



F.T. RMBS PRADO V

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

c/ JUAN IGNACIO LUCA DE TENA 13

28027 MADRID

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NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT: QUARTER/SEMESTER 15 03 2019 - 17 06 2019 YEAR: 2019

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	November 13th, 2017	Paying Agency	BNP PARIBAS SECURITIES SERVICES, SUCURSAL ESPAÑA	
Disbursement Date	November 16th, 2017	Negotiation Market	AIAF	
Final Date of Redemption	March 15th, 2055	Rating Agencies	Fitch / Moody's	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights 's Seller	Unión de Créditos Financieros (UCI)	Series A	AA+ (sf) / Aa2 (sf)	AA+ (sf) / Aa1 (sf)
		Series B	Non Rated	Non Rated

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 ES0305288005	3.390	Nominal per Bond	100.000,00	87.555,08	87,56%
		Total Nominal	339.000.000,00	296.811.721,20	
Series B ES0305288013	760	Nominal per Bond	100.000,00	100.000,00	100,00%
		Total Nominal	76.000.000,00	76.000.000,00	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 17th, 2019			Next Payment Date September 16th, 2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.029,71	16,37	0,062%	13,72	11,11
Series B ES0305288013	0,00	75,72	0,282%	71,28	57,74
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT:

QUARTER/SEMESTER

15 03 2019 - 17 06 2019

YEAR:

2019

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.453	3.366
Principal Outstanding	415.000.107,77	372.811.709,40
Principal Outstanding per Loan	120.185,38	110.758,08
Interest Rate	1,71%	1,70%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,81%
Average 12 Months Single Rate	3,11%
Prepayment Rate from Constitution	2,91%

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QUARTERLY BONDS PAYOUT REPORT

June 17, 2019

BONDS. PRINCIPAL	
Previous Balance	379.692.438,10
Principal Amortised	6.880.716,90
Outstanding Balance	372.811.721,20
% of Initial Balance	89,83%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	10-jun.-2019
Payment Date	17-jun.-2019
Previous Payment Date	15-mar.-2019
Number of Days (Act/360)	94
Reference Interest Rate (%)	-0,318%
Next Payment Date	16-sep.-2019

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,310%	0,380%	55.494,30
Class B	-0,310%	0,600%	57.547,20
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 17, 2019
Class A	3,87	3,21
Class B	5,33	3,75

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	379.692.427,47
Principal Amortised	6.880.718,07
Outstanding Balance	372.811.709,40
Number of Credit Rights	3.382
LTV	47,52%

DEFAULTED RECEIVABLES	
Previous balance	283.947,73
Difference	33.085,59
Up to date	317.033,32

DEFAULTED RECEIVABLES RECOVERIES	
Previous balance	0,00
Difference	0,00
Up to date	0,00

TRANSITORY PROPERTIES	
Last balance	158.118,28
Difference in Actual Period	0,00
Current balance	158.118,28
Number of Credit Rights	1

NET LOSSES	
Last balance	73.123,36
Difference	33.085,59
Current balance	106.208,95

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	1.505,17	302,27	0,00	2.065,28	6.092,24
Interest accrued in Arrears	814,72	36,86	0,00	644,34	1.622,58
Outstanding Balance	631.277,94	39.047,21	0,00	89.012,92	211.358,84
Number of Credit Rights	7	1	0	3	2
% of Outstanding Balance	0,17%	0,01%	0,00%	0,02%	0,06%

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QUARTERLY REPORT - ALLOCATION OF CASH

June 17, 2019

TOTAL CASH RECEIVED END OF PERIOD	17.940.948,06
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.847.632,48
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.593.566,58
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	7.438,31
RESERVE FUND	9.492.310,69

TOTAL CASH PAID END OF PERIOD	17.940.948,06
Ordinary Expenses	19.556,76
Extraordinary Expenses	7.064,60
Interest paid to Class A Bondholders	55.494,30
Reserve Fund	9.320.292,74
Principal withholding Class A	6.880.716,90
Interest paid to Class B Bondholders	57.547,20
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	11.373,91
Principal paid to Subordinated Loan	200.611,40
Fixed fee in favour of UCI	6.000,00
Excess spread	1.382.290,25
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	9.320.292,74
PRINCIPAL RESERVE FUND	
Previous Balance	9.492.310,69
Difference	(172.017,95)
Outstanding Balance	9.320.292,74
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	June 17, 2019
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (20,39%)
SUBORDINATED LOAN	10.400.000 (2,50%)	9.320.292,74 (2,50%)

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

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

SUBORDINATED LOAN 2		
CONCEPTS	INITIAL	June 17, 2019
Total Outstanding	575.000,00	379.015,28
Interest Rate	0,437%	0,432%

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TRIGGERS OF THE MODEL

June 17, 2019

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	9.320.292,74
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	9.320.292,74
with a floor of 1% Initial Outstanding Principal Balance of the Assets	4.150.001,08
with a cap of initial Reserve Fund Required Amount	10.975.000,00
as long as the Reserve Fund withhold on previous Interest Paymen Date is the required	

RESERVE FUND REQUIRED LEVEL DECREASES

RENEGOTIATIONS OF INSTALMENT REDUCTION

Limit of 20% of the Initial Principal Balance of the Assets	83.000.021,55
Number of loans that have been renegotiated	12
Principal Outstanding of renegotiated loans	2.667.044,14
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,64%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED	CURRENT RATING	
TREASURY ACCOUNT	SANTANDER	Fitch Moody's	Long Term	A- Baa3	A- A2
		Fitch Moody's	Short Term	F1 -	F1 (*) P1
PAYING AGENCY	BNP Paribas	Fitch Moody's	Long Term	A- Baa3	AA- Aa3
		Fitch Moody's	Short Term	F1 -	F1+ P-1

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

(*) Deposit Rating applied

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DEFINITIONS

June 17, 2019

<u>POOL CUT-OFF DATE</u>	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.
<u>Defaulted Receivables</u>	means, at any time, any Receivable that (i) has instalments pending payment for twelve (12) or more months, or (ii) whose debt, in the opinion of UCI, has been deemed not recoverable by the Servicer.
<u>NET LOSSES</u>	Those loans which the Originator considers that will not recover (net of recoveries).
<u>TRANSITORY PROPERTIES</u>	Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

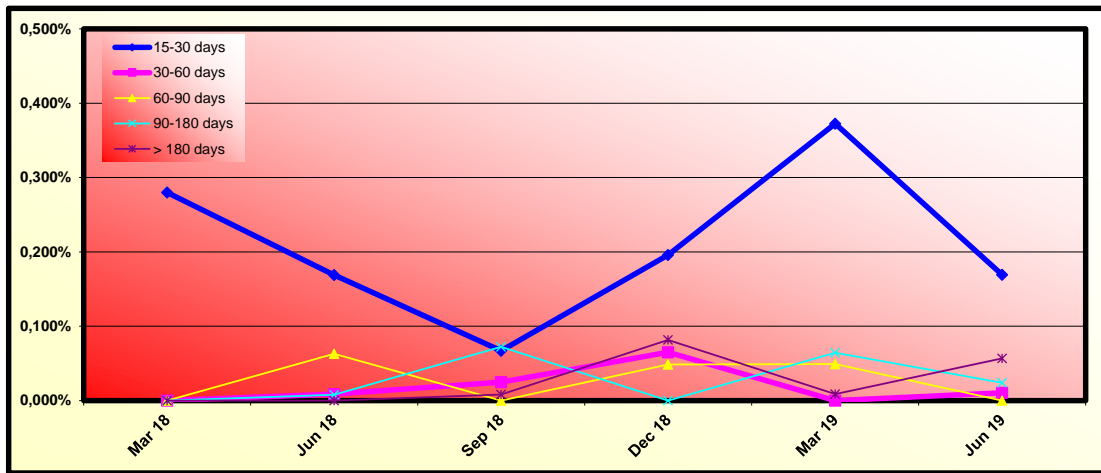


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HISTORICAL ARREARS AND PREPAYMENT REPORT

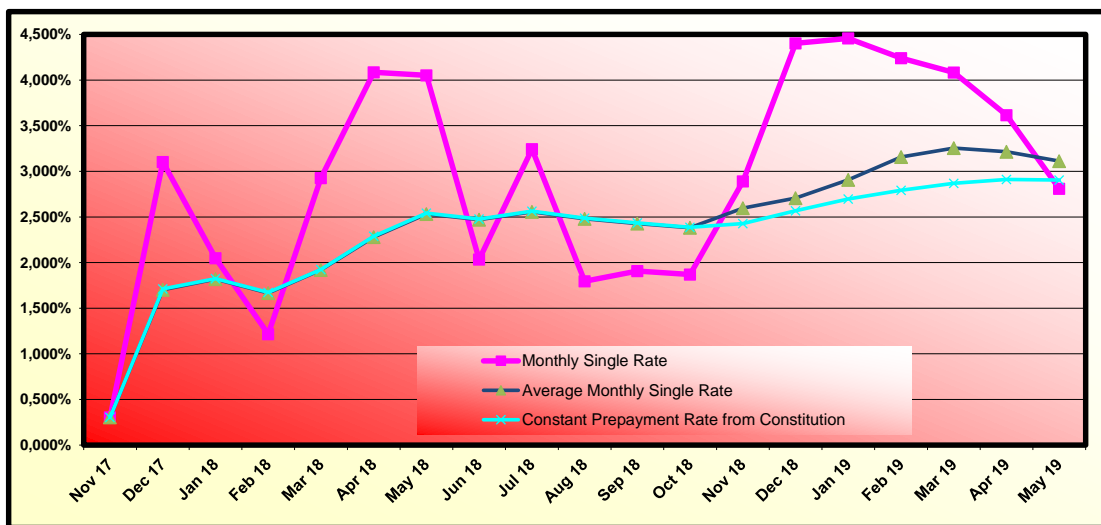
June 17, 2019

HISTORICAL ARREARS



Date	Mar 18	Jun 18	Sep 18	Dec 18	Mar 19	Jun 19
15-30 days	0,280%	0,169%	0,067%	0,196%	0,373%	0,169%
30-60 days	0,000%	0,009%	0,025%	0,065%	0,000%	0,010%
60-90 days	0,000%	0,063%	0,000%	0,048%	0,049%	0,000%
90-180 days	0,000%	0,008%	0,072%	0,000%	0,064%	0,024%
> 180 days	0,000%	0,000%	0,008%	0,082%	0,009%	0,057%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

June 10, 2019

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	694	20,62%	12.142.658,29	3,26%
25.000	50.000	679	20,17%	23.429.237,74	6,28%
50.000	75.000	306	9,09%	19.119.848,44	5,13%
75.000	100.000	255	7,58%	22.063.299,51	5,92%
100.000	125.000	257	7,64%	28.843.476,23	7,74%
125.000	150.000	214	6,36%	29.527.214,47	7,92%
150.000	175.000	165	4,90%	26.745.895,38	7,17%
175.000	200.000	150	4,46%	28.068.086,89	7,53%
200.000	225.000	150	4,46%	31.854.506,10	8,54%
225.000	250.000	126	3,74%	29.860.649,02	8,01%
250.000	275.000	78	2,32%	20.508.505,37	5,50%
275.000	300.000	83	2,47%	23.734.641,01	6,37%
300.000	325.000	59	1,75%	18.434.334,06	4,94%
325.000	350.000	48	1,43%	16.202.055,97	4,35%
350.000	375.000	28	0,83%	10.193.044,75	2,73%
375.000	400.000	22	0,65%	8.511.086,94	2,28%
400.000	425.000	19	0,56%	7.829.899,79	2,10%
425.000	450.000	14	0,42%	6.141.225,24	1,65%
450.000	475.000	5	0,15%	2.305.275,82	0,62%
475.000	500.000	7	0,21%	3.425.171,56	0,92%
500.000	525.000	2	0,06%	1.015.601,28	0,27%
550.000	575.000	4	0,12%	2.243.340,97	0,60%
600.000	625.000	1	0,03%	612.654,57	0,16%
Total	3.366	100,00%	372.811.709,40	100,00%	

Maximum	Minimum	Simple Average
612.654,57	136,06	110.758,08

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	98	2,91%	23.926.344,45	6,42%	0,40	0,52
0,50	1,00	617	18,33%	83.510.831,79	22,40%	0,77	0,90
1,00	1,50	1.205	35,80%	82.471.760,20	22,12%	1,24	1,37
1,50	2,00	84	2,50%	10.549.449,29	2,83%	1,79	1,47
2,00	2,50	526	15,63%	76.302.374,28	20,47%	2,24	0,44
2,50	3,00	756	22,46%	86.637.761,77	23,24%	2,73	0,37
3,00	3,50	59	1,75%	7.028.246,58	1,89%	3,16	1,06
3,50	4,00	20	0,59%	2.201.360,14	0,59%	3,79	1,78
4,00	4,50	1	0,03%	183.580,90	0,05%	4,39	2,35
Total	3.366	100,00%	372.811.709,40	100,00%	1,70	0,78	

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

Maximum	Minimum	Simple Average
4,39	0,27	1,68

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	1.315	39,07%	37.018.120,18	9,93%	20/08/2000	225,67
2007	184	5,47%	31.892.990,51	8,55%	10/09/2007	141,00
2008	383	11,38%	77.669.649,26	20,83%	15/06/2008	131,83
2009	255	7,58%	54.732.332,18	14,68%	30/06/2009	119,33
2010	223	6,63%	48.122.521,59	12,91%	27/06/2010	107,43
2011	162	4,81%	30.638.978,60	8,22%	31/05/2011	96,33
2012	25	0,74%	2.780.358,68	0,75%	16/06/2012	83,80
2013	13	0,39%	1.211.511,77	0,32%	18/09/2013	68,73
2014	10	0,30%	796.548,56	0,21%	08/08/2014	58,07
2015	29	0,86%	2.358.137,48	0,63%	28/08/2015	45,40
2016	184	5,47%	18.428.074,85	4,94%	02/11/2016	31,27
2017	583	17,32%	67.162.485,74	18,02%	01/04/2017	26,30
Total	3.366	100,00%	372.811.709,40	100,00%	17/05/2010	108,77

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	08/09/2007
Month	23,67	290,97	143,09

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QUARTERLY STATISTIC INFORMATION

June 10, 2019

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.803	53,57%	91.998.647,49	24,68%	02/11/2033	172,73
2041	60	1,78%	9.816.075,86	2,63%	05/06/2041	263,83
2042	144	4,28%	19.340.083,58	5,19%	05/05/2042	274,83
2043	59	1,75%	11.336.809,87	3,04%	30/04/2043	286,67
2044	64	1,90%	12.210.706,13	3,28%	14/05/2044	299,13
2045	56	1,66%	10.594.559,77	2,84%	27/06/2045	312,57
2046	98	2,91%	16.250.919,56	4,36%	03/06/2046	323,77
2047	543	16,13%	77.691.287,04	20,84%	08/05/2047	334,93
2048	220	6,54%	50.011.503,95	13,41%	27/05/2048	347,57
2049	125	3,71%	28.764.602,98	7,72%	07/06/2049	359,90
2050	117	3,48%	28.114.958,72	7,54%	09/06/2050	371,97
2051	75	2,23%	16.326.172,68	4,38%	28/04/2051	382,60
2052	2	0,06%	355.381,77	0,10%	01/01/2052	390,70
Total	3.366	100,00%	372.811.709,40	100,00%	01/01/2044	294,70

	Maximum	Minimum	Simple Average
Date	01/01/2052	01/07/2020	27/03/2038
Month	396,43	12,90	228,84

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.359	47,34%	48.322.130,72	15,08%
Floating	1.358	47,30%	48.228.118,66	15,05%
Mixed	1	0,03%	94.012,06	0,03%
semiannually	1.512	52,66%	272.137.932,00	84,92%
Floating	1.345	46,85%	249.985.321,59	78,01%
Mixed	167	5,82%	22.152.610,41	6,91%
Total	2.871	100,00%	320.460.062,72	100,00%

(*) 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
Floating	2.703	80,30%	298.213.440,25	79,99%	1,45	0,87
EUR 12 M	1.712	50,86%	194.770.635,21	52,24%	0,99	1,11
IRPH	683	20,29%	96.524.462,28	25,89%	2,39	0,37
MIBOR 12 M	308	9,15%	6.918.342,76	1,86%	1,05	1,21
Mixed	168	4,99%	22.246.622,47	5,97%	2,49	1,44
EUR 12 M	168	4,99%	22.246.622,47	5,97%	2,49	1,44
Fixed	495	14,71%	52.351.646,68	14,04%	2,83	0,00
Fixed	495	14,71%	52.351.646,68	14,04%	2,83	0,00
Total	3.366	100,00%	372.811.709,40	100,00%	1,70	0,91

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

	Nominal Interest (*)		
	Maximum	Minimum	Simple Average
Floating	4,39	0,27	1,42
Mixed	3,75	2,05	2,51
Fixed	3,95	2,19	2,84

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.880	55,85%	217.017.257,68	58,21%	1,14	1,15
IRPH	683	20,29%	96.524.462,28	25,89%	2,39	0,37
MIBOR 12 M	308	9,15%	6.918.342,76	1,86%	1,05	1,21
Fixed Rate	495	14,71%	52.351.646,68	14,04%	2,83	0,00
Total	3.366	100,00%	372.811.709,40	100,00%	1,70	0,91

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QUARTERLY STATISTIC INFORMATION

June 10, 2019

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	905	26,89%	84.236.659,09	22,59%
ARAGON	52	1,54%	6.158.723,15	1,65%
ASTURIAS	81	2,41%	5.264.887,67	1,41%
CANARIAS	241	7,16%	20.722.142,22	5,56%
CANTABRIA	23	0,68%	2.164.754,03	0,58%
CASTILLA LA MANCHA	96	2,85%	11.285.745,95	3,03%
CASTILLA Y LEON	76	2,26%	6.024.692,03	1,62%
CATALUÑA	586	17,41%	90.149.605,71	24,18%
COMUNIDAD VALENCIANA	250	7,43%	31.380.919,62	8,42%
EXTREMADURA	77	2,29%	5.140.566,11	1,38%
GALICIA	143	4,25%	5.823.987,58	1,56%
ISLAS BALEARES	56	1,66%	8.500.591,26	2,28%
LA RIOJA	6	0,18%	449.260,37	0,12%
MADRID	704	20,92%	86.638.349,05	23,24%
MURCIA	32	0,95%	4.114.405,84	1,10%
NAVARRA	5	0,15%	825.124,37	0,22%
PAIS VASCO	33	0,98%	3.931.295,35	1,05%
Total	3.366	100,00%	372.811.709,40	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	612.654,57	0,16%	Madrid
Debtor nº 2	1	0,03%	572.844,38	0,15%	Cataluña
Debtor nº 3	1	0,03%	563.963,50	0,15%	Cataluña
Debtor nº 4	1	0,03%	554.433,20	0,15%	Islas Baleares
Debtor nº 5	1	0,03%	552.099,89	0,15%	Cataluña
Debtor nº 6	1	0,03%	510.038,21	0,14%	Cataluña
Debtor nº 7	1	0,03%	505.563,07	0,14%	Cataluña
Debtor nº 8	1	0,03%	499.640,25	0,13%	Cataluña
Debtor nº 9	1	0,03%	497.107,26	0,13%	Cataluña
Debtor nº 10	1	0,03%	493.860,33	0,13%	Madrid
Rest of Debtors	3.356	99,70%	367.449.504,74	98,56%	
Total	3.366	100,00%	372.811.709,40	100,00%	

(*) 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%	36	1,07%	748.606,92	0,20%	7,84%
10,00%	20,00%	198	5,88%	4.609.894,05	1,24%	16,42%
20,00%	30,00%	475	14,11%	15.815.293,76	4,24%	25,63%
30,00%	40,00%	788	23,41%	39.575.198,53	10,62%	36,08%
40,00%	50,00%	386	11,47%	54.276.977,21	14,56%	45,49%
50,00%	60,00%	460	13,67%	88.459.677,64	23,73%	55,30%
60,00%	70,00%	505	15,00%	96.405.814,82	25,86%	64,69%
70,00%	80,00%	306	9,09%	43.656.920,27	11,71%	74,65%
80,00%	90,00%	181	5,38%	25.399.732,78	6,81%	83,77%
90,00%	100,00%	31	0,92%	3.863.593,42	1,04%	91,82%
Total	3.366	100,00%	372.811.709,40	100,00%	57,01%	

Maximum	Minimum	Simple Average
94,80%	0,00%	47,52%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.246	96,43%	363.861.483,01	97,60%
Second Residence	120	3,57%	8.950.226,39	2,40%
Total	3.366	100,00%	372.811.709,40	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

June 10, 2019

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	2	0,06%	22.353,00	0,01%
1	1.957	58,14%	131.308.823,69	35,22%
2	1.129	33,54%	174.316.718,93	46,76%
3	278	8,26%	67.163.813,78	18,02%
Total	3.366	100,00%	372.811.709,40	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.289	97,71%	362.572.192,27	97,25%
Other	77	2,29%	10.239.517,13	2,75%
Total	3.366	100,00%	372.811.709,40	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.901	86,19%	326.329.492,91	87,53%
Official Protection Housing	465	13,81%	46.482.216,49	12,47%
Total	3.366	100,00%	372.811.709,40	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	115	3,42%	23.528.156,21	6,31%
Broker	159	4,72%	29.102.202,07	7,81%
Developers	57	1,69%	11.222.609,61	3,01%
Financial Entities	18	0,53%	3.903.416,42	1,05%
Hipotecas.com	294	8,73%	40.545.735,00	10,88%
Insurance	53	1,57%	2.246.593,46	0,60%
Other	236	7,01%	7.878.678,71	2,11%
Real Estate	2.434	72,31%	254.384.317,92	68,23%
Total	3.366	100,00%	372.811.709,40	100,00%

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	9	5,36%	623.508,12	2,80%	16/02/2020	8,39
1	2	1	0,60%	90.061,54	0,40%	01/09/2020	14,97
2	3	25	14,88%	2.705.336,46	12,16%	18/03/2022	33,75
3	4	3	1,79%	438.636,93	1,97%	01/07/2022	37,23
4	5	5	2,98%	538.050,66	2,42%	04/03/2024	57,65
6	7	3	1,79%	319.204,89	1,43%	18/02/2026	81,51
7	8	34	20,24%	5.255.689,63	23,62%	10/03/2027	94,35
8	9	6	3,57%	1.010.986,61	4,54%	01/07/2027	98,10
12	13	19	11,31%	2.732.985,24	12,28%	10/04/2032	156,27
13	14	4	2,38%	380.187,46	1,71%	01/07/2032	159,00
17	18	52	30,95%	7.353.194,91	33,05%	20/03/2037	216,45
18	19	7	4,17%	798.780,02	3,59%	01/07/2037	219,87
Total	168	100,00%	22.246.622,47	100,00%	25/04/2025	71,54	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/08/2019	26/01/2030
Month	219,87	1,73	129,44

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

June 10, 2019

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
Semiannually	167	99,40%	22.152.610,41	99,58%	2,48	1,44	25/07/2030
EUR 12 M	167	99,40%	22.152.610,41	99,58%	2,48	1,44	25/07/2030
0-1	9	5,36%	623.508,12	2,80%	2,39	1,66	16/02/2020
1-2	1	0,60%	90.061,54	0,40%	3,05	1,60	01/09/2020
2-3	25	14,88%	2.705.336,46	12,16%	2,20	1,59	18/03/2022
3-4	3	1,79%	438.636,93	1,97%	2,25	1,59	01/07/2022
4-5	5	2,98%	538.050,66	2,42%	2,26	1,59	04/03/2024
6-7	3	1,79%	319.204,89	1,43%	2,48	1,45	18/02/2026
7-8	34	20,24%	5.255.689,63	23,62%	2,33	1,39	10/03/2027
8-9	6	3,57%	1.010.986,61	4,54%	2,44	1,39	01/07/2027
12-13	19	11,31%	2.732.985,24	12,28%	2,57	1,39	10/04/2032
13-14	4	2,38%	380.187,46	1,71%	2,90	1,77	01/07/2032
17-18	51	30,36%	7.259.182,85	32,63%	2,66	1,39	20/03/2037
18-19	7	4,17%	798.780,02	3,59%	2,75	1,39	01/07/2037
Annually	1	0,60%	94.012,06	0,42%	2,80	1,39	01/03/2037
EUR 12 M	1	0,60%	94.012,06	0,42%	2,80	1,39	01/03/2037
17-18	1	0,60%	94.012,06	0,42%	2,80	1,39	01/03/2037
Total	168	100,00%	22.246.622,47	100,00%	2,49	1,44	07/07/2019

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	125	74,40%	17.879.752,41	80,37%	2,53	1,39
0,50	1,00	42	25,00%	4.266.117,40	19,18%	2,29	1,61
1,00	1,50	1	0,60%	100.752,66	0,45%	3,75	2,84
Total	168	100,00%	22.246.622,47	100,00%	2,49	1,44	

Maximum	Minimum	Simple Average
2,84	1,39	1,46

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	8	0,30%	1.632.013,89	0,55%	1,93	-0,10
0,00	0,50	445	16,46%	69.686.415,92	23,37%	2,08	0,23
0,50	1,00	585	21,64%	94.957.646,00	31,84%	1,11	0,70
1,00	1,50	1.184	43,80%	86.468.170,35	29,00%	1,17	1,17
1,50	2,00	440	16,28%	40.025.729,41	13,42%	1,59	1,59
2,00	2,50	24	0,89%	3.482.874,78	1,17%	2,15	2,16
2,50	3,00	13	0,48%	1.270.244,39	0,43%	2,58	2,70
3,00	3,50	4	0,15%	690.345,51	0,23%	3,04	3,16
Total	2.703	100,00%	298.213.440,25	100,00%	1,45	0,87	

Maximum	Minimum	Simple Average
3,30	-0,15	1,01

FLOWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 2,57%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	296.811.721,20	769.497,72	297.581.218,92	76.000.000,00	862.880,78	76.862.880,78
17-jun.-19						
16-sep.-19	6.033.811,94	58.620,31	6.092.432,25	0,00	56.810,00	56.810,00
16-dic.-19	5.948.957,80	58.066,73	6.007.024,53	0,00	57.441,22	57.441,22
16-mar.-20	5.887.432,75	56.878,76	5.944.311,51	0,00	57.441,22	57.441,22
15-jun.-20	5.851.426,52	56.315,19	5.907.741,71	0,00	58.072,44	58.072,44
15-sep.-20	5.788.693,35	55.133,86	5.843.827,21	0,00	58.072,44	58.072,44
15-dic.-20	5.705.125,94	53.378,60	5.758.504,55	0,00	57.441,22	57.441,22
15-mar.-21	5.619.285,18	51.665,26	5.670.950,45	0,00	56.810,00	56.810,00
15-jun.-21	5.606.351,00	51.678,91	5.658.029,91	0,00	58.072,44	58.072,44
15-sep.-21	5.544.421,42	50.547,05	5.594.968,46	0,00	58.072,44	58.072,44
15-dic.-21	5.464.041,29	48.890,44	5.512.931,72	0,00	57.441,22	57.441,22
15-mar.-22	5.382.679,10	47.274,03	5.429.953,13	0,00	56.810,00	56.810,00
15-jun.-22	5.370.694,34	47.237,86	5.417.932,20	0,00	58.072,44	58.072,44
15-sep.-22	5.313.290,12	46.153,58	5.359.443,70	0,00	58.072,44	58.072,44
15-dic.-22	5.238.477,37	44.590,87	5.283.068,24	0,00	57.441,22	57.441,22
15-mar.-23	218.057.033,08	43.066,26	218.100.099,35	76.000.000,00	56.810,00	76.056.810,00