95.443.973,42	24,95%	45,08%	
50,00% 60,00%	795	17,50%	99.679.464,40	26,05%	54,93%	
60,00% 70,00%	462	10,17%	57.230.771,62	14,96%	64,01%	
70,00% 80,00%	46	1,01%	5.783.007,88	1,51%	72,62%	
80,00% 90,00%	1	0,02%	80.436,38	0,02%	82,24%	
Total	4.542	100,00%	382.596.643,49	100,00%	46,03%	

(*) Original Property Value

Maximum	Minimum	Simple Average
82,24	0,00	37,91

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
First Residence	4.542	100,00%	382.596.643,49	100,00%
Total	4.542	100,00%	382.596.643,49	100,00%

Number of guaranties				
Number of guaranties	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
1	3.132	68,93%	207.258.799,84	54,17%
more than 1	1.410	31,07%	175.337.843,65	45,83%
Total	4.542	100,00%	382.596.643,49	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Spanish	4.462	98,24%	376.455.097,91	98,39%
Other	80	1,76%	6.141.545,58	1,61%
Total	4.542	100,00%	382.596.643,49	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Free Dwellings	3.752	82,61%	324.812.838,96	84,90%
Official Protection Housing	790	17,39%	57.783.804,53	15,10%
Total	4.542	100,00%	382.596.643,49	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Developer	51	1,12%	7.448.350,16	1,95%
Direct Channel	293	6,45%	33.682.331,15	8,80%
Financial Entities	175	3,85%	14.415.816,98	3,77%
Insurance	42	0,92%	2.939.913,64	0,77%
Other	272	5,99%	8.512.905,85	2,23%
Small Broker	194	4,27%	20.122.397,56	5,26%
Small Real Estate Agency	1.796	39,54%	140.312.983,95	36,67%
Large Real Estate Agency	554	12,20%	54.896.799,85	14,35%
Word of mouth	308	6,78%	30.330.124,83	7,93%
Large Broker	857	18,87%	69.935.019,52	18,28%
Total	4.542	100,00%	382.596.643,49	100,00%

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,41%

Series A Bonds			
Payment Date	Principal Repayment	Gross Interest	Total Flow
TOTALS:	231.115.864,80	833.043,62	231.948.908,42
17-sep.-20			
17-dic.-20	7.711.278,74	425.888,76	8.137.167,50
17-mar.-21	223.404.586,06	407.154,86	223.811.740,92