



F.T. RMBS PRADO II

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

c/ JUAN IGNACIO LUCA DE TENA 13

28027 MADRID

santanderdetitulizacion@gruposantander.com



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado II

INFORMATION AT:

QUARTER/SEMESTER

17 12 2019 - 17 03 2020

YEAR:

2020

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

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) / AAA (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	59.032,99	59,03%
		Total Nominal	421.000.000,00	248.528.887,90	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period March 17th, 2020			Next Payment Date June 17th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305123004	2.402,57	77,65	0,472%	71,21	57,68
Accrued amortisation due not paid	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado II

INFORMATION AT:

QUARTER/SEMESTER

17 12 2019 - 17 03 2020

YEAR:

2020

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR s	5.325	4.613
Principal Outstanding	540.000.014,53	397.297.245,98
Principal Outstanding per Loan	101.408,45	86.125,57
Interest Rate	2,14%	1,58%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,72%
Average 12 Months Single Rate	3,35%
Prepayment Rate from Constitution	3,48%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	11.619,61	35.472,84	216.705,32
Debt to be amortised			397.119.985,10
Total Debt	11.619,61	35.472,84	397.336.690,42

FONDO DE TITULIZACIÓN RMBS Prado II

QUARTERLY BONDS PAYOUT REPORT

March 17, 2020

BONDS. PRINCIPAL	
Previous Balance	258.643.707,60
Principal Amortised	10.114.819,70
Outstanding Balance	248.528.887,90
% of Initial Balance	59,03%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	10-mar.-2020
Payment Date	17-mar.-2020
Previous Payment Date	17-dic.-2019
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,428%
Next Payment Date	17-jun.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,400%	0,900%	326.906,50
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 17, 2020
Class A	3,68	0,95

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	405.972.915,60
Principal Amortised	8.675.669,62
Outstanding Balance	397.297.245,98
Number of Credit Rights	4.613
LTV	38,92%

NON-PERFORMING LOANS (NPLs)	
Previous balance	1.531.028,60
Difference	196.098,14
NPLs up to date	1.727.126,74

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	8.994,68	6.768,27	5.340,24	14.248,81	141.908,88
Interest CR in Arrears	2.624,93	2.249,81	2.749,68	4.116,03	74.796,44
Outstanding Balance	2.986.721,55	1.136.109,22	762.762,77	932.416,08	1.828.202,68
Number of Credit Rights	34	13	5	11	22
% of Outstanding Balance	0,75%	0,29%	0,19%	0,23%	0,46%

FONDO DE TITULIZACIÓN RMBS Prado II
QUARTERLY REPORT - ALLOCATION OF CASH
March 17, 2020

TOTAL CASH RECEIVED END OF PERIOD	10.243.426,12
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	8.675.669,62
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.557.246,44
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	10.510,06
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	10.243.426,12
Ordinary Expenses	18.830,45
Extraordinary Expenses	43.107,11
Interest paid to Class A Bondholders	326.906,50
Reserve Fund	(260.270,09)
Principal withholding Class A	10.114.819,70
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	32,45

TREASURY ACCOUNT STATEMENT	11.918.917,38
PRINCIPAL RESERVE FUND	
Previous Balance	12.179.187,47
Difference	(260.270,09)
Outstanding Balance	11.918.917,38
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	March 17, 2020
SUBORDINATED LOAN 1	119.000.000,00 (22,04%)	119.000.000,00 (29,95%)
PRINCIPAL RESERVE FUND	16.200.000,00 (3,00%)	11.918.917,38 (3,00%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	29.768.358,08 (7,49%)

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

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

⁽³⁾ 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.

SUBORDINATED LOAN 2		
CONCEPTS	INITIAL	March 17, 2020
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	650.000,00	650.000,00
Interest Rate	0,869%	0,672%

FONDO DE TITULIZACIÓN RMBS Prado II

TRIGGERS OF THE MODEL

March 17, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	11.918.917,38
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	11.918.917,38
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	128
Principal Outstanding of renegotiated loans	16.566.284,28
% Principal Outstanding of renegotiated loans / Initial Principal balance	3,07%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	BP2S	S&P	Long Term	A	A+
		DBRS		A	AA (low)
PAYING AGENCY	BP2S	S&P	Short Term	n/a	A-1
		DBRS		n/a	R-1 (middle)
		S&P	Long Term	A	A+
		DBRS		A	AA (low)
		S&P	Short Term	n/a	A-1
		DBRS		n/a	R-1 (middle)

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

FONDO DE TITULIZACIÓN RMBS Prado II

DEFINITIONS

March 17, 2020

<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>Non-Performing Loans (NPLs)</u>	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.
<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.

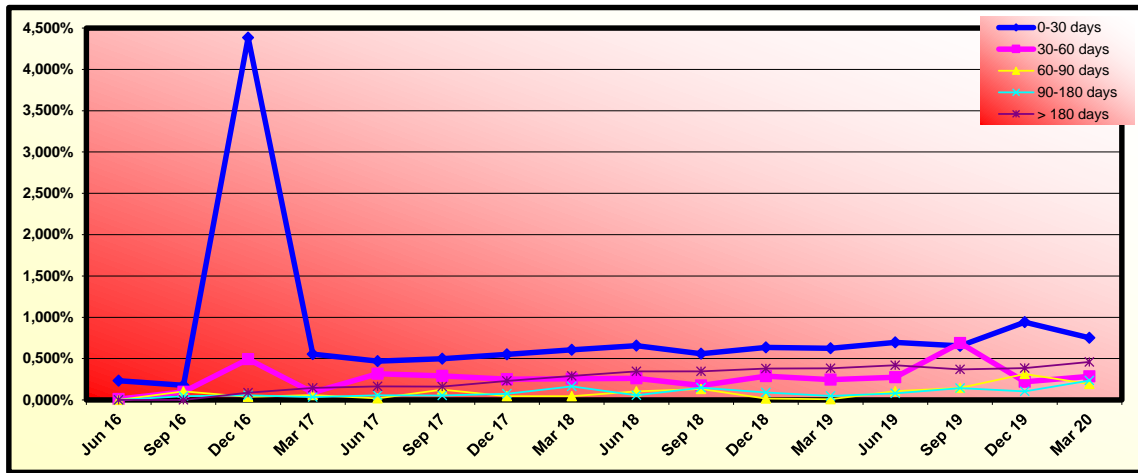


FONDO DE TITULIZACIÓN RMBS Prado II

HISTORICAL ARREARS AND PREPAYMENT REPORT

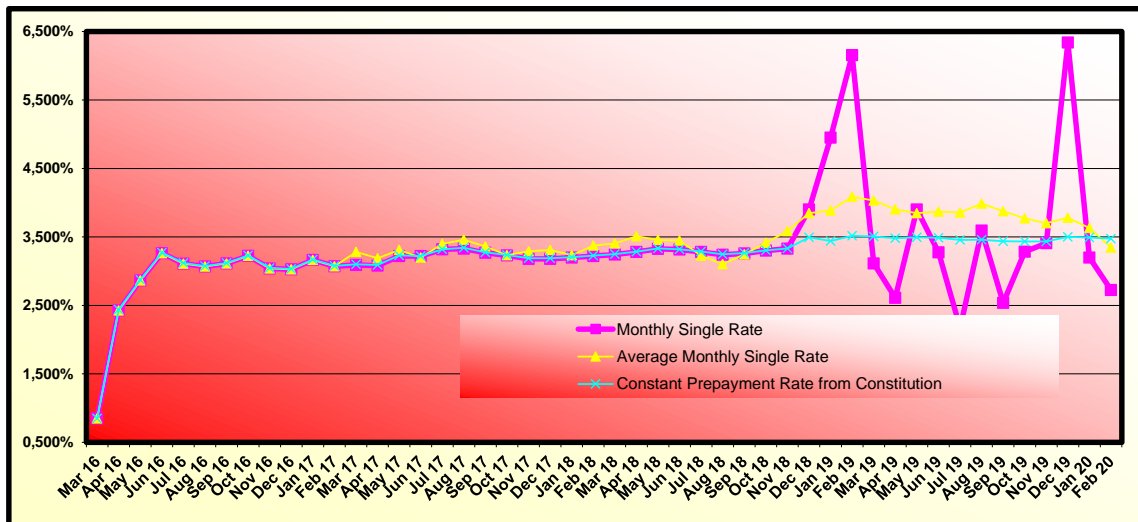
March 17, 2020

HISTORICAL ARREARS



Date	Dec 18	Mar 19	Jun 19	Sep 19	Dec 19	Mar 20
0-30 days	0,636%	0,624%	0,697%	0,655%	0,940%	0,752%
30-60 days	0,288%	0,246%	0,274%	0,690%	0,219%	0,286%
60-90 days	0,017%	0,008%	0,105%	0,145%	0,314%	0,192%
90-180 days	0,090%	0,047%	0,081%	0,143%	0,104%	0,235%
> 180 days	0,380%	0,384%	0,420%	0,368%	0,386%	0,460%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

March 10, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	
0	25.000	969	21,01%	13.091.534,26	3,30%
25.000	50.000	605	13,12%	22.798.840,13	5,74%
50.000	75.000	749	16,24%	47.256.333,83	11,89%
75.000	100.000	705	15,28%	61.247.562,64	15,42%
100.000	125.000	480	10,41%	53.845.736,00	13,55%
125.000	150.000	372	8,06%	50.947.302,89	12,82%
150.000	175.000	281	6,09%	45.441.624,20	11,44%
175.000	200.000	169	3,66%	31.454.365,78	7,92%
200.000	225.000	105	2,28%	22.082.587,19	5,56%
225.000	250.000	56	1,21%	13.207.847,38	3,32%
250.000	275.000	45	0,98%	11.858.510,43	2,98%
275.000	300.000	33	0,72%	9.490.387,08	2,39%
300.000	325.000	26	0,56%	8.129.441,36	2,05%
325.000	350.000	6	0,13%	1.983.031,14	0,50%
350.000	375.000	8	0,17%	2.880.252,46	0,72%
375.000	400.000	4	0,09%	1.581.889,21	0,40%
Total	4.613	100,00%	397.297.245,98	100,00%	

Maximum	Minimum	Simple Average
398.940,87	0,92	86.125,57

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	571	12,38%	68.923.490,50	17,35%	0,31	0,59
0,50	1,00	951	20,62%	72.620.643,07	18,28%	0,75	1,03
1,00	1,50	888	19,25%	50.915.527,35	12,82%	1,23	1,48
1,50	2,00	698	15,13%	68.200.849,08	17,17%	1,77	1,20
2,00	2,50	899	19,49%	82.255.946,98	20,70%	2,24	0,97
2,50	3,00	243	5,27%	23.355.362,33	5,88%	2,72	1,63
3,00	3,50	118	2,56%	11.239.958,25	2,83%	3,22	1,49
3,50	4,00	91	1,97%	8.051.661,17	2,03%	3,66	1,92
4,00	4,50	112	2,43%	8.360.915,88	2,10%	4,29	2,46
4,50	5,00	17	0,37%	1.298.715,89	0,33%	4,76	2,52
5,00	5,50	9	0,20%	664.068,48	0,17%	5,28	2,56
5,50	6,00	15	0,33%	1.316.652,33	0,33%	5,82	3,64
6,00	6,50	1	0,02%	93.454,67	0,02%	6,05	4,25
Total	4.613	100,00%	397.297.245,98	100,00%	1,58	1,14	

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

Maximum	Minimum	Simple Average
6,05	0,01	1,59

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Before December 31, 2005	923	20,01%	15.511.647,17	3,90%	10/03/1999	252,00	
12/31/2005 06/30/2006	11	0,24%	857.924,49	0,22%	18/05/2006	165,73	
06/30/2006 12/31/2006	21	0,46%	2.535.177,35	0,64%	29/11/2006	159,37	
12/31/2006 06/30/2007	45	0,98%	5.673.001,96	1,43%	17/03/2007	155,77	
06/30/2007 12/31/2007	257	5,57%	27.756.580,26	6,99%	18/11/2007	147,73	
12/31/2007 06/30/2008	545	11,81%	61.803.482,51	15,56%	03/04/2008	143,23	
06/30/2008 12/31/2008	288	6,24%	30.816.502,64	7,76%	29/09/2008	137,37	
12/31/2008 06/30/2009	295	6,39%	32.608.228,16	8,21%	02/04/2009	131,27	
06/30/2009 12/31/2009	258	5,59%	29.321.686,06	7,38%	07/10/2009	125,10	
12/31/2009 06/30/2010	277	6,00%	32.208.731,60	8,11%	15/04/2010	118,83	
06/30/2010 12/31/2010	220	4,77%	24.901.315,72	6,27%	13/10/2010	112,90	
12/31/2010 06/30/2011	291	6,31%	32.847.091,36	8,27%	27/04/2011	106,43	
06/30/2011 12/31/2011	272	5,90%	28.910.163,96	7,28%	18/09/2011	101,73	
12/31/2011 06/30/2012	71	1,54%	5.890.117,94	1,48%	06/04/2012	95,13	
06/30/2012 12/31/2012	73	1,58%	6.211.484,57	1,56%	10/10/2012	89,00	
12/31/2012 06/30/2013	47	1,02%	4.027.498,68	1,01%	27/04/2013	82,43	
06/30/2013 12/31/2013	61	1,32%	5.093.547,30	1,28%	04/10/2013	77,20	
12/31/2013 06/30/2014	324	7,02%	24.164.098,67	6,08%	10/04/2014	71,00	
06/30/2014 12/31/2014	334	7,24%	26.158.965,58	6,58%	03/10/2014	65,23	
Total	4.613	100,00%	397.297.245,98	100,00%	14/12/2009	122,87	

Maximum	Minimum	Simple Average
12/31/2014	12/23/1994	04/3/2008

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

March 10, 2020

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Before December 31, 2036	1.995	43,25%	78.562.280,27	19,77%	23/03/2031	132,43
12/31/2036 12/31/2037	87	1,89%	8.491.435,29	2,14%	13/07/2037	208,10
12/31/2037 12/31/2038	149	3,23%	13.856.542,39	3,49%	15/05/2038	218,17
12/31/2038 12/31/2039	152	3,30%	13.448.057,01	3,38%	23/06/2039	231,43
12/31/2039 12/31/2040	110	2,38%	11.244.331,90	2,83%	14/06/2040	243,13
12/31/2040 12/31/2041	87	1,89%	9.836.179,59	2,48%	17/06/2041	255,23
12/31/2041 12/31/2042	140	3,03%	15.885.954,87	4,00%	11/06/2042	267,03
12/31/2042 12/31/2043	150	3,25%	17.488.868,19	4,40%	02/06/2043	278,73
12/31/2043 12/31/2044	353	7,65%	32.416.782,17	8,16%	11/06/2044	291,03
12/31/2044 12/31/2045	96	2,08%	9.549.699,11	2,40%	16/05/2045	302,20
12/31/2045 12/31/2046	57	1,24%	6.752.768,18	1,70%	14/06/2046	315,13
12/31/2046 12/31/2047	127	2,75%	18.604.621,22	4,68%	13/08/2047	329,10
12/31/2047 12/31/2048	411	8,91%	58.400.275,39	14,70%	17/05/2048	338,23
12/31/2048 12/31/2049	247	5,35%	37.356.731,26	9,40%	10/06/2049	351,00
12/31/2049 12/31/2050	182	3,95%	28.316.696,79	7,13%	04/06/2050	362,80
12/31/2050 12/31/2051	260	5,64%	35.758.872,53	9,00%	29/06/2051	375,63
12/31/2051 12/31/2052	10	0,22%	1.327.149,82	0,33%	02/01/2052	381,73
Total	4.613	100,00%	397.297.245,98	100,00%	30/04/2043	277,67

Maximum	Minimum	Simple Average
02/1/2052	04/1/2020	04/11/2038

Interest Rate Reset Period				
Interest Rate Reset Period	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
annually	1.060	22,98%	35.697.884,08	8,99%
Floating	1.058	22,94%	35.570.104,69	8,95%
Mixed	2	0,04%	127.779,39	0,03%
semiannually	3.551	76,98%	361.581.273,44	91,01%
Floating	3.477	75,37%	355.415.780,31	89,46%
Mixed	74	1,60%	6.165.493,13	1,55%
quarterly	2	0,04%	18.088,46	0,00%
Floating	2	0,04%	18.088,46	0,00%
Total	4.613	100,00%	397.297.245,98	100,00%

Interest Type (*)						
Interest Type (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
Mixed	76	1,65%	6.293.272,52	1,58%	4,45	2,44
EUR 12 M	66	1,43%	5.358.485,88	1,35%	4,33	2,52
IRPH	10	0,22%	934.786,64	0,24%	5,14	1,99
Variable	4.537	98,35%	391.003.973,46	98,42%	1,53	1,12
EUR 12 M	2.372	51,42%	248.067.371,75	62,44%	1,07	1,35
IRPH	1.271	27,55%	128.965.968,16	32,46%	2,48	0,66
MIBOR 12 M	852	18,47%	13.408.727,48	3,37%	1,00	1,22
MIBOR 6 M	40	0,87%	543.817,61	0,14%	0,96	1,32
MIBOR 3 M	2	0,04%	18.088,46	0,00%	0,51	0,91
Total	4.613	100,00%	397.297.245,98	100,00%	1,58	1,14

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

Maximum	Minimum	Simple Average
4,25	-0,40	1,24

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

March 10, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Andalucía	1.117	24,21%	84.198.351,30	21,19%
Aragón	92	1,99%	8.626.766,39	2,17%
Asturias	82	1,78%	4.394.258,71	1,11%
Canarias	179	3,88%	13.511.193,50	3,40%
Cantabria	40	0,87%	3.346.411,40	0,84%
Castilla la Mancha	93	2,02%	9.653.863,02	2,43%
Castilla y León	105	2,28%	7.662.564,84	1,93%
Cataluña	891	19,31%	91.990.922,50	23,15%
Comunidad Valenciana	392	8,50%	30.778.082,85	7,75%
Extremadura	67	1,45%	4.474.786,13	1,13%
Galicia	139	3,01%	7.457.211,45	1,88%
Islas Baleares	96	2,08%	10.200.946,88	2,57%
La Rioja	8	0,17%	784.777,97	0,20%
Madrid	1.184	25,67%	107.419.274,56	27,04%
Murcia	35	0,76%	2.446.107,67	0,62%
Navarra	11	0,24%	1.165.197,66	0,29%
País Vasco	82	1,78%	9.186.529,15	2,31%
Total	4.613	100,00%	397.297.245,98	100,00%

Debtor's concentration					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	CC.AA.
Debtor nº 0	1	0,02%	398.940,87	0,10%	Cataluña
Debtor nº 1	1	0,02%	397.788,18	0,10%	Andalucía
Debtor nº 2	1	0,02%	392.727,01	0,10%	Aragón
Debtor nº 3	1	0,02%	392.433,15	0,10%	Madrid
Debtor nº 4	1	0,02%	367.918,70	0,09%	Andalucía
Debtor nº 5	1	0,02%	365.289,12	0,09%	Madrid
Debtor nº 6	1	0,02%	363.884,39	0,09%	Madrid
Debtor nº 7	1	0,02%	363.092,89	0,09%	Islas Baleares
Debtor nº 8	1	0,02%	357.462,65	0,09%	Madrid
Debtor nº 9	1	0,02%	357.269,17	0,09%	Cataluña
Rest of Debtors	4.603	99,78%	393.540.439,85	99,05%	
Total	4.613	100,00%	397.297.245,98	100,00%	

Current Loan to Value (LTV) (*)						
Current Loan to Value (LTV) (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted LTV	
0,00%	10,00%	215	4,66%	2.203.295,10	0,55%	7,11%
10,00%	20,00%	568	12,31%	13.421.349,51	3,38%	15,78%
20,00%	30,00%	705	15,28%	33.327.551,47	8,39%	26,04%
30,00%	40,00%	878	19,03%	74.714.854,17	18,81%	35,35%
40,00%	50,00%	843	18,27%	96.828.622,07	24,37%	45,08%
50,00%	60,00%	823	17,84%	103.243.264,19	25,99%	55,01%
60,00%	70,00%	517	11,21%	65.736.026,00	16,55%	64,20%
70,00%	80,00%	63	1,37%	7.742.648,97	1,95%	72,71%
80,00%	90,00%	1	0,02%	79.634,50	0,02%	81,42%
Total	4.613	100,00%	397.297.245,98	100,00%	0,00%	

(*) Original Property Value

Maximum	Minimum	Simple Average
81,42	0,00	38,92

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
First Residence	4.613	100,00%	397.297.245,98	100,00%
Total	4.613	100,00%	397.297.245,98	100,00%

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

March 10, 2020

Number of guaranties				
Number of guaranties	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
1	3.177	68,83%	216.252.573,48	54,43%
more than 1	1.436	31,17%	181.044.672,50	45,57%
Total	4.613	100,00%	397.297.245,98	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Spanish	4.530	98,20%	390.790.543,40	98,36%
Other	83	1,80%	6.506.702,58	1,64%
Total	4.613	100,00%	397.297.245,98	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Free Dwellings	3.812	82,64%	337.395.084,63	84,92%
Official Protection Housing	801	17,36%	59.902.161,35	15,08%
Total	4.613	100,00%	397.297.245,98	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Developer	51	1,11%	7.579.900,94	1,91%
Direct Channel	301	6,53%	35.471.982,84	8,93%
Financial Entities	177	3,84%	14.905.677,06	3,75%
Insurance	42	0,91%	3.023.922,62	0,76%
Other	279	6,05%	9.068.129,76	2,28%
Small Broker	196	4,25%	20.703.200,74	5,21%
Small Real Estate Agency	1.819	39,43%	145.397.330,74	36,60%
Large Real Estate Agency	564	12,23%	56.717.990,49	14,28%
Word of mouth	315	6,83%	31.651.746,89	7,97%
Large Broker	869	18,84%	72.777.363,90	18,32%
Total	4.613	100,00%	397.297.245,98	100,00%

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,48%

Series A Bonds			
Payment Date	Principal Repayment	Gross Interest	Total Flow
TOTALS:	248.528.887,90	1.749.827,77	250.278.715,67
17-mar.-20			
17-jun.-20	7.979.608,96	463.009,32	8.442.618,27
17-sep.-20	7.879.203,41	448.143,31	8.327.346,71
17-dic.-20	7.746.966,25	428.752,78	8.175.719,03
17-mar.-21	224.923.109,29	409.922,37	225.333.031,65