



## **FONDO DE TITULIZACIÓN RMBS 5**

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

**JUAN IGNACIO LUCA DE TENA 11-13**

**28027 MADRID**

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NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS SANTANDER 5

INFORMATION AT:

QUARTER/SEMESTER

17 04 2020 - 17 07 2020

YEAR:

2020

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

**I. DATA OF THE FUND**

Constitution Date	December 15th, 2015	Paying Agency	BANCO SANTANDER	
Disbursement Date	December 18th, 2015	Negotiation Market	AIAF	
Final Date of Redemption	October 17th, 2065	Rating Agencies	DBRS / Scope / Moody's	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Banco Santander	Series A	A (low)/A+(sf)/A2 (sf)	AA/AA/Aa1 (sf)
		Series B	CCC/CC(sf)/Caa1 (sf)	B (low)/CC(sf)/Caa1 (sf)
		Series C	C/C(sf)/Ca (sf)	C/C(sf)/Ca (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 ES0305108005	10.136	Nominal per Bond	100.000,00 €	60.030,31 €	60,03%
		Total Nominal	1.013.600.000,00 €	608.467.222,16 €	
Series B ES0305108013	2.614	Nominal per Bond	100.000,00 €	100.000,00 €	100,00%
		Total Nominal	261.400.000,00 €	261.400.000,00 €	
Series C ES0305108021	637	Nominal per Bond	100.000,00 €	100.000,00 €	100,00%
		Total Nominal	63.700.000,00 €	63.700.000,00 €	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period July 17th, 2020			Next Payment Date October 19th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A	1.605,91 €	54,53 €	0,157%	24,61 €	19,93 €
Series B	0,00 €	96,06 €	0,187%	48,83 €	39,55 €
Series C	0,00 €	0,00 €	0,207%	54,05 €	43,78 €
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



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### III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	8.856	7.646
Principal Outstanding	1.275.000.037,12 €	869.867.175,39 €
Principal Outstanding per Loan	143.970,19 €	113.767,61 €
Interest Rate	1,40%	0,84%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,71%
Average 12 Monthly Single Rate	3,78%
Prepayment Rate from Constitution	4,15%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	31.107,90 €	167.593,70 €	309.842,19 €
Debt to be amortised			869.456.148,38 €
Total Debt	31.107,90 €	167.593,70 €	869.765.990,57 €

## F.T. RMBS SANTANDER 5

### QUARTERLY BONDS PAYOUT REPORT

July 17,2020

BONDS. PRINCIPAL	
Previous Balance	949.844.725,92 €
Principal Amortised	16.277.503,76 €
Outstanding Balance	933.567.222,16 €
% of Initial Balance	69,74%
Principal Accrued and unpaid	0,00 €

DATA	
Pool Cut-off Date	July 10,2020
Payment Date	July 17,2020
Previous Payment Date	April 17,2020
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,443%
Next Payment Date	October 19,2020

INTEREST PAID	
CLASS A	552.716,08 €
CLASS B	251.100,84 €
CLASS C	- €
Interest accrued and unpaid	614.068,00 €

RESIDUAL LIFE (YEARS)		
	INITIAL	July 17,2020
Class A	6,12	5,02
Class B	17,95	14,69
Class C	19,34	16,01

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

## F.T. RMBS SANTANDER 5

### QUARTERLY COLLATERAL REPORT

July 17,2020

PRINCIPAL	
Previous Balance	886.144.709,88 €
Principal Amortised	16.277.534,49 €
Outstanding Balance	869.867.175,39 €
Number of Credit Rights	7.646
LTV	80,67%

INTEREST	
Interest received during relevant period	1.809.402,82 €
Interest accrued during relevant period	1.798.802,54 €

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	25.083,74 €	37.617,82 €	30.515,16 €	67.585,90 €	250.224,39 €
Interest accrued on Credit Rights's in Arrears	6.024,16 €	6.120,02 €	7.485,15 €	18.269,65 €	59.617,80 €
Outstanding Balance	11.006.584,30 €	6.146.103,29 €	3.512.184,38 €	6.227.982,45 €	7.047.685,90 €
Number of Credit Rights	97	41	34	53	62
% of Outstanding Balance	1,27%	0,71%	0,40%	0,72%	0,81%

WRITE OFF	
WRITE OFF as of previous balance	15.116.556,75 €
Difference in Actual Period	424.676,94 €
WRITE OFF up to date	15.541.233,69 €

## F.T. RMBS SANTANDER 5

### QUARTERLY COLLATERAL REPORT

July 17,2020

<b>CONTENTIOUS</b>	
Last balance	545.799,72 €
Difference in Actual Period	(206.534,66) €
Current balance	339.265,06 €
Number of Credit Rights	4

<b>TRANSITORY PROPERTIES</b>	
Last balance	4.853.189,47 €
Difference in Actual Period	41.510,67 €
Current balance	4.894.700,14 €
Number of Credit Rights	64

<b>NET LOSSES</b>	
Last balance	5.380.940,74 €
Difference in Actual Period	204.162,31 €
Current balance	5.585.103,05 €

## F.T. RMBS SANTANDER 5

### QUARTERLY REPORT - ALLOCATION OF CASH

July 17,2020

TOTAL CASH RECEIVED END OF PERIOD	74.999.569,77 €
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	15.278.876,60 €
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	1.809.402,82 €
Interest received under GIC	0,00 €
<b>CONTENTIOUS</b>	19.137,22 €
<b>INCOMES/EXPENSES OF TRANSITORY PROPERTIES</b>	125.019,33 €
<b>WITHHOLDING OF RESERVE FUND</b>	57.767.645,20 €
<b>OTHERS</b>	(511,40) €

TREASURY ACCOUNT STATEMENT	57.870.696,96 €
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	57.767.645,20 €
Difference	(103.050,41) €
Outstanding Balance	57.870.695,61 €
<b>WITHHOLDING TAXES AND OTHER EXPENSES</b>	0,00 €
<b>OTHERS</b>	1,35 €

TOTAL CASH PAID END OF PERIOD	74.999.569,77 €
Fee management	47.362,12 €
Ordinary Expenses	191,36 €
Interest paid to Class A Bondholders	552.716,08 €
Interest paid to Class B Bondholders	251.100,84 €
Principal withholding Series A	16.277.503,76 €
Principal withholding Series B	0,00 €
Interest deferred Class B Bondholders	0,00 €
Withholding reserve fund	57.870.695,61 €
Interest paid to Class C Bondholders	0,00 €
Principal withholding Class C	0,00 €
Interest paid to Subordinated Loan	0,00 €
Repayment of Subordinated Loan	0,00 €
Fixed fee in favour of Banco Santander	0,00 €
Extraordinary interest paid to Class C	0,00 €
Residual	(0,00) €

## F.T. RMBS SANTANDER 5

### CREDIT ENHANCEMENT AND SUBORDINATED LOAN

July 17,2020

<b>CREDIT ENHANCEMENT</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>July 17,2020</b>
SUBORDINATED ISSUE	20,50%	30,05%
PRINCIPAL RESERVE FUND	63.700.000 € (5%)	57.870.695,61 € (6,65%)

<b>SUBORDINATED LOANS</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>July 17,2020</b>
SUBORDINATED LOAN PRINCIPAL		
Total Outstanding Subordinated Loan	830.000,00 €	307.837,94 €
Interest Rate	0,548%	0,207%



## F.T. RMBS SANTANDER 5

### TRIGGERS OF THE MODEL

July 17,2020

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	<b>63.700.000,00 €</b>
R.F. SHALL BE THE LESSER OF:	
1.a) INITIAL RESERVE AMOUNT	63.700.000,00 €
1.b) THE GREATER OF:	
1.b.1) 10,00% OUTSTANDING SERIES A and B in Pool Cut-off Date	88.614.472,59 €
1.b.2) 2,50% INITIAL OUTSTANDING SERIES A and B	31.875.000,00 €
<b>2. NEITHER 2.a), 2.b) NOR 2.c) SHALL OCCUR</b>	
2.a) R.F. IN PREVIOUS PAYMENT DATE NOT WITHHELD TOTALLY	YES
2.b) LOANS IN ARREARS >1,00% CR's (WITHOUT WRITE-OFF)	YES
2.d) PAYMENT DATE < 15.12.2018	NO

**RESERVE FUND'S LEVEL IS AT LOWER REQUIRED LEVEL**

#### DEFERRAL INTEREST TRIGGERS

<b>1. SERIES B WILL DEFER INTEREST PAYMENT IF 1.a) IS GREATER THAN 1.b)</b>	
1.a) Cumulative Write-off loans in Pool Cut-off date	23.811.460,70 €
1.b) 10% of Initial Outstanding of Credit Rights	127.500.003,71 €

**No deferral on interest of Series B**

#### FAILED CUMULATIVE LOANS

Last balance	23.113.728,60 €
Difference in Actual Period	697.732,10 €
Current balance	23.811.460,70 €

## F.T. RMBS SANTANDER 5

### DEFINITIONS

July 17,2020

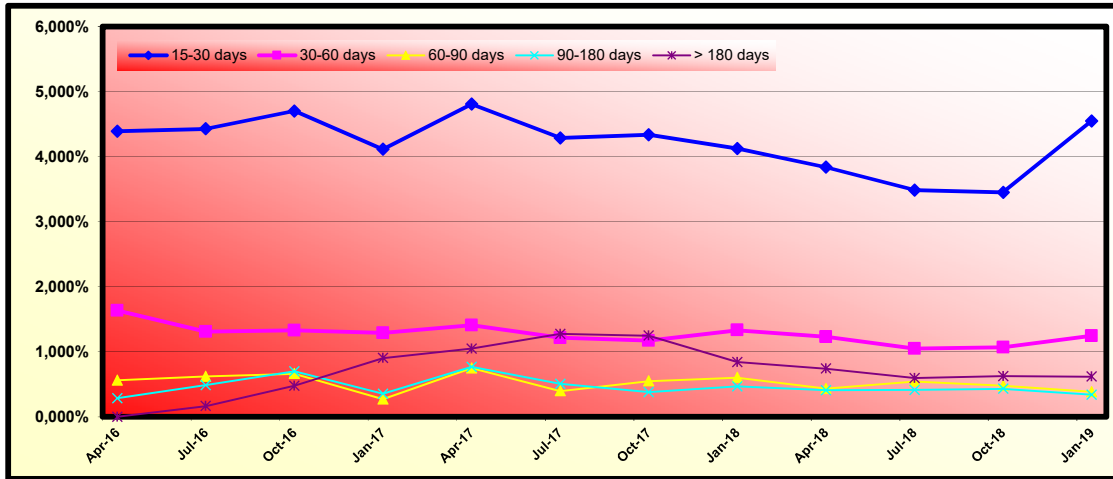
<b><u>POOL CUT-OFF DATE</u></b>	Means the date in which the Gestora will carry out the necessary calculations, on behalf of the Fund, for the distribution of the available funds at this date, according with the Order of Priority of Payments. All the information regarding the Assets (Outstanding Balance of the Credit Rights, arrears' tables, transitory properties, stratification tables, etc.) are referred to this mentioned date.
<b><u>WRITE OFF</u></b>	Those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months (according to Prospectus) of arrears in due payments.
<b><u>NET LOSSES</u></b>	Those loans which the Originator considers that will not recover (net of recoveries).
<b><u>FAILED LOANS</u></b>	Those loans which the Originator considers that will not recover or those loans that at a given date are unpaid for a period equal or greater than 12 or 18 months (according to Prospectus)
<b><u>TRANSITORY PROPERTIES</u></b>	Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.
<b><u>CONTENTIOUS / JUDICIAL</u></b>	Loans in which the Originator will take legal actions. This amount is included in the bucket > 180 days in arrears.

**FONDO DE TITULIZACIÓN DE ACTIVOS RMBS 5**

**HISTORICAL ARREARS REPORTS**

July 17th, 2020

Date	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20
15-30 days	3,932%	3,353%	3,768%	4,110%	4,226%	1,265%
30-60 days	1,280%	1,267%	1,310%	1,255%	1,454%	0,707%
60-90 days	0,363%	0,247%	0,246%	0,383%	0,450%	0,404%
90-180 days	0,334%	0,459%	0,473%	0,396%	0,665%	0,716%
> 180 days	0,544%	0,556%	0,512%	0,641%	0,602%	0,810%



## FONDO DE TITULIZACIÓN RMBS SANTANDER 5

Monthly Single Rate	2,71%
Average 12 Moth Single Rate	3,78%
Prepayment Rate from Constitution	4,15%

4,15%
0,35%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly	CPR	Monthly Single Monthly	CPR	Outstanding after payment
18-dic.-15	1.275.000.000,00		100,00%	100,00%				<b>4,14%</b>	<b>1.275.000.000,00</b>
31-dic.-15	1.272.849.519,03	<b>1.269.646.468,29</b>	99,65%	99,75%	0,25%	2,98%	<b>0,25%</b>	<b>2,98%</b>	1.268.357.078,17
31-ene.-16	1.269.871.930,00	<b>1.261.269.179,49</b>	99,30%	99,32%	0,34%	4,00%	<b>0,43%</b>	<b>5,00%</b>	1.260.923.885,38
29-feb.-16	1.267.721.449,03	<b>1.254.358.533,00</b>	98,94%	98,95%	0,35%	4,15%	<b>0,38%</b>	<b>4,46%</b>	1.254.345.743,99
31-mar.-16	1.264.044.973,09	<b>1.247.020.266,66</b>	98,60%	98,65%	0,34%	3,99%	<b>0,30%</b>	<b>3,49%</b>	1.246.293.764,48
30-abr.-16	1.260.327.554,97	<b>1.239.224.253,41</b>	98,25%	98,33%	0,34%	3,97%	<b>0,33%</b>	<b>3,91%</b>	1.238.242.772,84
31-may.-16	1.256.592.987,07	<b>1.232.489.534,00</b>	97,90%	98,08%	0,32%	3,80%	<b>0,25%</b>	<b>2,93%</b>	1.230.216.297,33
30-jun.-16	1.252.832.904,60	<b>1.225.006.519,37</b>	97,56%	97,78%	0,32%	3,78%	<b>0,31%</b>	<b>3,64%</b>	1.222.206.164,17
31-jul.-16	1.249.057.801,28	<b>1.217.391.586,72</b>	97,21%	97,46%	0,32%	3,78%	<b>0,32%</b>	<b>3,79%</b>	1.214.222.646,86
31-ago.-16	1.245.209.219,52	<b>1.210.959.644,41</b>	96,87%	97,25%	0,31%	3,65%	<b>0,22%</b>	<b>2,62%</b>	1.206.209.082,18
30-sep.-16	1.241.395.741,49	<b>1.205.309.445,08</b>	96,53%	97,09%	0,29%	3,48%	<b>0,16%</b>	<b>1,91%</b>	1.198.270.843,01
31-oct.-16	1.237.561.421,23	<b>1.197.510.389,35</b>	96,19%	96,76%	0,30%	3,53%	<b>0,34%</b>	<b>4,00%</b>	1.190.353.566,02
30-nov.-16	1.233.719.659,96	<b>1.190.322.067,62</b>	95,85%	96,48%	0,30%	3,52%	<b>0,29%</b>	<b>3,43%</b>	1.182.470.117,42
31-dic.-16	1.229.856.160,95	<b>1.181.415.885,88</b>	95,51%	96,06%	0,31%	3,64%	<b>0,44%</b>	<b>5,11%</b>	1.174.606.727,71
31-ene.-17	1.225.963.900,04	<b>1.173.370.028,93</b>	95,17%	95,71%	0,31%	3,69%	<b>0,37%</b>	<b>4,30%</b>	1.166.756.741,89
28-feb.-17	1.222.048.668,08	<b>1.167.199.559,10</b>	94,83%	95,51%	0,31%	3,61%	<b>0,21%</b>	<b>2,46%</b>	1.158.925.751,60
31-mar.-17	1.218.119.199,89	<b>1.159.735.643,98</b>	94,50%	95,21%	0,31%	3,62%	<b>0,32%</b>	<b>3,76%</b>	1.151.122.051,85
30-abr.-17	1.214.166.964,39	<b>1.151.948.787,33</b>	94,17%	94,88%	0,31%	3,65%	<b>0,35%</b>	<b>4,10%</b>	1.143.337.561,61
31-may.-17	1.210.214.020,06	<b>1.143.311.616,40</b>	93,83%	94,47%	0,32%	3,72%	<b>0,43%</b>	<b>4,99%</b>	1.135.593.016,53
30-jun.-17	1.206.254.905,88	<b>1.136.997.499,61</b>	93,50%	94,26%	0,31%	3,67%	<b>0,23%</b>	<b>2,68%</b>	1.127.883.127,75
31-jul.-17	1.202.286.527,57	<b>1.128.070.599,85</b>	93,17%	93,83%	0,32%	3,75%	<b>0,46%</b>	<b>5,36%</b>	1.120.204.884,45
31-ago.-17	1.198.263.313,26	<b>1.121.369.627,49</b>	92,84%	93,58%	0,32%	3,72%	<b>0,26%</b>	<b>3,08%</b>	1.112.515.878,99
30-sep.-17	1.194.286.355,73	<b>1.115.398.829,22</b>	92,52%	93,39%	0,31%	3,66%	<b>0,20%</b>	<b>2,39%</b>	1.104.909.990,01
31-oct.-17	1.190.294.506,38	<b>1.105.623.792,80</b>	92,19%	92,89%	0,32%	3,78%	<b>0,54%</b>	<b>6,34%</b>	1.097.330.202,77
30-nov.-17	1.186.300.617,71	<b>1.097.312.310,66</b>	91,86%	92,50%	0,32%	3,82%	<b>0,42%</b>	<b>4,90%</b>	1.089.788.283,08
31-dic.-17	1.182.303.955,77	<b>1.085.986.275,46</b>	91,54%	91,85%	0,34%	4,00%	<b>0,70%</b>	<b>8,06%</b>	1.082.283.392,84
31-ene.-18	1.178.301.042,58	<b>1.075.514.174,55</b>	91,22%	91,28%	0,35%	4,13%	<b>0,63%</b>	<b>7,28%</b>	1.074.812.201,04
28-feb.-18	1.174.293.890,59	<b>1.069.590.684,78</b>	90,90%	91,08%	0,35%	4,07%	<b>0,21%</b>	<b>2,51%</b>	1.067.376.412,65
31-mar.-18	1.170.286.957,90	<b>1.062.671.451,81</b>	90,57%	90,80%	0,34%	4,05%	<b>0,31%</b>	<b>3,62%</b>	1.059.979.922,31
30-abr.-18	1.166.261.698,10	<b>1.055.758.610,25</b>	90,25%	90,53%	0,34%	4,04%	<b>0,31%</b>	<b>3,63%</b>	1.052.605.805,56
31-may.-18	1.162.240.659,77	<b>1.046.982.211,27</b>	89,94%	90,08%	0,35%	4,09%	<b>0,49%</b>	<b>5,70%</b>	1.045.274.334,30
30-jun.-18	1.158.216.353,14	<b>1.039.337.993,61</b>	89,62%	89,74%	0,35%	4,11%	<b>0,39%</b>	<b>4,53%</b>	1.037.978.573,72
31-jul.-18	1.154.186.005,17	<b>1.031.543.344,87</b>	89,30%	89,37%	0,35%	4,13%	<b>0,40%</b>	<b>4,73%</b>	1.030.715.897,03
31-ago.-18	1.150.100.111,28	<b>1.024.604.935,85</b>	88,99%	89,09%	0,35%	4,11%	<b>0,32%</b>	<b>3,77%</b>	1.023.442.127,84
30-sep.-18	1.146.061.929,98	<b>1.017.482.308,23</b>	88,67%	88,78%	0,35%	4,11%	<b>0,35%</b>	<b>4,07%</b>	1.016.249.171,98
31-oct.-18	1.142.008.960,73	<b>1.010.493.403,54</b>	88,36%	88,48%	0,35%	4,11%	<b>0,33%</b>	<b>3,94%</b>	1.009.081.174,69
30-nov.-18	1.137.960.311,47	<b>1.001.880.801,71</b>	88,05%	88,04%	0,35%	4,16%	<b>0,50%</b>	<b>5,83%</b>	1.001.954.919,70
31-dic.-18	1.133.908.373,74	<b>993.322.773,09</b>	87,74%	87,60%	0,36%	4,20%	<b>0,50%</b>	<b>5,84%</b>	994.863.512,78
31-ene.-19	1.129.849.821,04	<b>986.557.586,67</b>	87,43%	87,32%	0,36%	4,19%	<b>0,32%</b>	<b>3,82%</b>	987.803.898,59
28-feb.-19	1.125.785.381,67	<b>978.992.576,59</b>	87,12%	86,96%	0,36%	4,21%	<b>0,41%</b>	<b>4,79%</b>	980.776.595,95
31-mar.-19	1.121.719.936,38	<b>968.674.067,54</b>	86,81%	86,36%	0,37%	4,31%	<b>0,70%</b>	<b>8,03%</b>	973.785.719,89
30-abr.-19	1.117.632.887,44	<b>961.987.071,71</b>	86,51%	86,07%	0,37%	4,29%	<b>0,33%</b>	<b>3,86%</b>	966.813.285,74
31-may.-19	1.113.549.630,92	<b>955.274.808,64</b>	86,20%	85,79%	0,36%	4,29%	<b>0,33%</b>	<b>3,93%</b>	959.881.207,82
30-jun.-19	1.109.461.171,54	<b>949.321.181,55</b>	85,90%	85,57%	0,36%	4,26%	<b>0,26%</b>	<b>3,04%</b>	952.981.549,98
31-jul.-19	1.105.365.799,52	<b>942.203.703,85</b>	85,59%	85,24%	0,36%	4,26%	<b>0,38%</b>	<b>4,49%</b>	946.112.722,07
31-ago.-19	1.101.210.854,85	<b>935.744.250,76</b>	85,29%	84,97%	0,36%	4,25%	<b>0,31%</b>	<b>3,67%</b>	939.229.699,24
30-sep.-19	1.097.101.175,78	<b>929.322.035,78</b>	84,99%	84,71%	0,36%	4,24%	<b>0,31%</b>	<b>3,71%</b>	932.421.948,18
31-oct.-19	1.092.973.811,08	<b>922.622.706,13</b>	84,69%	84,41%	0,36%	4,23%	<b>0,35%</b>	<b>4,07%</b>	925.635.574,36
30-nov.-19	1.088.848.336,18	<b>916.885.791,82</b>	84,39%	84,21%	0,36%	4,21%	<b>0,25%</b>	<b>2,90%</b>	918.887.084,40
31-dic.-19	1.084.717.624,46	<b>907.770.572,21</b>	84,09%	83,69%	0,36%	4,27%	<b>0,62%</b>	<b>7,16%</b>	912.170.296,81
31-ene.-20	1.080.576.731,33	<b>902.236.980,12</b>	83,80%	83,50%	0,36%	4,24%	<b>0,23%</b>	<b>2,71%</b>	905.480.944,04
29-feb.-20	1.076.427.228,49	<b>895.168.378,50</b>	83,50%	83,16%	0,36%	4,25%	<b>0,40%</b>	<b>4,71%</b>	898.820.258,58
31-mar.-20	1.072.283.578,69	<b>888.526.172,61</b>	83,21%	82,86%	0,36%	4,25%	<b>0,36%</b>	<b>4,22%</b>	892.200.180,60
30-abr.-20	1.068.130.219,85	<b>882.993.749,74</b>	82,91%	82,67%	0,36%	4,22%	<b>0,24%</b>	<b>2,80%</b>	885.607.586,43
31-may.-20	1.063.982.144,94	<b>877.961.427,00</b>	82,62%	82,52%	0,36%	4,18%	<b>0,18%</b>	<b>2,17%</b>	879.054.780,01
30-jun.-20	1.059.830.671,82	<b>872.534.399,41</b>	82,33%	82,33%	0,35%	4,15%	<b>0,23%</b>	<b>2,71%</b>	872.534.399,41

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER  
(AMOUNTS IN EUR)  
CPR: 4,15%**

Payment Date	Series A Bonds			Series B Bonds			Series C Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>608.467.222,16</b>	<b>24.700.109,07</b>	<b>633.167.331,23</b>	<b>261.400.000,00</b>	<b>32.246.058,17</b>	<b>293.646.058,17</b>	<b>63.700.000,00</b>	<b>8.768.857,07</b>	<b>72.468.857,07</b>
17-jul.-20									
19-oct.-20	18.549.279,46	1.240.867,49	19.790.146,95	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
18-ene.-21	18.246.026,26	1.203.039,32	19.449.065,58	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
19-abr.-21	17.789.330,54	1.140.485,47	18.929.816,01	0,00	541.098,00	541.098,00	0,00	135.044,00	135.044,00
19-jul.-21	17.635.443,05	1.117.273,49	18.752.716,54	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
18-oct.-21	17.489.922,46	1.093.586,67	18.583.509,14	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-ene.-22	17.786.556,06	1.057.918,89	18.844.474,95	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
18-abr.-22	17.335.160,35	999.436,48	18.334.596,83	0,00	541.098,00	541.098,00	0,00	135.044,00	135.044,00
18-jul.-22	17.161.141,57	975.573,42	18.136.714,98	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-oct.-22	17.011.733,82	951.296,72	17.963.030,54	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-ene.-23	16.727.854,01	916.604,12	17.644.458,13	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-abr.-23	16.317.217,58	863.305,88	17.180.523,45	0,00	541.098,00	541.098,00	0,00	135.044,00	135.044,00
17-jul.-23	16.153.533,27	839.983,62	16.993.516,89	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-oct.-23	16.017.038,31	816.271,77	16.833.310,08	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-ene.-24	15.740.128,70	783.607,69	16.523.736,39	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-abr.-24	15.408.514,73	743.339,75	16.151.854,48	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-jul.-24	15.179.051,98	712.258,21	15.891.310,18	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-oct.-24	15.004.355,74	689.130,07	15.693.485,81	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-ene.-25	14.780.198,18	658.531,19	15.438.729,36	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-abr.-25	14.394.881,34	614.728,80	15.009.610,14	0,00	541.098,00	541.098,00	0,00	135.044,00	135.044,00
17-jul.-25	14.224.859,17	592.522,24	14.817.381,41	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-oct.-25	14.043.026,26	570.024,25	14.613.050,51	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
19-ene.-26	13.816.022,45	541.385,84	14.357.408,28	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-abr.-26	13.456.797,23	502.053,61	13.958.850,85	0,00	541.098,00	541.098,00	0,00	135.044,00	135.044,00
17-jul.-26	13.277.910,65	480.487,38	13.758.398,03	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
19-oct.-26	13.097.916,91	458.689,38	13.556.606,29	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
18-ene.-27	12.886.386,94	431.978,36	13.318.365,30	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
19-abr.-27	12.556.393,05	396.879,19	12.953.272,23	0,00	541.098,00	541.098,00	0,00	135.044,00	135.044,00
19-jul.-27	12.379.510,97	375.960,62	12.755.471,59	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
18-oct.-27	12.200.476,85	354.846,10	12.555.322,95	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-ene.-28	11.995.470,80	329.965,26	12.325.436,07	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-abr.-28	11.728.615,34	302.181,82	12.030.797,16	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-jul.-28	11.523.435,70	278.523,25	11.801.958,95	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-oct.-28	11.345.477,61	258.083,82	11.603.561,43	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-ene.-29	11.128.304,86	234.946,61	11.363.251,47	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-abr.-29	10.828.495,10	207.638,10	11.036.133,21	0,00	541.098,00	541.098,00	0,00	135.044,00	135.044,00
17-jul.-29	10.667.222,86	188.102,31	10.855.325,17	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-oct.-29	10.475.819,75	168.415,35	10.644.235,10	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-ene.-30	10.255.823,53	147.051,66	10.402.875,20	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-abr.-30	9.976.698,33	123.394,52	10.100.092,85	0,00	541.098,00	541.098,00	0,00	135.044,00	135.044,00
17-jul.-30	9.825.480,62	104.640,90	9.930.121,53	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-oct.-30	9.637.773,91	85.753,37	9.723.527,28	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-ene.-31	9.443.690,55	66.098,74	9.509.789,29	0,00	553.122,40	553.122,40	0,00	138.044,98	138.044,98
17-abr.-31	9.191.978,34	45.821,65	9.237.799,99	0,00	541.098,00	541.098,00	0,00	135.044,00	135.044,00
17-jul.-31	9.050.864,98	27.789,03	9.078.654,01	0,00	547.110,20	547.110,20	0,00	136.544,49	136.544,49
17-oct.-31	4.725.401,99	9.636,67	4.735.038,66	4.155.629,31	553.122,40	4.708.751,71	0,00	138.044,98	138.044,98
19-ene.-32	0,00	0,00	0,00	8.698.147,11	544.329,09	9.242.476,20	0,00	138.044,98	138.044,98
19-abr.-32	0,00	0,00	0,00	8.457.201,62	520.207,25	8.977.408,87	0,00	136.544,49	136.544,49
19-jul.-32	0,00	0,00	0,00	8.275.107,18	502.506,32	8.777.613,50	0,00	136.544,49	136.544,49
18-oct.-32	0,00	0,00	0,00	8.103.420,27	490.518,24	8.593.938,51	0,00	138.044,98	138.044,98
17-ene.-33	0,00	0,00	0,00	7.932.422,51	473.371,41	8.405.793,92	0,00	138.044,98	138.044,98
18-abr.-33	0,00	0,00	0,00	7.701.513,56	446.660,61	8.148.174,17	0,00	135.044,00	135.044,00
18-jul.-33	0,00	0,00	0,00	7.559.488,36	435.504,24	7.994.992,59	0,00	136.544,49	136.544,49
17-oct.-33	0,00	0,00	0,00	7.375.794,66	424.294,12	7.800.088,78	0,00	138.044,98	138.044,98
17-ene.-34	0,00	0,00	0,00	7.181.992,72	408.686,94	7.590.679,66	0,00	138.044,98	138.044,98
17-abr.-34	0,00	0,00	0,00	6.898.779,08	384.935,72	7.283.714,79	0,00	135.044,00	135.044,00
17-jul.-34	0,00	0,00	0,00	6.718.856,10	374.773,63	7.093.629,74	0,00	136.544,49	136.544,49
17-oct.-34	0,00	0,00	0,00	6.542.518,02	364.674,93	6.907.192,94	0,00	138.044,98	138.044,98
17-ene.-35	0,00	0,00	0,00	6.379.182,29	350.830,96	6.730.013,25	0,00	138.044,98	138.044,98
17-abr.-35	0,00	0,00	0,00	6.162.463,31	329.999,29	6.492.462,60	0,00	135.044,00	135.044,00
17-jul.-35	0,00	0,00	0,00	5.962.505,69	320.767,91	6.283.273,60	0,00	136.544,49	136.544,49
17-oct.-35	0,00	0,00	0,00	5.705.318,74	311.676,17	6.016.994,91	0,00	138.044,98	138.044,98
17-ene.-36	0,00	0,00	0,00	5.504.961,27	299.603,72	5.804.564,99	0,00	138.044,98	138.044,98
17-abr.-36	0,00	0,00	0,00	5.285.580,41	284.825,27	5.570.405,69	0,00	136.544,49	136.544,49
17-jul.-36	0,00	0,00	0,00	130.799.117,81	273.762,55	131.072.880,36	63.700.000,00	136.544,49	63.836.544,49