



## **F.T. RMBS PRADO V**

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

**c/ JUAN IGNACIO LUCA DE TENA 13**

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# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

March 8, 2022

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	961	31,31%	13.981.030,62	4,74%
25.000	50.000	413	13,46%	14.140.208,70	4,80%
50.000	75.000	266	8,67%	16.531.743,13	5,61%
75.000	100.000	252	8,21%	21.810.680,86	7,40%
100.000	125.000	235	7,66%	26.238.700,51	8,90%
125.000	150.000	181	5,90%	24.769.693,13	8,40%
150.000	175.000	164	5,34%	26.640.788,09	9,04%
175.000	200.000	148	4,82%	27.751.602,63	9,41%
200.000	225.000	117	3,81%	24.735.390,75	8,39%
225.000	250.000	82	2,67%	19.441.781,10	6,60%
250.000	275.000	76	2,48%	19.843.252,45	6,73%
275.000	300.000	52	1,69%	14.937.499,61	5,07%
300.000	325.000	36	1,17%	11.228.921,00	3,81%
325.000	350.000	26	0,85%	8.751.259,76	2,97%
350.000	375.000	21	0,68%	7.543.082,58	2,56%
375.000	400.000	13	0,42%	5.028.782,97	1,71%
400.000	425.000	13	0,42%	5.300.835,82	1,80%
425.000	450.000	6	0,20%	2.616.066,92	0,89%
450.000	475.000	3	0,10%	1.372.839,55	0,47%
500.000	525.000	2	0,07%	1.020.996,49	0,35%
525.000	550.000	1	0,03%	525.745,65	0,18%
550.000	575.000	1	0,03%	567.044,21	0,19%
<b>Total</b>		<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
567.044,21	0,20	96.050,16

Nominal Interest (*)									
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread			
0,00	0,50	417	13,59%	63.660.885,51	21,60%	0,26	0,73		
0,50	1,00	1.080	35,19%	66.273.026,87	22,48%	0,71	1,18		
1,00	1,50	435	14,17%	39.173.239,15	13,29%	1,20	1,17		
1,50	2,00	445	14,50%	57.880.906,21	19,64%	1,76	0,38		
2,00	2,50	169	5,51%	17.206.210,28	5,84%	2,20	1,09		
2,50	3,00	493	16,06%	47.922.492,00	16,26%	2,79	0,31		
3,00	3,50	27	0,88%	2.361.117,95	0,80%	3,21	0,86		
3,50	4,00	3	0,10%	300.068,56	0,10%	3,80	2,23		
<b>Total</b>		<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>	<b>1,33</b>	<b>0,77</b>		

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

Maximum	Minimum	Simple Average
3,95	0,00	1,32

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	1.202	39,17%	24.356.445,56	8,26%	16/09/2000	257,73
2007	176	5,73%	27.433.772,54	9,31%	11/09/2007	173,90
2008	367	11,96%	64.935.398,46	22,03%	13/06/2008	164,83
2009	250	8,15%	46.406.715,46	15,74%	29/06/2009	152,30
2010	215	7,01%	40.589.466,82	13,77%	24/06/2010	140,47
2011	139	4,53%	23.348.334,81	7,92%	28/05/2011	129,33
2012	21	0,68%	1.929.953,61	0,65%	15/06/2012	116,77
2013	9	0,29%	697.301,96	0,24%	27/08/2013	102,37
2014	9	0,29%	576.969,95	0,20%	28/07/2014	91,33
2015	24	0,78%	1.677.319,34	0,57%	24/08/2015	78,47
2016	153	4,99%	13.396.922,31	4,54%	08/11/2016	64,00
2017	504	16,42%	49.429.345,71	16,77%	31/03/2017	59,27
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>	<b>14/05/2010</b>	<b>141,80</b>

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	17/07/2007
Month	57,07	324,37	178,24

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.679	54,71%	68.459.824,18	23,22%	02/06/2034	146,80
2041	53	1,73%	7.317.120,39	2,48%	14/06/2041	231,20
2042	121	3,94%	14.257.247,31	4,84%	03/05/2042	241,83
2043	57	1,86%	9.762.164,33	3,31%	01/05/2043	253,77
2044	63	2,05%	10.064.765,11	3,41%	06/05/2044	265,93
2045	56	1,82%	9.844.507,04	3,34%	25/06/2045	279,57
2046	86	2,80%	12.745.263,63	4,32%	28/05/2046	290,67
2047	446	14,53%	58.433.848,54	19,82%	15/05/2047	302,23
2048	211	6,88%	42.040.748,21	14,26%	01/06/2048	314,77
2049	123	4,01%	25.361.992,93	8,60%	28/05/2049	326,67
2050	110	3,58%	23.332.221,88	7,92%	04/06/2050	338,87
2051	60	1,96%	12.238.636,65	4,15%	03/05/2051	349,83
2052	4	0,13%	919.606,33	0,31%	19/02/2052	359,37
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>	<b>17/05/2044</b>	<b>266,30</b>

	Maximum	Minimum	Simple Average
Date	01/10/2052	01/06/2022	10/02/2038
Month	372,17	2,83	193,94

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>1.248</b>	<b>40,66%</b>	<b>34.416.788,89</b>	<b>11,68%</b>
Floating	1.247	40,63%	34.329.184,14	11,65%
Mixed	1	0,03%	87.604,75	0,03%
<b>semiannually</b>	<b>1.398</b>	<b>45,55%</b>	<b>221.561.702,74</b>	<b>75,16%</b>
Floating	1.288	41,97%	208.466.596,87	70,72%
Mixed	110	3,58%	13.095.105,87	4,44%
<b>fixed</b>	<b>423</b>	<b>13,78%</b>	<b>38.799.454,90</b>	<b>13,16%</b>
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>

(\*) Mixed Rated Loans have already switched from fixed rates to floating rates.

Interest Type (*)						
Interest Type (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
<b>Floating</b>	<b>2.535</b>	<b>82,60%</b>	<b>242.795.781,01</b>	<b>82,37%</b>	<b>1,03</b>	<b>0,86</b>
EUR 12 M	1.623	52,88%	159.372.382,79	54,07%	0,64	1,10
IRPH	627	20,43%	79.246.897,06	26,88%	1,83	0,36
MIBOR 12 M	285	9,29%	4.176.501,16	1,42%	0,72	1,21
<b>Mixed</b>	<b>111</b>	<b>3,62%</b>	<b>13.182.710,62</b>	<b>4,47%</b>	<b>2,50</b>	<b>1,43</b>
EUR 12 M	111	3,62%	13.182.710,62	4,47%	2,50	1,43
<b>Fixed</b>	<b>423</b>	<b>13,78%</b>	<b>38.799.454,90</b>	<b>13,16%</b>	<b>2,83</b>	<b>0,00</b>
Fixed	423	13,78%	38.799.454,90	13,16%	2,83	0,00
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>	<b>1,33</b>	<b>0,89</b>

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
<b>Floating</b>	<b>3,80</b>	<b>0,00</b>	<b>1,02</b>
<b>Mixed</b>	<b>3,75</b>	<b>2,05</b>	<b>2,53</b>
<b>Fixed</b>	<b>3,95</b>	<b>1,05</b>	<b>2,84</b>

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.734	56,50%	172.555.093,41	58,54%	0,78	1,13
IRPH	627	20,43%	79.246.897,06	26,88%	1,83	0,36
MIBOR 12 M	285	9,29%	4.176.501,16	1,42%	0,72	1,21
Fixed Rate	423	13,78%	38.799.454,90	13,16%	2,83	0,00
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>	<b>1,33</b>	<b>0,89</b>

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Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	839	27,34%	66.668.358,84	22,62%
ARAGON	48	1,56%	5.126.363,03	1,74%
ASTURIAS	76	2,48%	4.333.269,96	1,47%
CANARIAS	220	7,17%	16.389.739,76	5,56%
CANTABRIA	21	0,68%	1.794.111,95	0,61%
CASTILLA LA MANCHA	94	3,06%	9.518.076,78	3,23%
CASTILLA Y LEON	70	2,28%	4.582.216,71	1,55%
CATALU#A	525	17,11%	71.485.670,75	24,25%
COMUNIDAD VALENCIANA	230	7,49%	25.856.007,05	8,77%
EXTREMADURA	74	2,41%	4.341.180,46	1,47%
GALICIA	127	4,14%	4.242.704,75	1,44%
ISLAS BALEARES	52	1,69%	6.886.858,95	2,34%
LA RIOJA	6	0,20%	373.510,78	0,13%
MADRID	622	20,27%	65.720.963,24	22,30%
MURCIA	31	1,01%	3.671.315,19	1,25%
NAVARRA	5	0,16%	746.870,22	0,25%
PAIS VASCO	29	0,94%	3.040.728,11	1,03%
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	567.044,21	0,19%	Madrid
Debtor nº 2	1	0,03%	525.745,65	0,18%	Cataluña
Debtor nº 3	1	0,03%	518.385,62	0,18%	Cataluña
Debtor nº 4	1	0,03%	502.610,87	0,17%	Cataluña
Debtor nº 5	1	0,03%	461.659,41	0,16%	Cataluña
Debtor nº 6	1	0,03%	459.202,16	0,16%	Cataluña
Debtor nº 7	1	0,03%	451.977,98	0,15%	Cataluña
Rest of Debtors	3.062	99,77%	291.291.320,63	98,82%	
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>	

(\*) Only first debtor in the loan considered; one debtor per loan for each operation.

Current Loan to Value (LTV)						
Current Loan to Value (LTV)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted LTV	
0,00% - 10,00%	154	5,02%	1.622.765,04	0,55%	7,33%	
10,00% - 20,00%	383	12,48%	6.767.805,51	2,30%	15,48%	
20,00% - 30,00%	676	22,03%	21.384.084,26	7,25%	26,07%	
30,00% - 40,00%	376	12,25%	30.445.617,45	10,33%	35,13%	
40,00% - 50,00%	334	10,88%	54.872.183,99	18,61%	45,19%	
50,00% - 60,00%	480	15,64%	83.928.840,86	28,47%	55,18%	
60,00% - 70,00%	389	12,68%	60.381.202,86	20,48%	64,15%	
70,00% - 80,00%	225	7,33%	29.284.399,11	9,93%	74,63%	
80,00% - 90,00%	52	1,69%	6.091.047,45	2,07%	83,89%	
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>	<b>52,33%</b>	

Maximum	Minimum	Simple Average
88,22%	0,00%	40,59%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	2.969	96,74%	288.327.533,73	97,81%
Second Residence	100	3,26%	6.450.412,80	2,19%
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>

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Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	18.602,87	0,01%
1	1.829	59,60%	104.621.489,44	35,49%
2	1.010	32,91%	141.423.007,70	47,98%
3	229	7,46%	48.714.846,52	16,53%
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.005	97,91%	287.481.181,28	97,52%
Other	64	2,09%	7.296.765,25	2,48%
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.647	86,25%	258.838.560,53	87,81%
Official Protection Housing	422	13,75%	35.939.386,00	12,19%
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	112	3,65%	20.116.869,57	6,82%
Broker	154	5,02%	24.523.215,52	8,32%
Developers	55	1,79%	9.385.686,41	3,18%
Financial Entities	17	0,55%	3.408.443,14	1,16%
Hipotecas.com	262	8,54%	31.292.005,31	10,62%
Insurance	47	1,53%	1.608.548,15	0,55%
Other	213	6,94%	4.473.968,11	1,52%
Real Estate	2.209	71,98%	199.969.210,32	67,84%
<b>Total</b>	<b>3.069</b>	<b>100,00%</b>	<b>294.777.946,53</b>	<b>100,00%</b>

Mixed Loans: Years to switch to variable loans							
Mixed Loans: Years to switch to variable loans	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Switch Date	Weighted Months	
0	1	11	9,91%	1.178.232,64	8,94%	29/05/2022	2,74
1	2	3	2,70%	272.277,69	2,07%	23/01/2024	22,87
2	3	1	0,90%	161.229,84	1,22%	01/05/2024	26,17
3	4	2	1,80%	119.795,02	0,91%	22/01/2026	47,23
4	5	12	10,81%	1.971.445,05	14,95%	09/01/2027	58,94
5	6	22	19,82%	2.595.086,36	19,69%	23/05/2027	63,43
9	10	6	5,41%	596.328,16	4,52%	17/02/2032	121,10
10	11	13	11,71%	1.590.889,23	12,07%	05/05/2032	123,71
14	15	21	18,92%	2.221.621,60	16,85%	20/01/2037	181,08
15	16	20	18,02%	2.475.805,03	18,78%	23/05/2037	185,20
<b>Total</b>	<b>111</b>	<b>100,00%</b>	<b>13.182.710,62</b>	<b>100,00%</b>	<b>03/02/2031</b>	<b>108,47</b>	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/05/2022	03/03/2031
Month	186,47	1,80	109,43

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Mixed Loans: Interest Reset Period, Interest Type and Years to Switch							
Mixed Loans: Interest Reset Period, Interest Type and Years to Switch	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding (€)	Weighted Nominal Interest	Weighted Spread	Weighted Switch Date
<b>Semiannually</b>	<b>110</b>	<b>99,10%</b>	<b>13.095.105,87</b>	<b>99,34%</b>	<b>2,50</b>	<b>1,43</b>	<b>19/01/2031</b>
<b>EUR 12 M</b>	<b>110</b>	<b>99,10%</b>	<b>13.095.105,87</b>	<b>99,34%</b>	<b>2,50</b>	<b>1,43</b>	<b>19/01/2031</b>
0-1	11	9,91%	1.178.232,64	8,94%	2,21	1,58	29/05/2022
1-2	3	2,70%	272.277,69	2,07%	2,22	1,59	23/01/2024
2-3	1	0,90%	161.229,84	1,22%	2,30	1,59	01/05/2024
3-4	2	1,80%	119.795,02	0,91%	2,43	1,49	22/01/2026
4-5	12	10,81%	1.971.445,05	14,95%	2,29	1,39	09/01/2027
5-6	22	19,82%	2.595.086,36	19,69%	2,40	1,39	23/05/2027
9-10	6	5,41%	596.328,16	4,52%	2,65	1,39	17/02/2032
10-11	13	11,71%	1.590.889,23	12,07%	2,64	1,48	05/05/2032
14-15	20	18,02%	2.134.016,85	16,19%	2,68	1,39	18/01/2037
15-16	20	18,02%	2.475.805,03	18,78%	2,69	1,40	23/05/2037
<b>Annually</b>	<b>1</b>	<b>0,90%</b>	<b>87.604,75</b>	<b>0,66%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
<b>EUR 12 M</b>	<b>1</b>	<b>0,90%</b>	<b>87.604,75</b>	<b>0,66%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
14-15	1	0,90%	87.604,75	0,66%	2,80	1,39	01/03/2037
<b>Total</b>	<b>111</b>	<b>100,00%</b>	<b>13.182.710,62</b>	<b>100,00%</b>	<b>2,50</b>	<b>1,43</b>	<b>03/02/2031</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	94	84,68%	11.432.959,73	86,73%	2,52	1,39
1,50	2,00	16	14,41%	1.654.308,21	12,55%	2,29	1,59
2,50	3,00	1	0,90%	95.442,68	0,72%	3,75	2,84
<b>Total</b>		<b>111</b>	<b>100,00%</b>	<b>13.182.710,62</b>	<b>100,00%</b>	<b>2,50</b>	<b>1,43</b>

Maximum	Minimum	Simple Average
2,84	1,39	1,43

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	8	0,32%	1.403.954,17	0,58%	1,37	-0,09
0,00	0,50	413	16,29%	58.002.140,95	23,89%	1,55	0,22
0,50	1,00	550	21,70%	78.195.824,83	32,21%	0,70	0,70
1,00	1,50	1.107	43,67%	68.834.084,26	28,35%	0,81	1,17
1,50	2,00	423	16,69%	32.450.265,48	13,37%	1,21	1,60
2,00	2,50	20	0,79%	2.527.125,93	1,04%	1,80	2,13
2,50	3,00	11	0,43%	1.074.084,24	0,44%	2,21	2,70
3,00	3,50	3	0,12%	308.301,15	0,13%	2,67	3,15
<b>Total</b>		<b>2.535</b>	<b>100,00%</b>	<b>242.795.781,01</b>	<b>100,00%</b>	<b>1,03</b>	<b>0,86</b>

Maximum	Minimum	Simple Average
3,20	-0,15	1,01

**FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO V**

Monthly Single Rate	1,76%
Average 12 Moth Single Rate	4,82%
Prepayment Rate from Constitution	3,81%

3,81%
0,32%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly	CPR	Monthly Single Mortality	CPR	Outstanding after payment
16-nov.-17	415.000.107,57		100,00%	100,00%					<b>415.000.107,57</b>
30-nov.-17	414.550.733,54	<b>414.445.733,54</b>	99,68%	99,97%	0,03%	0,30%	<b>0,03%</b>	<b>0,30%</b>	413.210.902,76
31-dic.-17	413.325.088,72	<b>412.136.925,88</b>	99,35%	99,71%	0,14%	1,71%	<b>0,26%</b>	<b>3,10%</b>	410.657.667,30
31-ene.-18	412.095.888,58	<b>410.202.844,99</b>	99,03%	99,54%	0,15%	1,82%	<b>0,17%</b>	<b>2,05%</b>	408.113.098,66
28-feb.-18	410.863.177,39	<b>408.559.385,78</b>	98,71%	99,44%	0,14%	1,67%	<b>0,10%</b>	<b>1,21%</b>	405.577.222,61
31-mar.-18	409.627.750,76	<b>406.324.178,72</b>	98,39%	99,19%	0,16%	1,92%	<b>0,25%</b>	<b>2,93%</b>	403.050.803,55
30-abr.-18	408.389.428,72	<b>403.690.242,57</b>	98,08%	98,85%	0,19%	2,29%	<b>0,35%</b>	<b>4,09%</b>	400.533.638,99
31-may.-18	407.148.503,65	<b>401.079.149,63</b>	97,76%	98,51%	0,21%	2,54%	<b>0,34%</b>	<b>4,05%</b>	398.025.990,48
30-jun.-18	405.905.682,25	<b>399.170.401,43</b>	97,44%	98,34%	0,21%	2,48%	<b>0,17%</b>	<b>2,03%</b>	395.528.519,67
31-jul.-18	404.660.806,55	<b>396.854.552,18</b>	97,13%	98,07%	0,22%	2,56%	<b>0,27%</b>	<b>3,24%</b>	393.041.039,52
31-ago.-18	403.413.916,77	<b>395.034.920,14</b>	96,81%	97,92%	0,21%	2,49%	<b>0,15%</b>	<b>1,80%</b>	390.563.556,91
30-sep.-18	402.165.343,22	<b>393.180.781,81</b>	96,50%	97,77%	0,21%	2,43%	<b>0,16%</b>	<b>1,91%</b>	388.096.358,26
31-oct.-18	400.915.321,52	<b>391.342.576,37</b>	96,19%	97,61%	0,20%	2,39%	<b>0,16%</b>	<b>1,87%</b>	385.639.634,86
30-nov.-18	399.664.010,56	<b>389.169.271,47</b>	95,88%	97,37%	0,20%	2,43%	<b>0,24%</b>	<b>2,89%</b>	383.193.501,64
31-dic.-18	398.411.648,71	<b>386.497.084,30</b>	95,57%	97,01%	0,22%	2,57%	<b>0,37%</b>	<b>4,40%</b>	380.758.147,57
31-ene.-19	397.158.617,79	<b>383.820.717,03</b>	95,26%	96,64%	0,23%	2,70%	<b>0,38%</b>	<b>4,46%</b>	378.333.895,53
28-feb.-19	395.905.010,06	<b>381.229.978,04</b>	94,95%	96,29%	0,24%	2,79%	<b>0,36%</b>	<b>4,24%</b>	375.920.788,83
31-mar.-19	394.650.499,83	<b>378.704.528,50</b>	94,65%	95,96%	0,24%	2,87%	<b>0,35%</b>	<b>4,08%</b>	373.518.474,30
30-abr.-19	393.395.282,36	<b>376.343.734,22</b>	94,34%	95,67%	0,25%	2,91%	<b>0,31%</b>	<b>3,61%</b>	371.127.094,34
31-may.-19	392.139.676,39	<b>374.252.668,20</b>	94,03%	95,44%	0,25%	2,91%	<b>0,24%</b>	<b>2,81%</b>	368.746.905,23
30-jun.-19	390.883.566,54	<b>371.987.357,80</b>	93,73%	95,17%	0,25%	2,93%	<b>0,29%</b>	<b>3,38%</b>	366.377.752,67
31-jul.-19	389.627.410,27	<b>370.359.199,94</b>	93,43%	95,05%	0,24%	2,86%	<b>0,12%</b>	<b>1,39%</b>	364.020.019,09
31-ago.-19	388.370.987,25	<b>368.204.680,58</b>	93,13%	94,81%	0,24%	2,87%	<b>0,26%</b>	<b>3,08%</b>	361.673.450,38
30-sep.-19	387.113.721,01	<b>366.370.383,88</b>	92,82%	94,64%	0,24%	2,83%	<b>0,18%</b>	<b>2,08%</b>	359.337.464,70
31-oct.-19	385.855.955,45	<b>364.213.361,61</b>	92,52%	94,39%	0,24%	2,84%	<b>0,26%</b>	<b>3,13%</b>	357.012.338,89
30-nov.-19	384.597.836,56	<b>361.380.309,74</b>	92,23%	93,96%	0,25%	2,94%	<b>0,45%</b>	<b>5,31%</b>	354.698.163,26
31-dic.-19	383.339.606,42	<b>358.832.783,28</b>	91,93%	93,61%	0,25%	3,00%	<b>0,38%</b>	<b>4,45%</b>	352.395.114,92
31-ene.-20	382.081.863,72	<b>356.071.150,48</b>	91,63%	93,19%	0,26%	3,08%	<b>0,44%</b>	<b>5,19%</b>	350.103.695,03
29-feb.-20	380.824.464,42	<b>354.180.089,74</b>	91,33%	93,00%	0,26%	3,06%	<b>0,20%</b>	<b>2,41%</b>	347.823.719,47
31-mar.-20	379.566.712,36	<b>352.326.655,55</b>	91,04%	92,82%	0,26%	3,03%	<b>0,19%</b>	<b>2,30%</b>	345.554.503,43
30-abr.-20	378.308.767,56	<b>350.294.261,11</b>	90,74%	92,59%	0,26%	3,03%	<b>0,25%</b>	<b>2,92%</b>	343.296.147,41
31-may.-20	377.051.048,62	<b>348.491.243,01</b>	90,45%	92,43%	0,25%	3,00%	<b>0,18%</b>	<b>2,17%</b>	341.048.984,11
30-jun.-20	375.793.273,00	<b>345.977.809,90</b>	90,16%	92,07%	0,26%	3,05%	<b>0,39%</b>	<b>4,57%</b>	338.812.709,37
31-jul.-20	374.536.050,20	<b>343.683.414,88</b>	89,87%	91,76%	0,26%	3,08%	<b>0,33%</b>	<b>3,89%</b>	336.587.824,20
31-ago.-20	373.279.000,48	<b>341.184.104,74</b>	89,58%	91,40%	0,26%	3,12%	<b>0,39%</b>	<b>4,61%</b>	334.373.936,56
30-sep.-20	372.021.252,16	<b>338.530.395,28</b>	89,29%	91,00%	0,27%	3,18%	<b>0,44%</b>	<b>5,18%</b>	332.170.219,81
31-oct.-20	370.763.253,18	<b>336.489.396,63</b>	89,00%	90,76%	0,27%	3,18%	<b>0,27%</b>	<b>3,14%</b>	329.977.032,00
30-nov.-20	369.505.165,80	<b>333.596.171,01</b>	88,71%	90,28%	0,28%	3,26%	<b>0,52%</b>	<b>6,09%</b>	327.794.472,76
31-dic.-20	368.247.248,85	<b>330.339.511,67</b>	88,43%	89,71%	0,29%	3,37%	<b>0,64%</b>	<b>7,39%</b>	325.622.725,41
31-ene.-21	366.990.236,08	<b>327.974.905,99</b>	88,14%	89,37%	0,29%	3,40%	<b>0,38%</b>	<b>4,42%</b>	323.462.389,12
28-feb.-21	365.733.926,12	<b>324.756.886,61</b>	87,85%	88,80%	0,30%	3,50%	<b>0,64%</b>	<b>7,43%</b>	321.313.233,30
31-mar.-21	364.477.412,57	<b>322.226.566,92</b>	87,57%	88,41%	0,30%	3,54%	<b>0,44%</b>	<b>5,12%</b>	319.174.412,52
30-abr.-21	363.220.825,88	<b>319.816.321,29</b>	87,29%	88,05%	0,30%	3,57%	<b>0,40%</b>	<b>4,75%</b>	317.045.996,87
31-may.-21	361.964.627,66	<b>316.972.044,85</b>	87,01%	87,57%	0,31%	3,64%	<b>0,55%</b>	<b>6,35%</b>	314.928.343,26
30-jun.-21	360.708.537,85	<b>314.900.311,35</b>	86,72%	87,30%	0,31%	3,64%	<b>0,31%</b>	<b>3,63%</b>	312.821.160,40
31-jul.-21	359.453.270,02	<b>311.903.635,56</b>	86,44%	86,77%	0,31%	3,71%	<b>0,61%</b>	<b>7,03%</b>	310.725.019,25
31-ago.-21	358.198.309,54	<b>309.743.008,20</b>	86,16%	86,47%	0,32%	3,72%	<b>0,34%</b>	<b>4,06%</b>	308.639.424,71
30-sep.-21	356.942.694,60	<b>307.825.043,33</b>	85,89%	86,24%	0,31%	3,71%	<b>0,27%</b>	<b>3,19%</b>	306.563.503,61
31-oct.-21	355.686.846,21	<b>305.393.665,26</b>	85,61%	85,86%	0,32%	3,74%	<b>0,44%</b>	<b>5,15%</b>	304.497.577,42
30-nov.-21	354.430.859,82	<b>303.049.167,39</b>	85,33%	85,50%	0,32%	3,76%	<b>0,42%</b>	<b>4,88%</b>	302.441.685,34
31-dic.-21	353.174.967,33	<b>299.888.424,55</b>	85,06%	84,91%	0,33%	3,85%	<b>0,69%</b>	<b>7,98%</b>	300.395.981,70
31-ene.-22	351.919.866,20	<b>297.836.839,75</b>	84,78%	84,63%	0,33%	3,85%	<b>0,33%</b>	<b>3,89%</b>	298.361.013,16
28-feb.-22	350.665.260,50	<b>296.336.479,47</b>	84,51%	84,51%	0,32%	3,81%	<b>0,15%</b>	<b>1,76%</b>	296.336.479,47

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 3,81%**

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>218.777.955,30</b>	<b>46.809,95</b>	<b>218.824.765,25</b>	<b>76.000.000,00</b>	<b>186.474,44</b>	<b>76.186.474,44</b>
15-mar.-22						
15-jun.-22	6.049.057,82	12.300,18	6.061.358,00	0,00	47.001,78	47.001,78
15-sep.-22	5.958.911,81	11.960,09	5.970.871,90	0,00	47.001,78	47.001,78
15-dic.-22	5.843.283,78	11.498,71	5.854.782,49	0,00	46.490,89	46.490,89
15-mar.-23	200.926.701,89	11.050,97	200.937.752,86	76.000.000,00	45.980,00	76.045.980,00