



## **F.T. RMBS PRADO II**

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

**GRAN VIA DE HORTALEZA, 3**

**28033 MADRID**

**[santanderdetitulizacion@gruposantander.com](mailto:santanderdetitulizacion@gruposantander.com)**



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado II

INFORMATION AT: QUARTER/SEMESTER 18 12 2017 - 19 03 2018 YEAR: 2018

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	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) / AA+s(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	78.550,44	78,55%
		Total Nominal	421.000.000,00	330.697.352,40	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period March 19th, 2018			Next Payment Date June 18th, 2018		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305123004	2.566,87	116,67	0,572%	113,58	92,00
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado II

INFORMATION AT:

QUARTER/SEMESTER

18 12 2017 - 19 03 2018

YEAR:

2018

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	5.325	5.018
Principal Outstanding	540.000.014,53	466.532.400,07
Principal Outstanding per Loan	101.408,45	92.971,78
Interest Rate	2,14%	1,77%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	3,22%
Average 12 Months Single Rate	3,37%
Prepayment Rate from Constitution	3,23%

## FONDO DE TITULIZACIÓN RMBS Prado II

### QUARTERLY BONDS PAYOUT REPORT

March 19, 2018

BONDS. PRINCIPAL	
Previous Balance	341.503.875,10
Principal Amortised	10.806.522,70
Outstanding Balance	330.697.352,40
% of Initial Balance	78,55%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	12-mar-2018
Payment Date	19-mar-2018
Previous Payment Date	18-dic-2017
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,328%
Next Payment Date	18-jun-2018

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,331%	0,900%	491.180,70
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 19, 2018
Class A	3,68	2,59

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	475.510.279,31
Principal Amortised	8.977.879,24
Outstanding Balance	466.532.400,07
Number of Credit Rights	5.018
LTV	42,50%

NON-PERFORMING LOANS (NPLs)	
Previous balance	330.792,63
Difference	272.320,23
NPLs up to date	603.112,86

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	8.145,83	6.057,89	2.308,32	9.508,10	53.272,83
Interest CR in Arrears	4.756,69	3.451,88	1.247,26	5.284,01	37.457,33
Outstanding Balance	2.828.300,55	1.198.937,98	216.564,20	768.363,99	1.355.798,42
Number of Credit Rights	33	11	4	6	10
% of Outstanding Balance	0,61%	0,26%	0,05%	0,16%	0,29%

**FONDO DE TITULIZACIÓN RMBS Prado II**  
**QUARTERLY REPORT - ALLOCATION OF CASH**  
**March 19, 2018**

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>11.101.365,73</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	8.977.879,24
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	2.106.760,69
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	16.725,80
<b>WITHHOLDING</b>	0,00

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>11.101.365,73</b>
Ordinary Expenses	22.962,11
Extraordinary Expenses	49.994,59
Interest paid to Class A Bondholders	491.180,70
Reserve Fund	(269.336,38)
Principal withholding Class A	10.806.522,70
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	42,01

<b>TREASURY ACCOUNT STATEMENT</b>	<b>13.995.972,00</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	14.265.308,38
Difference	(269.336,38)
Outstanding Balance	13.995.972,00
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

<b>CREDIT ENHANCEMENT <sup>(1) (2)</sup></b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>March 19, 2018</b>
SUBORDINATED LOAN 1	119.000.000,00 (22,04%)	119.000.000,00 (25,51%)
PRINCIPAL RESERVE FUND	16.200.000,00 (3,00%)	13.995.972,00 (3,00%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	16.835.047,67 (3,61%)

<sup>(1)</sup> Credit enhancement is calculated over the Outstanding Balance of Credit Rights.

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

<sup>(3)</sup> 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.

<b>SUBORDINATED LOAN 2</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>March 19, 2018</b>
<b>SUBORDINATED LOAN 2 PRINCIPAL</b>		
Total Outstanding	650.000,00	650.000,00
Interest Rate	0,869%	0,772%

## FONDO DE TITULIZACIÓN RMBS Prado II

### TRIGGERS OF THE MODEL

March 19, 2018

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>13.995.972,00</b>
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	13.995.972,00
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	68
Principal Outstanding of renegotiated loans	8.704.451,24
% Principal Outstanding of renegotiated loans / Initial Principal balance	1,61%

### 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

March 19, 2018

**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.

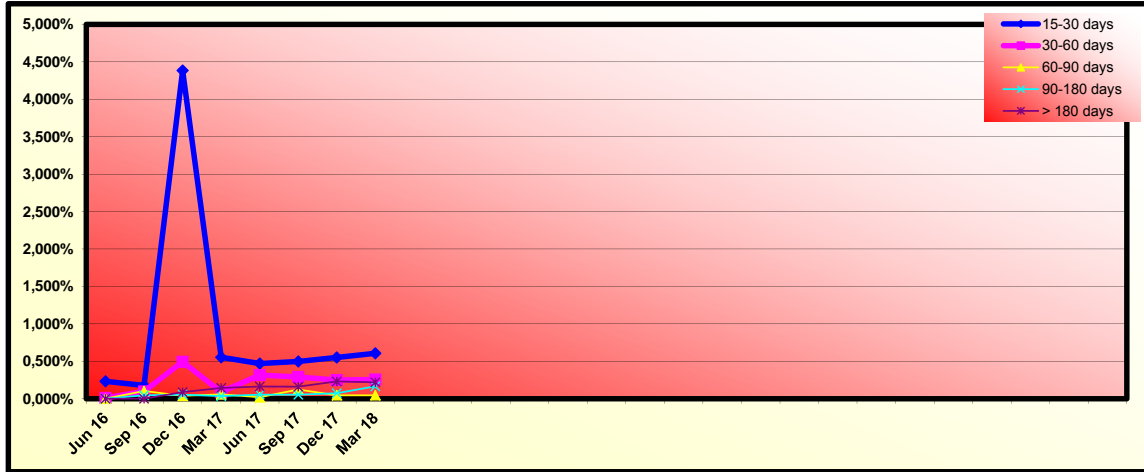


**FONDO DE TITULIZACIÓN RMBS Prado II**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

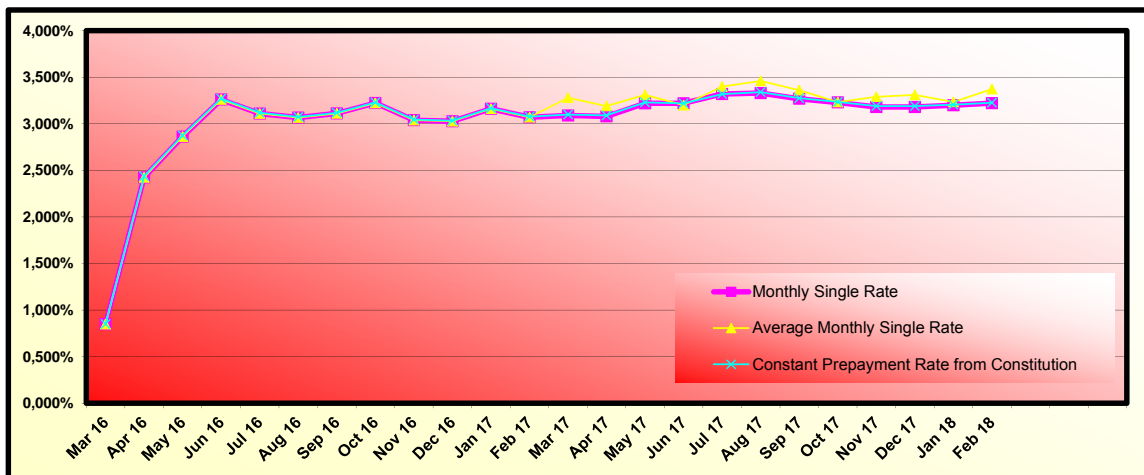
March 19, 2018

**HISTORICAL ARREARS**



Date	Dec 16	Mar 17	Jun 17	Sep 17	Dec 17	Mar 18
15-30 days	4,384%	0,554%	0,470%	0,498%	0,552%	0,606%
30-60 days	0,493%	0,090%	0,317%	0,291%	0,250%	0,257%
60-90 days	0,038%	0,059%	0,020%	0,123%	0,046%	0,046%
90-180 days	0,055%	0,035%	0,055%	0,054%	0,075%	0,165%
> 180 days	0,088%	0,145%	0,164%	0,161%	0,231%	0,291%

**HISTORICAL PREPAYMENT**



(\*) Prepayment data calculated at previous end moth date



# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

March 12, 2018

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	
0	25.000	896	17,86%	13.343.200,44	2,86%
25.000	50.000	688	13,71%	25.579.704,33	5,48%
50.000	75.000	737	14,69%	46.593.884,76	9,99%
75.000	100.000	771	15,36%	67.032.725,96	14,37%
100.000	125.000	583	11,62%	65.142.211,99	13,96%
125.000	150.000	423	8,43%	58.046.512,70	12,44%
150.000	175.000	310	6,18%	50.203.022,47	10,76%
175.000	200.000	233	4,64%	43.393.839,56	9,30%
200.000	225.000	141	2,81%	29.816.812,22	6,39%
225.000	250.000	68	1,36%	16.101.044,15	3,45%
250.000	275.000	43	0,86%	11.303.992,99	2,42%
275.000	300.000	48	0,96%	13.836.151,27	2,97%
300.000	325.000	32	0,64%	10.012.623,28	2,15%
325.000	350.000	24	0,48%	8.081.434,05	1,73%
350.000	375.000	8	0,16%	2.879.154,28	0,62%
375.000	400.000	8	0,16%	3.073.938,02	0,66%
400.000	425.000	5	0,10%	2.092.147,60	0,45%
<b>Total</b>		<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
422.011,61	0,00	92.971,78

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	415	8,27%	54.679.548,67	11,72%	0,33	0,52
0,50	1,00	851	16,96%	86.912.801,70	18,63%	0,72	0,90
1,00	1,50	1.282	25,55%	74.460.537,18	15,96%	1,23	1,40
1,50	2,00	621	12,38%	66.334.232,02	14,22%	1,81	1,22
2,00	2,50	885	17,64%	91.174.710,88	19,54%	2,26	0,91
2,50	3,00	367	7,31%	36.635.641,36	7,85%	2,71	1,71
3,00	3,50	155	3,09%	14.943.906,28	3,20%	3,25	1,52
3,50	4,00	148	2,95%	14.318.683,01	3,07%	3,68	1,89
4,00	4,50	142	2,83%	12.679.463,67	2,72%	4,32	2,27
4,50	5,00	99	1,97%	9.695.015,37	2,08%	4,62	1,49
5,00	5,50	11	0,22%	908.275,95	0,19%	5,29	2,63
5,50	6,00	36	0,72%	3.427.998,42	0,73%	5,79	3,28
6,00	6,50	6	0,12%	361.585,56	0,08%	6,08	2,83
<b>Total</b>		<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>	<b>1,77</b>	<b>1,17</b>

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

Maximum	Minimum	Simple Average
6,40	0,16	1,77

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Before June 30, 2005	1.036	20,65%	21.164.981,05	4,54%	03/11/1998	232,30	
06/30/2005	12/31/2005	12	0,24%	824.108,84	0,18%	18/10/2005	148,80
12/31/2005	06/30/2006	11	0,22%	1.056.526,10	0,23%	19/05/2006	141,77
06/30/2006	12/31/2006	23	0,46%	2.798.519,03	0,60%	29/11/2006	135,43
12/31/2006	06/30/2007	45	0,90%	6.314.984,33	1,35%	18/03/2007	131,80
06/30/2007	12/31/2007	272	5,42%	31.898.824,47	6,84%	18/11/2007	123,80
12/31/2007	06/30/2008	566	11,28%	69.710.619,75	14,94%	03/04/2008	119,30
06/30/2008	12/31/2008	301	6,00%	34.673.979,02	7,43%	29/09/2008	113,43
12/31/2008	06/30/2009	303	6,04%	36.652.570,76	7,86%	03/04/2009	107,30
06/30/2009	12/31/2009	276	5,50%	33.442.129,66	7,17%	06/10/2009	101,20
12/31/2009	06/30/2010	295	5,88%	36.808.739,06	7,89%	15/04/2010	94,90
06/30/2010	12/31/2010	233	4,64%	28.318.973,86	6,07%	14/10/2010	88,93
12/31/2010	06/30/2011	314	6,26%	38.702.958,14	8,30%	29/04/2011	82,43
06/30/2011	12/31/2011	296	5,90%	32.979.524,63	7,07%	20/09/2011	77,73
12/31/2011	06/30/2012	83	1,65%	7.686.718,59	1,65%	06/04/2012	71,20
06/30/2012	12/31/2012	85	1,69%	8.182.561,85	1,75%	11/10/2012	65,03
12/31/2012	06/30/2013	55	1,10%	5.071.260,17	1,09%	27/04/2013	58,50
06/30/2013	12/31/2013	77	1,53%	7.054.986,78	1,51%	08/10/2013	53,13
12/31/2013	06/30/2014	368	7,33%	31.075.025,33	6,66%	09/04/2014	47,10
06/30/2014	12/31/2014	367	7,31%	32.114.408,65	6,88%	02/10/2014	41,33
<b>Total</b>		<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>	<b>09/12/2009</b>	<b>99,10</b>

Maximum	Minimum	Simple Average
12/31/2014	09/23/1994	03/17/2008

# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

March 12, 2018

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Before December 31, 2034	2.036	40,57%	85.167.239,06	18,26%	24/10/2029	139,40
12/31/2034 12/31/2035	104	2,07%	9.369.172,73	2,01%	28/05/2035	206,53
12/31/2035 12/31/2036	79	1,57%	7.576.101,38	1,62%	07/06/2036	218,83
12/31/2036 12/31/2037	88	1,75%	9.587.854,69	2,06%	12/07/2037	232,00
12/31/2037 12/31/2038	156	3,11%	16.444.898,75	3,52%	18/05/2038	242,20
12/31/2038 12/31/2039	169	3,37%	16.984.326,05	3,64%	16/06/2039	255,13
12/31/2039 12/31/2040	115	2,29%	12.451.765,92	2,67%	08/06/2040	266,87
12/31/2040 12/31/2041	88	1,75%	10.433.356,85	2,24%	23/06/2041	279,37
12/31/2041 12/31/2042	154	3,07%	18.998.909,66	4,07%	15/06/2042	291,10
12/31/2042 12/31/2043	160	3,19%	20.035.909,60	4,29%	11/06/2043	302,97
12/31/2043 12/31/2044	412	8,21%	41.418.560,39	8,88%	13/06/2044	315,03
12/31/2044 12/31/2045	97	1,93%	10.301.704,10	2,21%	09/05/2045	325,90
12/31/2045 12/31/2046	54	1,08%	6.883.339,36	1,48%	20/06/2046	339,27
12/31/2046 12/31/2047	136	2,71%	20.924.563,17	4,49%	19/08/2047	353,23
12/31/2047 12/31/2048	426	8,49%	63.672.311,18	13,65%	15/05/2048	362,10
12/31/2048 12/31/2049	258	5,14%	42.075.941,28	9,02%	12/06/2049	375,00
12/31/2049 12/31/2050	189	3,77%	31.076.337,55	6,66%	02/06/2050	386,67
12/31/2050 12/31/2051	286	5,70%	41.602.666,66	8,92%	30/06/2051	399,60
12/31/2051 12/31/2052	11	0,22%	1.527.441,69	0,33%	05/01/2052	405,77
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>	<b>10/11/2042</b>	<b>295,93</b>

Maximum	Minimum	Simple Average
02/1/2052	03/5/2018	12/9/2037

Interest Rate Reset Period				
Interest Rate Reset Period	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
<b>annually</b>	<b>1.189</b>	<b>23,70%</b>	<b>44.626.030,39</b>	<b>9,57%</b>
Floating	1.186	23,64%	44.366.939,96	9,51%
Mixed	3	0,06%	259.090,43	0,06%
<b>semiannually</b>	<b>3.826</b>	<b>76,26%</b>	<b>421.827.526,13</b>	<b>90,43%</b>
Floating	3.567	71,10%	398.335.276,91	85,39%
Mixed	259	5,16%	23.492.249,22	5,04%
<b>quarterly</b>	<b>2</b>	<b>0,04%</b>	<b>30.949,16</b>	<b>0,01%</b>
Floating	2	0,04%	30.949,16	0,01%
<b>Total</b>	<b>5.017</b>	<b>100,00%</b>	<b>466.484.505,68</b>	<b>100,00%</b>

Interest Type (*)						
Interest Type (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
<b>Fixed</b>	<b>1</b>	<b>0,02%</b>	<b>47.894,39</b>	<b>0,01%</b>	<b>1,50</b>	<b>0,00</b>
Fixed	1	0,02%	47.894,39	0,01%	1,50	0,00
<b>Mixed</b>	<b>262</b>	<b>5,22%</b>	<b>23.751.339,65</b>	<b>5,09%</b>	<b>4,39</b>	<b>2,08</b>
EUR 12 M	189	3,77%	16.700.670,75	3,58%	4,17	2,43
IRPH	73	1,45%	7.050.668,90	1,51%	4,91	1,25
<b>Floating</b>	<b>4.755</b>	<b>94,76%</b>	<b>442.733.166,03</b>	<b>94,90%</b>	<b>1,63</b>	<b>1,12</b>
EUR 12 M	2.426	48,35%	278.750.457,23	59,75%	1,16	1,35
IRPH	1.314	26,19%	144.009.136,38	30,87%	2,60	0,66
MIBOR 12 M	973	19,39%	19.199.856,90	4,12%	1,08	1,22
MIBOR 6 M	40	0,80%	742.766,36	0,16%	1,05	1,32
MIBOR 3 M	2	0,04%	30.949,16	0,01%	0,58	0,91
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>	<b>1,77</b>	<b>1,17</b>

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

Weighted Spread		
Maximum	Minimum	Simple Average
4,15	-0,40	1,26

# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

March 12, 2018

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Andalucía	1.209	24,09%	97.896.003,30	20,98%
Aragón	94	1,87%	9.539.117,55	2,04%
Asturias	89	1,77%	5.329.567,23	1,14%
Canarias	203	4,05%	16.177.905,38	3,47%
Cantabria	40	0,80%	3.640.411,49	0,78%
Castilla la Mancha	101	2,01%	10.985.606,27	2,35%
Castilla y León	113	2,25%	8.619.824,06	1,85%
Cataluña	976	19,45%	107.848.833,28	23,12%
Comunidad Valenciana	413	8,23%	35.259.643,61	7,56%
Extremadura	70	1,39%	5.142.314,77	1,10%
Galicia	151	3,01%	8.493.629,77	1,82%
Islas Baleares	105	2,09%	11.910.163,64	2,55%
La Rioja	8	0,16%	863.536,89	0,19%
Madrid	1.309	26,09%	129.754.030,29	27,81%
Murcia	36	0,72%	2.719.954,43	0,58%
Navarra	12	0,24%	1.353.569,80	0,29%
País Vasco	89	1,77%	10.998.288,31	2,36%
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</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	0,02%	422.011,61	0,09%	Cataluña
Debtor nº 2	1	0,02%	419.519,20	0,09%	Andalucía
Debtor nº 3	1	0,02%	418.486,89	0,09%	Madrid
Debtor nº 4	1	0,02%	417.435,37	0,09%	Madrid
Debtor nº 5	1	0,02%	414.694,53	0,09%	Aragón
Debtor nº 6	1	0,02%	392.902,97	0,08%	Madrid
Debtor nº 7	1	0,02%	387.965,69	0,08%	Madrid
Debtor nº 8	1	0,02%	387.242,86	0,08%	Madrid
Debtor nº 9	1	0,02%	387.216,66	0,08%	Andalucía
Debtor nº 10	1	0,02%	386.641,06	0,08%	Madrid
Rest of Debtors	5.008	99,80%	462.498.283,23	99,14%	
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>	

Current Loan to Value (LTV) (*)						
Current Loan to Value (LTV) (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted LTV	
0,00% - 10,00%	170	3,39%	1.697.084,58	0,36%	6,16%	
10,00% - 20,00%	375	7,47%	10.837.612,18	2,32%	16,39%	
20,00% - 30,00%	700	13,95%	31.648.010,78	6,78%	25,63%	
30,00% - 40,00%	1.063	21,18%	78.851.858,50	16,90%	35,67%	
40,00% - 50,00%	887	17,68%	105.121.386,69	22,53%	45,24%	
50,00% - 60,00%	870	17,34%	113.128.993,32	24,25%	55,10%	
60,00% - 70,00%	730	14,55%	97.222.684,63	20,84%	64,45%	
70,00% - 80,00%	222	4,42%	27.813.036,74	5,96%	72,74%	
80,00% - 90,00%	1	0,02%	211.732,65	0,05%	81,43%	
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>	<b>49,53%</b>	

(\*) Original Property Value

Maximum	Minimum	Simple Average
81,43	0,00	42,50

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
First Residence	5.018	100,00%	466.532.400,07	100,00%
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>

# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

March 12, 2018

Number of guaranties				
Number of guaranties	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
1	3.431	68,33%	251.868.659,97	53,96%
more than 1	1.587	31,67%	214.663.740,10	46,04%
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Spanish	4.881	97,27%	453.341.076,55	97,17%
Other	137	2,73%	13.191.323,52	2,83%
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Free Dwellings	4.153	82,76%	395.563.239,67	84,79%
Official Protection Housing	865	17,24%	70.969.160,40	15,21%
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Developer	55	1,10%	8.926.839,68	1,91%
Direct Channel	329	6,56%	41.967.882,47	9,00%
Financial Entities	196	3,91%	18.319.000,05	3,93%
Insurance	45	0,90%	3.483.022,37	0,75%
Other	313	6,24%	11.410.934,36	2,45%
Small Broker	207	4,13%	23.518.186,34	5,04%
Small Real Estate Agency	1.990	39,66%	170.365.389,19	36,52%
Large Real Estate Agency	612	12,20%	66.884.734,16	14,34%
Word of mouth	345	6,88%	36.608.842,77	7,85%
Large Broker	926	18,45%	85.047.568,68	18,23%
<b>Total</b>	<b>5.018</b>	<b>100,00%</b>	<b>466.532.400,07</b>	<b>100,00%</b>

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER  
(AMOUNTS IN EUR)  
CPR: 3,23%**

Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>330.697.352,40</b>	<b>6.328.923,13</b>	<b>337.026.275,53</b>
19-mar-18			
18-jun-18	8.551.200,00	602.695,92	9.153.895,93
17-sep-18	8.440.790,80	600.158,28	9.040.949,09
17-dic-18	8.290.037,89	578.080,56	8.868.118,45
18-mar-19	8.149.313,01	556.619,43	8.705.932,44
17-jun-19	8.117.832,04	553.806,58	8.671.638,62
17-sep-19	8.020.120,81	538.683,06	8.558.803,87
17-dic-19	7.889.691,45	518.048,73	8.407.740,18
17-mar-20	7.801.926,61	503.510,00	8.305.436,61
17-jun-20	7.742.582,21	494.508,09	8.237.090,30
17-sep-20	7.655.129,61	480.083,66	8.135.213,27
17-dic-20	7.531.201,19	460.758,87	7.991.960,06
17-mar-21	242.507.526,76	441.969,97	242.949.496,73