



## **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

December 7, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	945	30,46%	14.057.755,04	4,66%
25.000	50.000	440	14,18%	15.041.279,96	4,99%
50.000	75.000	266	8,58%	16.534.897,00	5,49%
75.000	100.000	258	8,32%	22.402.261,53	7,43%
100.000	125.000	229	7,38%	25.648.229,82	8,51%
125.000	150.000	184	5,93%	25.178.787,51	8,35%
150.000	175.000	161	5,19%	26.144.384,00	8,68%
175.000	200.000	154	4,96%	28.796.606,82	9,56%
200.000	225.000	121	3,90%	25.597.738,00	8,49%
225.000	250.000	81	2,61%	19.136.411,96	6,35%
250.000	275.000	87	2,80%	22.774.827,42	7,56%
275.000	300.000	47	1,52%	13.520.501,02	4,49%
300.000	325.000	37	1,19%	11.484.117,85	3,81%
325.000	350.000	29	0,93%	9.741.221,55	3,23%
350.000	375.000	22	0,71%	7.941.336,66	2,64%
375.000	400.000	13	0,42%	5.036.526,49	1,67%
400.000	425.000	15	0,48%	6.157.291,39	2,04%
425.000	450.000	4	0,13%	1.748.503,96	0,58%
450.000	475.000	5	0,16%	2.288.630,13	0,76%
500.000	525.000	2	0,06%	1.030.656,68	0,34%
525.000	550.000	1	0,03%	529.340,52	0,18%
550.000	575.000	1	0,03%	571.305,47	0,19%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	

Maximum	Minimum	Simple Average
571.305,47	0,01	97.151,07

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	407	13,12%	65.492.513,32	21,73%	0,24	0,73
0,50	1,00	1.074	34,62%	66.197.231,94	21,97%	0,69	1,18
1,00	1,50	435	14,02%	36.402.301,18	12,08%	1,16	1,29
1,50	2,00	430	13,86%	57.128.204,55	18,96%	1,75	0,33
2,00	2,50	217	7,00%	23.335.078,99	7,74%	2,16	0,97
2,50	3,00	505	16,28%	49.763.909,04	16,51%	2,79	0,32
3,00	3,50	31	1,00%	2.740.880,82	0,91%	3,21	0,90
3,50	4,00	3	0,10%	302.490,94	0,10%	3,85	2,23
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>1,34</b>	<b>0,77</b>	

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

Maximum	Minimum	Simple Average
3,95	0,00	1,33

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.219	39,30%	25.590.638,18	8,49%	09/09/2000	254,93	
2007	176	5,67%	27.771.258,65	9,22%	11/09/2007	170,87	
2008	370	11,93%	66.262.693,31	21,99%	12/06/2008	161,83	
2009	251	8,09%	47.136.780,82	15,64%	29/06/2009	149,27	
2010	216	6,96%	41.112.817,86	13,64%	24/06/2010	137,43	
2011	141	4,55%	24.052.912,93	7,98%	29/05/2011	126,27	
2012	21	0,68%	1.958.140,04	0,65%	15/06/2012	113,73	
2013	9	0,29%	706.749,34	0,23%	27/08/2013	99,33	
2014	9	0,29%	587.691,79	0,20%	28/07/2014	88,30	
2015	24	0,77%	1.708.707,00	0,57%	24/08/2015	75,43	
2016	158	5,09%	13.919.958,81	4,62%	08/11/2016	60,97	
2017	508	16,38%	50.554.262,05	16,78%	31/03/2017	56,23	
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>09/05/2010</b>	<b>138,93</b>	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	15/07/2007
Month	54,03	321,33	175,27

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.697	54,71%	70.517.041,67	23,40%	05/05/2034	148,93
2041	55	1,77%	7.551.223,03	2,51%	11/06/2041	234,13
2042	123	3,97%	14.668.527,33	4,87%	29/04/2042	244,73
2043	59	1,90%	10.071.152,53	3,34%	05/05/2043	256,93
2044	60	1,93%	9.935.187,71	3,30%	13/05/2044	269,20
2045	55	1,77%	9.919.714,67	3,29%	26/06/2045	282,63
2046	86	2,77%	12.951.941,09	4,30%	30/05/2046	293,77
2047	451	14,54%	59.107.734,56	19,61%	13/05/2047	305,20
2048	214	6,90%	43.106.117,32	14,30%	01/06/2048	317,80
2049	123	3,97%	25.644.515,87	8,51%	30/05/2049	329,77
2050	112	3,61%	24.084.403,71	7,99%	04/06/2050	341,90
2051	62	2,00%	12.721.679,95	4,22%	01/05/2051	352,80
2052	4	0,13%	922.904,45	0,31%	19/02/2052	362,40
2057	1	0,03%	160.466,89	0,05%	01/06/2057	425,80
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>05/05/2044</b>	<b>268,93</b>

	Maximum	Minimum	Simple Average
Date	01/06/2057	05/12/2021	08/02/2038
Month	432,00	-0,07	196,91

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>1.265</b>	<b>40,78%</b>	<b>35.826.621,39</b>	<b>11,89%</b>
Floating	1.264	40,75%	35.738.413,58	11,86%
Mixed	1	0,03%	88.207,81	0,03%
<b>semiannually</b>	<b>1.408</b>	<b>45,39%</b>	<b>225.835.031,17</b>	<b>74,94%</b>
Floating	1.287	41,49%	211.264.870,17	70,10%
Mixed	121	3,90%	14.570.161,00	4,83%
<b>fixed</b>	<b>429</b>	<b>13,83%</b>	<b>39.700.958,22</b>	<b>13,17%</b>
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</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>2.551</b>	<b>82,24%</b>	<b>247.003.283,75</b>	<b>81,96%</b>	<b>1,03</b>	<b>0,86</b>
EUR 12 M	1.626	52,42%	161.382.567,85	53,55%	0,62	1,10
IRPH	636	20,50%	81.163.828,04	26,93%	1,87	0,36
MIBOR 12 M	289	9,32%	4.456.887,86	1,48%	0,72	1,21
<b>Mixed</b>	<b>122</b>	<b>3,93%</b>	<b>14.658.368,81</b>	<b>4,86%</b>	<b>2,46</b>	<b>1,43</b>
EUR 12 M	122	3,93%	14.658.368,81	4,86%	2,46	1,43
<b>Fixed</b>	<b>429</b>	<b>13,83%</b>	<b>39.700.958,22</b>	<b>13,17%</b>	<b>2,83</b>	<b>0,00</b>
Fixed	429	13,83%	39.700.958,22	13,17%	2,83	0,00
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>1,34</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>3,88</b>	<b>0,00</b>	<b>1,02</b>
<b>Mixed</b>	<b>3,75</b>	<b>0,00</b>	<b>2,49</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	1.748	56,35%	176.040.936,66	58,41%	0,77	1,13
IRPH	636	20,50%	81.163.828,04	26,93%	1,87	0,36
MIBOR 12 M	289	9,32%	4.456.887,86	1,48%	0,72	1,21
Fixed Rate	429	13,83%	39.700.958,22	13,17%	2,83	0,00
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>1,34</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	848	27,34%	68.105.946,73	22,60%
ARAGON	50	1,61%	5.352.775,61	1,78%
ASTURIAS	77	2,48%	4.413.405,39	1,46%
CANARIAS	223	7,19%	16.839.004,57	5,59%
CANTABRIA	21	0,68%	1.826.783,65	0,61%
CASTILLA LA MANCHA	94	3,03%	9.783.629,58	3,25%
CASTILLA Y LEON	70	2,26%	4.654.437,40	1,54%
CATALUÑA	532	17,15%	73.166.525,73	24,28%
COMUNIDAD VALENCIANA	232	7,48%	26.370.125,07	8,75%
EXTREMADURA	74	2,39%	4.392.484,69	1,46%
GALICIA	130	4,19%	4.409.630,67	1,46%
ISLAS BALEARES	52	1,68%	6.974.383,78	2,31%
LA RIOJA	6	0,19%	380.079,23	0,13%
MADRID	628	20,25%	67.132.183,90	22,28%
MURCIA	31	1,00%	3.719.938,82	1,23%
NAVARRA	5	0,16%	754.185,42	0,25%
PAIS VASCO	29	0,93%	3.087.090,54	1,02%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</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%	571.305,47	0,19%	Madrid
Debtor nº 2	1	0,03%	529.340,52	0,18%	Cataluña
Debtor nº 3	1	0,03%	523.419,80	0,17%	Cataluña
Debtor nº 4	1	0,03%	507.236,88	0,17%	Cataluña
Debtor nº 5	1	0,03%	465.222,95	0,15%	Cataluña
Debtor nº 6	1	0,03%	463.518,55	0,15%	Cataluña
Debtor nº 7	1	0,03%	456.225,56	0,15%	Cataluña
Debtor nº 8	1	0,03%	453.028,97	0,15%	Islas Baleares
Debtor nº 9	1	0,03%	450.634,10	0,15%	Cataluña
Rest of Debtors	3.093	99,71%	296.942.677,98	98,53%	
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</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%	132	4,26%	1.535.977,68	0,51%	7,37%	
10,00% - 20,00%	393	12,67%	7.222.477,90	2,40%	15,72%	
20,00% - 30,00%	635	20,47%	19.769.743,53	6,56%	26,10%	
30,00% - 40,00%	442	14,25%	33.104.357,83	10,98%	35,08%	
40,00% - 50,00%	331	10,67%	55.144.427,80	18,30%	45,38%	
50,00% - 60,00%	476	15,34%	82.903.479,66	27,51%	55,28%	
60,00% - 70,00%	395	12,73%	63.584.996,81	21,10%	64,20%	
70,00% - 80,00%	239	7,70%	31.168.990,06	10,34%	74,69%	
80,00% - 90,00%	59	1,90%	6.928.159,51	2,30%	84,06%	
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>52,69%</b>	

Maximum	Minimum	Simple Average
88,86%	0,00%	41,14%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.000	96,71%	294.726.528,49	97,80%
Second Residence	102	3,29%	6.636.082,29	2,20%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</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%	18.944,78	0,01%
1	1.842	59,38%	106.469.117,39	35,33%
2	1.026	33,08%	144.594.501,92	47,98%
3	232	7,48%	50.198.742,12	16,66%
4	1	0,03%	81.304,57	0,03%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.037	97,90%	293.636.470,85	97,44%
Other	65	2,10%	7.726.139,93	2,56%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.678	86,33%	264.533.844,01	87,78%
Official Protection Housing	424	13,67%	36.828.766,77	12,22%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	112	3,61%	20.398.315,10	6,77%
Broker	154	4,96%	24.843.785,17	8,24%
Developers	56	1,81%	9.514.891,39	3,16%
Financial Entities	17	0,55%	3.442.264,37	1,14%
Hipotecas.com	264	8,51%	31.917.632,14	10,59%
Insurance	48	1,55%	1.665.627,38	0,55%
Other	216	6,96%	4.713.804,28	1,56%
Real Estate	2.235	72,05%	204.866.290,95	67,98%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</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	20	16,39%	2.208.373,50	15,07%	01/05/2022	4,85
2	3	4	3,28%	438.529,42	2,99%	29/02/2024	27,13
3	4	1	0,82%	12.202,98	0,08%	01/11/2025	47,50
4	5	3	2,46%	263.885,20	1,80%	04/04/2026	52,66
5	6	33	27,05%	4.655.190,08	31,76%	04/04/2027	64,80
10	11	19	15,57%	2.219.456,76	15,14%	14/04/2032	126,05
14	15	1	0,82%	60.625,12	0,41%	01/10/2036	180,40
15	16	41	33,61%	4.800.105,75	32,75%	29/03/2037	186,39
<b>Total</b>	<b>122</b>	<b>100,00%</b>	<b>14.658.368,81</b>	<b>100,00%</b>	<b>22/06/2030</b>	<b>103,98</b>	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/02/2022	12/07/2030
Month	189,50	1,87	104,64

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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>121</b>	<b>99,18%</b>	<b>14.570.161,00</b>	<b>99,40%</b>	<b>2,46</b>	<b>1,43</b>	<b>07/06/2030</b>
<b>EUR 12 M</b>	<b>121</b>	<b>99,18%</b>	<b>14.570.161,00</b>	<b>99,40%</b>	<b>2,46</b>	<b>1,43</b>	<b>07/06/2030</b>
0-1	20	16,39%	2.208.373,50	15,07%	2,06	1,51	01/05/2022
2-3	4	3,28%	438.529,42	2,99%	2,25	1,59	29/02/2024
3-4	1	0,82%	12.202,98	0,08%	2,75	1,49	01/11/2025
4-5	3	2,46%	263.885,20	1,80%	2,39	1,43	04/04/2026
5-6	33	27,05%	4.655.190,08	31,76%	2,35	1,39	04/04/2027
10-11	19	15,57%	2.219.456,76	15,14%	2,64	1,45	14/04/2032
14-15	1	0,82%	60.625,12	0,41%	2,80	1,39	01/10/2036
15-16	40	32,79%	4.711.897,94	32,14%	2,68	1,39	30/03/2037
<b>Annually</b>	<b>1</b>	<b>0,82%</b>	<b>88.207,81</b>	<b>0,60%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
<b>EUR 12 M</b>	<b>1</b>	<b>0,82%</b>	<b>88.207,81</b>	<b>0,60%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
15-16	1	0,82%	88.207,81	0,60%	2,80	1,39	01/03/2037
<b>Total</b>	<b>122</b>	<b>100,00%</b>	<b>14.658.368,81</b>	<b>100,00%</b>	<b>2,46</b>	<b>1,43</b>	<b>22/06/2030</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	1	0,82%	160.466,89	1,09%	0,00	0,25
1,50	2,00	96	78,69%	11.872.696,00	81,00%	2,52	1,39
2,50	3,00	24	19,67%	2.529.209,60	17,25%	2,27	1,61
3,50	4,00	1	0,82%	95.996,32	0,65%	3,75	2,84
<b>Total</b>		<b>122</b>	<b>100,00%</b>	<b>14.658.368,81</b>	<b>100,00%</b>	<b>2,46</b>	<b>1,43</b>

Maximum	Minimum	Simple Average
2,84	0,25	1,44

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	8	0,31%	1.424.155,29	0,58%	1,40	-0,10
0,00	0,50	420	16,46%	59.427.204,10	24,06%	1,58	0,22
0,50	1,00	553	21,68%	79.495.793,99	32,18%	0,70	0,70
1,00	1,50	1.118	43,83%	70.369.304,96	28,49%	0,80	1,17
1,50	2,00	418	16,39%	32.339.492,54	13,09%	1,21	1,59
2,00	2,50	20	0,78%	2.550.468,02	1,03%	1,78	2,13
2,50	3,00	11	0,43%	1.085.788,43	0,44%	2,21	2,70
3,00	3,50	3	0,12%	311.076,42	0,13%	2,66	3,15
<b>Total</b>		<b>2.551</b>	<b>100,00%</b>	<b>247.003.283,75</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	4,88%
Average 12 Moth Single Rate	5,28%
Prepayment Rate from Constitution	3,76%

3,76%
0,32%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly Mortality	CPR	Monthly Single Monthly 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>	413.227.824,33
31-dic.-17	413.325.088,72	<b>412.136.925,88</b>	99,36%	99,71%	0,14%	1,71%	<b>0,26%</b>	<b>3,10%</b>	410.691.302,00
31-ene.-18	412.095.888,58	<b>410.202.844,99</b>	99,05%	99,54%	0,15%	1,82%	<b>0,17%</b>	<b>2,05%</b>	408.163.239,13
28-feb.-18	410.863.177,39	<b>408.559.385,78</b>	98,73%	99,44%	0,14%	1,67%	<b>0,10%</b>	<b>1,21%</b>	405.643.662,52
31-mar.-18	409.627.750,76	<b>406.324.178,72</b>	98,41%	99,19%	0,16%	1,92%	<b>0,25%</b>	<b>2,93%</b>	403.133.337,79
30-abr.-18	408.389.428,72	<b>403.690.242,57</b>	98,10%	98,85%	0,19%	2,29%	<b>0,35%</b>	<b>4,09%</b>	400.632.063,56
31-may.-18	407.148.503,65	<b>401.079.149,63</b>	97,79%	98,51%	0,21%	2,54%	<b>0,34%</b>	<b>4,05%</b>	398.140.102,56
30-jun.-18	405.905.682,25	<b>399.170.401,43</b>	97,48%	98,34%	0,21%	2,48%	<b>0,17%</b>	<b>2,03%</b>	395.658.117,84
31-jul.-18	404.660.806,55	<b>396.854.552,18</b>	97,16%	98,07%	0,22%	2,56%	<b>0,27%</b>	<b>3,24%</b>	393.185.923,50
31-ago.-18	403.413.916,77	<b>395.034.920,14</b>	96,85%	97,92%	0,21%	2,49%	<b>0,15%</b>	<b>1,80%</b>	390.723.527,65
30-sep.-18	402.165.343,22	<b>393.180.781,81</b>	96,55%	97,77%	0,21%	2,43%	<b>0,16%</b>	<b>1,91%</b>	388.271.218,07
31-oct.-18	400.915.321,52	<b>391.342.576,37</b>	96,24%	97,61%	0,20%	2,39%	<b>0,16%</b>	<b>1,87%</b>	385.829.187,38
30-nov.-18	399.664.010,56	<b>389.169.271,47</b>	95,93%	97,37%	0,20%	2,43%	<b>0,24%</b>	<b>2,89%</b>	383.397.551,83
31-dic.-18	398.411.648,71	<b>386.497.084,30</b>	95,62%	97,01%	0,22%	2,57%	<b>0,37%</b>	<b>4,40%</b>	380.976.501,83
31-ene.-19	397.158.617,79	<b>383.820.717,03</b>	95,32%	96,64%	0,23%	2,70%	<b>0,38%</b>	<b>4,46%</b>	378.566.361,74
28-feb.-19	395.905.010,06	<b>381.229.978,04</b>	95,01%	96,29%	0,24%	2,79%	<b>0,36%</b>	<b>4,24%</b>	376.167.176,26
31-mar.-19	394.650.499,83	<b>378.704.528,50</b>	94,71%	95,96%	0,24%	2,87%	<b>0,35%</b>	<b>4,08%</b>	373.778.593,32
30-abr.-19	393.395.282,36	<b>376.343.734,22</b>	94,41%	95,67%	0,25%	2,91%	<b>0,31%</b>	<b>3,61%</b>	371.400.756,76
31-may.-19	392.139.676,39	<b>374.252.668,20</b>	94,11%	95,44%	0,25%	2,91%	<b>0,24%</b>	<b>2,81%</b>	369.033.924,38
30-jun.-19	390.883.566,54	<b>371.987.357,80</b>	93,81%	95,17%	0,25%	2,93%	<b>0,29%</b>	<b>3,38%</b>	366.677.943,12
31-jul.-19	389.627.410,27	<b>370.359.199,94</b>	93,51%	95,05%	0,24%	2,86%	<b>0,12%</b>	<b>1,39%</b>	364.333.197,09
31-ago.-19	388.370.987,25	<b>368.204.680,58</b>	93,21%	94,81%	0,24%	2,87%	<b>0,26%</b>	<b>3,08%</b>	361.999.433,33
30-sep.-19	387.113.721,01	<b>366.370.383,88</b>	92,91%	94,64%	0,24%	2,83%	<b>0,18%</b>	<b>2,08%</b>	359.676.070,82
31-oct.-19	385.855.955,45	<b>364.213.361,61</b>	92,62%	94,39%	0,24%	2,84%	<b>0,26%</b>	<b>3,13%</b>	357.363.387,96
30-nov.-19	384.597.836,56	<b>361.380.309,74</b>	92,32%	93,96%	0,25%	2,94%	<b>0,45%</b>	<b>5,31%</b>	355.061.476,48
31-dic.-19	383.339.606,42	<b>358.832.783,28</b>	92,03%	93,61%	0,25%	3,00%	<b>0,38%</b>	<b>4,45%</b>	352.770.515,01
31-ene.-20	382.081.863,72	<b>356.071.150,48</b>	91,73%	93,19%	0,26%	3,08%	<b>0,44%</b>	<b>5,19%</b>	350.491.006,62
29-feb.-20	380.824.464,42	<b>354.180.089,74</b>	91,44%	93,00%	0,26%	3,06%	<b>0,20%</b>	<b>2,41%</b>	348.222.768,41
31-mar.-20	379.566.712,36	<b>352.326.655,55</b>	91,15%	92,82%	0,26%	3,03%	<b>0,19%</b>	<b>2,30%</b>	345.965.116,14
30-abr.-20	378.308.767,56	<b>350.294.261,11</b>	90,86%	92,59%	0,26%	3,03%	<b>0,25%</b>	<b>2,92%</b>	343.718.151,74
31-may.-20	377.051.048,62	<b>348.491.243,01</b>	90,57%	92,43%	0,25%	3,00%	<b>0,18%</b>	<b>2,17%</b>	341.482.209,67
30-jun.-20	375.793.273,00	<b>345.977.809,90</b>	90,28%	92,07%	0,26%	3,05%	<b>0,39%</b>	<b>4,57%</b>	339.256.986,73
31-jul.-20	374.536.050,20	<b>343.683.414,88</b>	89,99%	91,76%	0,26%	3,08%	<b>0,33%</b>	<b>3,89%</b>	337.042.985,93
31-ago.-20	373.279.000,48	<b>341.184.104,74</b>	89,70%	91,40%	0,26%	3,12%	<b>0,39%</b>	<b>4,61%</b>	334.839.816,10
30-sep.-20	372.021.252,16	<b>338.530.395,28</b>	89,42%	91,00%	0,27%	3,18%	<b>0,44%</b>	<b>5,18%</b>	332.646.650,72
31-oct.-20	370.763.253,18	<b>336.489.396,63</b>	89,13%	90,76%	0,27%	3,18%	<b>0,27%</b>	<b>3,14%</b>	330.463.849,64
30-nov.-20	369.505.165,80	<b>333.596.171,01</b>	88,85%	90,28%	0,28%	3,26%	<b>0,52%</b>	<b>6,09%</b>	328.291.513,89
31-dic.-20	368.247.248,85	<b>330.339.511,67</b>	88,56%	89,71%	0,29%	3,37%	<b>0,64%</b>	<b>7,39%</b>	326.129.828,41
31-ene.-21	366.990.236,08	<b>327.974.905,99</b>	88,28%	89,37%	0,29%	3,40%	<b>0,38%</b>	<b>4,42%</b>	323.979.394,62
28-feb.-21	365.733.926,12	<b>324.756.886,61</b>	88,00%	88,80%	0,30%	3,50%	<b>0,64%</b>	<b>7,43%</b>	321.839.982,96
31-mar.-21	364.477.412,57	<b>322.226.566,92</b>	87,72%	88,41%	0,30%	3,54%	<b>0,44%</b>	<b>5,12%</b>	319.710.747,95
30-abr.-21	363.220.825,88	<b>319.816.321,29</b>	87,44%	88,05%	0,30%	3,57%	<b>0,40%</b>	<b>4,75%</b>	317.591.761,05
31-may.-21	361.964.627,66	<b>316.972.044,85</b>	87,16%	87,57%	0,31%	3,64%	<b>0,55%</b>	<b>6,35%</b>	315.483.381,06
30-jun.-21	360.708.537,85	<b>314.900.311,35</b>	86,88%	87,30%	0,31%	3,64%	<b>0,31%</b>	<b>3,63%</b>	313.385.317,48
31-jul.-21	359.453.270,02	<b>311.903.635,56</b>	86,60%	86,77%	0,31%	3,71%	<b>0,61%</b>	<b>7,03%</b>	311.298.143,62
31-ago.-21	358.198.309,54	<b>309.743.008,20</b>	86,33%	86,47%	0,32%	3,72%	<b>0,34%</b>	<b>4,06%</b>	309.221.364,79
30-sep.-21	356.942.694,60	<b>307.825.043,33</b>	86,05%	86,24%	0,31%	3,71%	<b>0,27%</b>	<b>3,19%</b>	307.154.107,41
31-oct.-21	355.686.846,21	<b>305.393.665,26</b>	85,78%	85,86%	0,32%	3,74%	<b>0,44%</b>	<b>5,15%</b>	305.096.694,79
30-nov.-21	354.430.859,82	<b>303.049.167,39</b>	85,50%	85,50%	0,32%	3,76%	<b>0,42%</b>	<b>4,88%</b>	303.049.167,39



**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 3,76%**

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>225.362.623,50</b>	<b>59.330,95</b>	<b>225.421.954,45</b>	<b>76.000.000,00</b>	<b>232.454,44</b>	<b>76.232.454,44</b>
15-dic.-21						
15-mar.-22	6.052.010,80	12.394,94	6.064.405,74	0,00	45.980,00	45.980,00
15-jun.-22	6.026.375,91	12.330,13	6.038.706,04	0,00	47.001,78	47.001,78
15-sep.-22	5.937.508,03	11.991,31	5.949.499,34	0,00	47.001,78	47.001,78
15-dic.-22	5.823.435,59	11.530,78	5.834.966,37	0,00	46.490,89	46.490,89
15-mar.-23	201.523.293,18	11.083,78	201.534.376,96	76.000.000,00	45.980,00	76.045.980,00