



F.T. RMBS PRADO V

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 V

INFORMATION AT:

QUARTER/SEMESTER

16 12 2019 - 16 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	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			%Curr/In
			INITIAL	CURRENT	
Series A ES0305288005	3.390	Nominal per Bond	100.000,00	81.614,58	81,61%
		Total Nominal	339.000.000,00	276.673.426,20	
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 March 16th, 2020			Next Payment Date June 15th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.180,07	0,00	0,000%	0,00	0,00
Series B ES0305288013	0,00	51,82	0,111%	28,06	22,73
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

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III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3,453	3,303
Principal Outstanding	415.000.107,77	352.673.408,39
Principal Outstanding per Loan	120.185,38	106.773,66
Interest Rate	1,71%	1,58%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,41%
Average 12 Months Single Rate	3,41%
Prepayment Rate from Constitution	3,06%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	6.786,67	7.708,81	8.318,39
Debt to be amortised			352.657.946,64
Total Debt	6.786,67	7.708,81	352.666.265,03

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QUARTERLY BONDS PAYOUT REPORT

March 16, 2020

BONDS. PRINCIPAL	
Previous Balance	360.063.863,50
Principal Amortised	7.390.437,30
Outstanding Balance	352.673.426,20
% of Initial Balance	84,98%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	9-mar.-2020
Payment Date	16-mar.-2020
Previous Payment Date	16-dic.-2019
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,489%
Next Payment Date	15-jun.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,395%	0,380%	0,00
Class B	-0,395%	0,600%	39.383,20
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 16, 2020
Class A	3,87	2,64
Class B	5,33	3,00

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	360.063.854,04
Principal Amortised	7.390.445,65
Outstanding Balance	352.673.408,39
Number of Credit Rights	3.303
LTV	45,72%

DEFAULTED RECEIVABLES	
Previous balance	529.215,83
Difference	0,00
Up to date	529.215,83

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

TRANSITORY PROPERTIES	
Last balance	69.056,55
Difference in Actual Period	-12.216,59
Current balance	56.839,96
Number of Credit Rights	1

NET LOSSES	
Last balance	324.940,43
Difference	(32.773,07)
Current balance	292.167,36

PRINCIPAL BALANCE IN ARREARS					
	UP to 30	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	4.987,29	1.975,68	2.291,69	682,24	5.524,85
Interest accrued in Arrears	1.799,38	1.021,39	1.654,19	83,62	2.793,54
Outstanding Balance	1.659.423,13	450.042,88	318.074,08	17.561,29	314.361,82
Number of Credit Rights	20	5	3	1	3
% of Outstanding Balance	0,47%	0,13%	0,09%	0,00%	0,09%

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QUARTERLY REPORT - ALLOCATION OF CASH

March 16, 2020

TOTAL CASH RECEIVED END OF PERIOD	17.830.711,65
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.390.445,65
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.398.621,75
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	32.773,07
OTHERS	7.274,83
RESERVE FUND	9.001.596,35

TOTAL CASH PAID END OF PERIOD	17.830.711,65
Ordinary Expenses	17.953,87
Extraordinary Expenses	21.295,40
Interest paid to Class A Bondholders	0,00
Reserve Fund	8.816.835,21
Principal withholding Class A	7.390.437,30
Interest paid to Class B Bondholders	39.383,20
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	8.368,12
Principal paid to Subordinated Loan	212.442,03
Fixed fee in favour of UCI	6.000,00
Excess spread	1.317.996,52
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	8.816.835,21
PRINCIPAL RESERVE FUND	
Previous Balance	9.001.596,35
Difference	(184.761,14)
Outstanding Balance	8.816.835,21
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	March 16, 2020
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (21,55%)
SUBORDINATED LOAN	10.400.000 (2,50%)	8.816.835,21 (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	March 16, 2020
Total Outstanding	575.000,00	295.972,61
Interest Rate	0,437%	0,261%

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TRIGGERS OF THE MODEL

March 16, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	8.816.835,21
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	8.816.835,21
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	19
Principal Outstanding of renegotiated loans	3.770.610,35
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,91%

COUNTERPARTIES

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

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

(*) Deposit Rating applied

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DEFINITIONS

March 16, 2020

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.

Defaulted Receivables

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.

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.

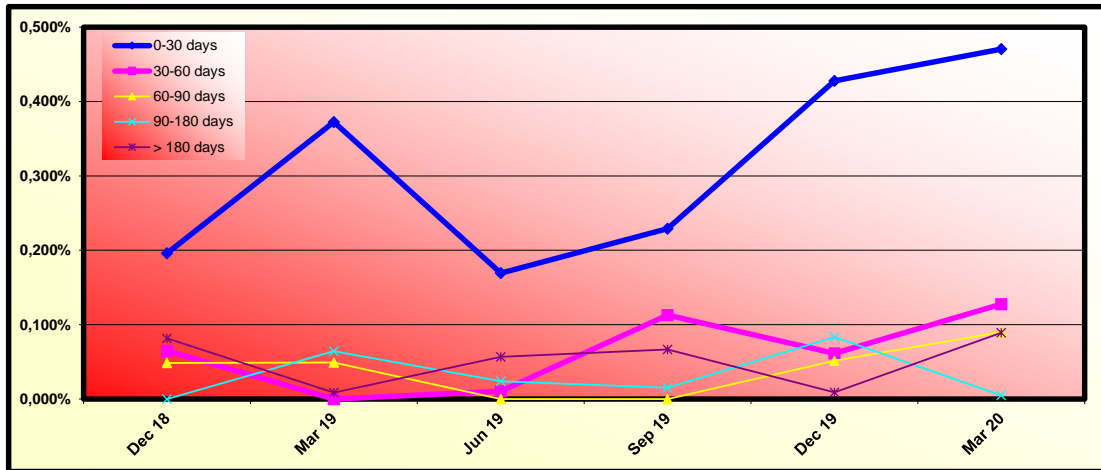


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HISTORICAL ARREARS AND PREPAYMENT REPORT

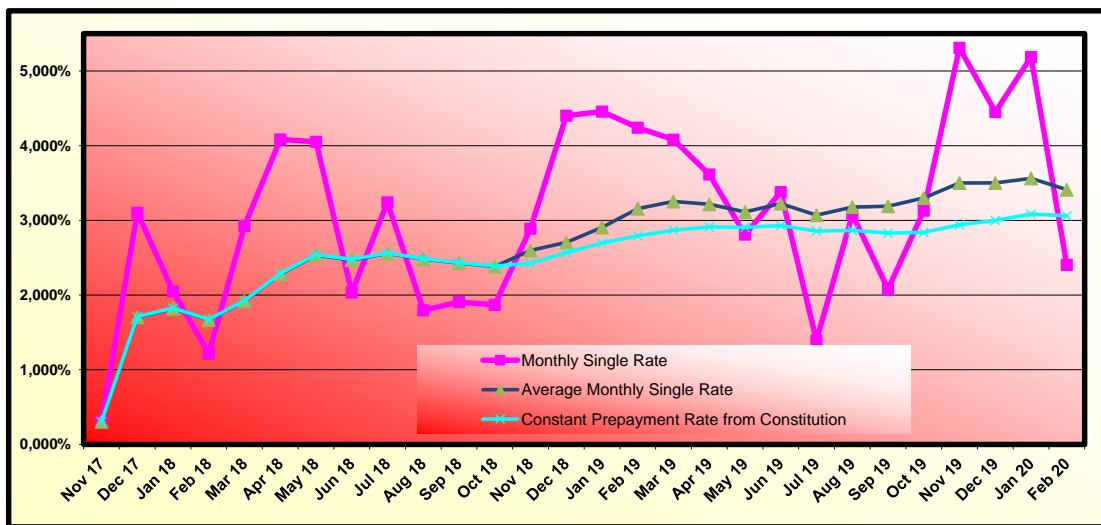
March 16, 2020

HISTORICAL ARREARS



Date	Dec 18	Mar 19	Jun 19	Sep 19	Dec 19	Mar 20
0-30 days	0,196%	0,373%	0,169%	0,229%	0,428%	0,471%
30-60 days	0,065%	0,000%	0,010%	0,113%	0,061%	0,128%
60-90 days	0,048%	0,049%	0,000%	0,000%	0,051%	0,090%
90-180 days	0,000%	0,064%	0,024%	0,015%	0,083%	0,005%
> 180 days	0,082%	0,009%	0,057%	0,067%	0,009%	0,089%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

March 9, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	770	23,31%	12.926.367,18	3,67%
25.000	50.000	612	18,53%	20.959.060,32	5,94%
50.000	75.000	301	9,11%	18.822.712,19	5,34%
75.000	100.000	253	7,66%	22.040.012,89	6,25%
100.000	125.000	249	7,54%	27.932.651,65	7,92%
125.000	150.000	212	6,42%	29.204.299,34	8,28%
150.000	175.000	161	4,87%	26.193.405,93	7,43%
175.000	200.000	157	4,75%	29.548.725,36	8,38%
200.000	225.000	141	4,27%	29.979.065,59	8,50%
225.000	250.000	115	3,48%	27.175.736,01	7,71%
250.000	275.000	82	2,48%	21.637.294,84	6,14%
275.000	300.000	67	2,03%	19.262.993,37	5,46%
300.000	325.000	52	1,57%	16.229.988,52	4,60%
325.000	350.000	37	1,12%	12.413.271,73	3,52%
350.000	375.000	29	0,88%	10.444.553,79	2,96%
375.000	400.000	21	0,64%	8.110.815,02	2,30%
400.000	425.000	16	0,48%	6.590.770,67	1,87%
425.000	450.000	12	0,36%	5.204.778,17	1,48%
450.000	475.000	6	0,18%	2.784.409,01	0,79%
475.000	500.000	5	0,15%	2.436.315,08	0,69%
500.000	525.000	1	0,03%	524.673,90	0,15%
525.000	550.000	1	0,03%	538.893,68	0,15%
550.000	575.000	2	0,06%	1.112.126,63	0,32%
600.000	625.000	1	0,03%	600.487,52	0,17%
Total		3.303	100,00%	352.673.408,39	100,00%

Maximum	Minimum	Simple Average
600.487,52	575,58	106.773,66

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	207	6,27%	43.345.739,13	12,29%	0,33	0,62
0,50	1,00	848	25,67%	87.085.548,48	24,69%	0,77	1,04
1,00	1,50	871	26,37%	53.125.271,16	15,06%	1,21	1,47
1,50	2,00	173	5,24%	28.609.145,21	8,11%	1,84	0,44
2,00	2,50	522	15,80%	70.268.584,08	19,92%	2,21	0,56
2,50	3,00	621	18,80%	63.914.680,08	18,12%	2,78	0,33
3,00	3,50	49	1,48%	4.785.959,96	1,36%	3,15	0,97
3,50	4,00	11	0,33%	1.358.396,78	0,39%	3,72	1,87
4,00	4,50	1	0,03%	180.083,51	0,05%	4,16	2,35
Total		3.303	100,00%	352.673.408,39	100,00%	1,57	0,78

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

Maximum	Minimum	Simple Average
4,16	0,11	1,58

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	1.289	39,03%	33.654.061,52	9,54%	31/08/2000	234,30
2007	181	5,48%	30.669.661,29	8,70%	10/09/2007	149,97
2008	381	11,53%	74.465.813,96	21,11%	14/06/2008	140,83
2009	254	7,69%	52.461.798,20	14,88%	30/06/2009	128,30
2010	222	6,72%	46.338.694,16	13,14%	27/06/2010	116,40
2011	158	4,78%	29.037.225,67	8,23%	31/05/2011	105,30
2012	25	0,76%	2.689.088,03	0,76%	16/06/2012	92,77
2013	12	0,36%	928.617,85	0,26%	09/09/2013	78,00
2014	10	0,30%	764.094,70	0,22%	08/08/2014	67,03
2015	27	0,82%	2.096.127,02	0,59%	25/08/2015	54,47
2016	180	5,45%	17.648.007,08	5,00%	04/11/2016	40,17
2017	564	17,08%	61.920.218,91	17,56%	02/04/2017	35,23
Total	3.303	100,00%	352.673.408,39	100,00%	17/05/2010	117,73

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	01/09/2007
Month	32,77	300,07	152,43

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.775	53,74%	85.355.776,03	24,20%	15/12/2033	165,20
2041	57	1,73%	9.107.367,44	2,58%	05/06/2041	254,87
2042	139	4,21%	18.215.621,52	5,17%	06/05/2042	265,90
2043	57	1,73%	10.650.651,00	3,02%	21/04/2043	277,40
2044	65	1,97%	11.784.289,64	3,34%	17/05/2044	290,27
2045	57	1,73%	10.847.423,47	3,08%	30/06/2045	303,70
2046	96	2,91%	15.397.018,31	4,37%	04/06/2046	314,83
2047	526	15,92%	72.744.164,62	20,63%	07/05/2047	325,93
2048	216	6,54%	47.811.495,37	13,56%	27/05/2048	338,60
2049	125	3,78%	28.039.267,99	7,95%	07/06/2049	350,93
2050	116	3,51%	27.006.949,94	7,66%	05/06/2050	362,87
2051	72	2,18%	15.362.704,61	4,36%	28/04/2051	373,63
2052	2	0,06%	350.678,45	0,10%	01/01/2052	381,73
Total	3.303	100,00%	352.673.408,39	100,00%	06/02/2044	286,90

	Maximum	Minimum	Simple Average
Date	01/01/2052	01/04/2020	19/03/2038
Month	387,33	0,77	219,49

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.333	40,36%	44.558.286,50	12,63%
Floating	1.332	40,33%	44.465.973,30	12,61%
Mixed	1	0,03%	92.313,20	0,03%
semiannually	1.492	45,17%	259.591.429,37	73,61%
Floating	1.338	40,51%	239.600.083,46	67,94%
Mixed	154	4,66%	19.991.345,91	5,67%
fixed	478	14,47%	48.523.692,52	13,76%
Fixed	478	14,47%	48.523.692,52	13,76%
Total	3.303	100,00%	352.673.408,39	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	2.670	80,84%	284.066.056,76	80,55%	1,28	0,87
EUR 12 M	1.695	51,32%	185.319.549,25	52,55%	0,84	1,11
IRPH	675	20,44%	92.606.129,57	26,26%	2,20	0,37
MIBOR 12 M	300	9,08%	6.140.377,94	1,74%	1,00	1,21
Mixed	155	4,69%	20.083.659,11	5,69%	2,48	1,44
EUR 12 M	155	4,69%	20.083.659,11	5,69%	2,48	1,44
Fixed	478	14,47%	48.523.692,52	13,76%	2,84	0,00
Fixed	478	14,47%	48.523.692,52	13,76%	2,84	0,00
Total	3.303	100,00%	352.673.408,39	100,00%	1,57	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	4,16	0,11	1,30
Mixed	3,75	2,05	2,50
Fixed	3,95	2,50	2,85

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.850	56,01%	205.403.208,36	58,24%	1,00	1,14
IRPH	675	20,44%	92.606.129,57	26,26%	2,20	0,37
MIBOR 12 M	300	9,08%	6.140.377,94	1,74%	1,00	1,21
Fixed Rate	478	14,47%	48.523.692,52	13,76%	2,84	0,00
Total	3.303	100,00%	352.673.408,39	100,00%	1,57	0,91

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QUARTERLY STATISTIC INFORMATION

March 9, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	885	26,79%	79.267.053,97	22,48%
ARAGON	52	1,57%	5.989.391,45	1,70%
ASTURIAS	79	2,39%	4.917.513,08	1,39%
CANARIAS	239	7,24%	19.702.989,75	5,59%
CANTABRIA	23	0,70%	2.078.310,83	0,59%
CASTILLA LA MANCHA	96	2,91%	10.939.738,59	3,10%
CASTILLA Y LEON	74	2,24%	5.737.563,42	1,63%
CATALUÑA	578	17,50%	85.589.122,58	24,27%
COMUNIDAD VALENCIANA	246	7,45%	29.879.627,98	8,47%
EXTREMADURA	76	2,30%	4.965.404,64	1,41%
GALICIA	141	4,27%	5.436.902,21	1,54%
ISLAS BALEARES	54	1,63%	7.967.010,00	2,26%
LA RIOJA	6	0,18%	430.625,10	0,12%
MADRID	686	20,77%	81.389.623,09	23,08%
MURCIA	31	0,94%	3.977.580,30	1,13%
NAVARRA	5	0,15%	804.260,33	0,23%
PAIS VASCO	32	0,97%	3.600.691,07	1,02%
Total	3.303	100,00%	352.673.408,39	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	600.487,52	0,17%	Madrid
Debtor nº 2	1	0,03%	558.301,54	0,16%	Cataluña
Debtor nº 3	1	0,03%	553.825,09	0,16%	Cataluña
Debtor nº 4	1	0,03%	538.893,68	0,15%	Cataluña
Debtor nº 5	1	0,03%	524.673,90	0,15%	Islas Baleares
Debtor nº 6	1	0,03%	493.179,45	0,14%	Cataluña
Debtor nº 7	1	0,03%	492.508,37	0,14%	Cataluña
Debtor nº 8	1	0,03%	489.554,81	0,14%	Cataluña
Debtor nº 9	1	0,03%	485.141,46	0,14%	Cataluña
Debtor nº 10	1	0,03%	475.930,99	0,13%	Castilla la Mancha
Rest of Debtors	3.293	99,70%	347.460.911,58	98,52%	
Total	3.303	100,00%	352.673.408,39	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%	47	1,42%	857.901,93	0,24%	7,48%
10,00%	20,00%	293	8,87%	6.075.501,56	1,72%	16,45%
20,00%	30,00%	460	13,93%	15.909.808,90	4,51%	25,66%
30,00%	40,00%	763	23,10%	38.116.906,31	10,81%	35,52%
40,00%	50,00%	351	10,63%	57.620.338,62	16,34%	45,66%
50,00%	60,00%	455	13,78%	84.487.585,07	23,96%	55,46%
60,00%	70,00%	468	14,17%	86.324.751,69	24,48%	64,50%
70,00%	80,00%	305	9,23%	41.413.613,09	11,74%	74,55%
80,00%	90,00%	145	4,39%	19.762.235,57	5,60%	83,35%
90,00%	100,00%	16	0,48%	2.104.765,65	0,60%	90,99%
Total	3.303	100,00%	352.673.408,39	100,00%	55,80%	

Maximum	Minimum	Simple Average
93,12%	0,00%	45,72%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.189	96,55%	344.460.078,31	97,67%
Second Residence	114	3,45%	8.213.330,08	2,33%
Total	3.303	100,00%	352.673.408,39	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

March 9, 2020

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	21.266,79	0,01%
1	1.939	58,70%	125.765.511,58	35,66%
2	1.098	33,24%	165.168.054,60	46,83%
3	265	8,02%	61.718.575,42	17,50%
Total	3.303	100,00%	352.673.408,39	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.230	97,79%	343.403.136,22	97,37%
Other	73	2,21%	9.270.272,17	2,63%
Total	3.303	100,00%	352.673.408,39	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.850	86,29%	309.306.744,02	87,70%
Official Protection Housing	453	13,71%	43.366.664,37	12,30%
Total	3.303	100,00%	352.673.408,39	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	114	3,45%	22.632.937,03	6,42%
Broker	158	4,78%	28.285.198,29	8,02%
Developers	57	1,73%	10.813.658,06	3,07%
Financial Entities	18	0,54%	3.777.309,41	1,07%
Hipotecas.com	285	8,63%	37.686.317,62	10,69%
Insurance	50	1,51%	2.032.956,72	0,58%
Other	229	6,93%	6.949.759,21	1,97%
Real Estate	2.392	72,42%	240.495.272,05	68,19%
Total	3.303	100,00%	352.673.408,39	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	3	1,94%	271.280,28	1,35%	30/06/2020	3,80
1	2	11	7,10%	1.060.801,51	5,28%	15/01/2022	22,59
2	3	17	10,97%	2.013.175,01	10,02%	12/05/2022	26,47
3	4	3	1,94%	290.235,76	1,45%	23/01/2024	47,17
4	5	2	1,29%	230.402,99	1,15%	24/04/2024	50,26
5	6	2	1,29%	179.570,23	0,89%	29/12/2025	70,71
6	7	16	10,32%	2.755.789,25	13,72%	13/01/2027	83,40
7	8	23	14,84%	3.120.674,81	15,54%	26/05/2027	87,81
11	12	7	4,52%	738.191,54	3,68%	10/02/2032	145,19
12	13	16	10,32%	2.260.002,35	11,25%	12/05/2032	148,26
16	17	25	16,13%	2.879.657,57	14,34%	18/01/2037	205,33
17	18	30	19,35%	4.283.877,81	21,33%	20/05/2037	209,39
Total	155	100,00%	20.083.659,11	100,00%	14/08/2030	127,00	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/06/2020	18/05/2030
Month	210,77	2,80	124,10

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

March 9, 2020

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	154	99,35%	19.991.345,91	99,54%	2,48	1,44	03/08/2030
EUR 12 M	154	99,35%	19.991.345,91	99,54%	2,48	1,44	03/08/2030
0-1	3	1,94%	271.280,28	1,35%	2,51	1,63	30/06/2020
1-2	11	7,10%	1.060.801,51	5,28%	2,22	1,59	15/01/2022
2-3	17	10,97%	2.013.175,01	10,02%	2,20	1,60	12/05/2022
3-4	3	1,94%	290.235,76	1,45%	2,22	1,59	23/01/2024
4-5	2	1,29%	230.402,99	1,15%	2,30	1,59	24/04/2024
5-6	2	1,29%	179.570,23	0,89%	2,53	1,49	29/12/2025
6-7	16	10,32%	2.755.789,25	13,72%	2,28	1,39	13/01/2027
7-8	23	14,84%	3.120.674,81	15,54%	2,41	1,39	26/05/2027
11-12	7	4,52%	738.191,54	3,68%	2,63	1,39	10/02/2032
12-13	16	10,32%	2.260.002,35	11,25%	2,60	1,45	12/05/2032
16-17	24	15,48%	2.787.344,37	13,88%	2,68	1,39	17/01/2037
17-18	30	19,35%	4.283.877,81	21,33%	2,67	1,39	20/05/2037
Annually	1	0,65%	92.313,20	0,46%	2,80	1,39	01/03/2037
EUR 12 M	1	0,65%	92.313,20	0,46%	2,80	1,39	01/03/2037
16-17	1	0,65%	92.313,20	0,46%	2,80	1,39	01/03/2037
Total	155	100,00%	20.083.659,11	100,00%	2,48	1,44	06/04/2020

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	119	76,77%	16.242.992,40	80,88%	2,53	1,39
0,50	1,00	35	22,58%	3.741.455,19	18,63%	2,27	1,60
1,00	1,50	1	0,65%	99.211,52	0,49%	3,75	2,84
Total		155	100,00%	20.083.659,11	100,00%	2,48	1,44

Maximum	Minimum	Simple Average
2,84	1,39	1,45

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%	1.513.028,84	0,53%	1,72	-0,10
0,00	0,50	441	16,52%	67.036.175,21	23,60%	1,89	0,23
0,50	1,00	578	21,65%	90.672.734,89	31,92%	0,95	0,70
1,00	1,50	1.162	43,52%	81.489.860,80	28,69%	1,02	1,17
1,50	2,00	441	16,52%	38.292.903,13	13,48%	1,43	1,59
2,00	2,50	24	0,90%	3.403.724,27	1,20%	1,99	2,16
2,50	3,00	12	0,45%	1.195.293,67	0,42%	2,43	2,70
3,00	3,50	3	0,11%	329.729,80	0,12%	2,89	3,15
3,50	4,00	1	0,04%	132.606,15	0,05%	3,25	3,55
Total		2.670	100,00%	284.066.056,76	100,00%	1,28	0,87

Maximum	Minimum	Simple Average
3,55	3,55	3,55

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,06%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	276.673.426,20	0,00	276.673.426,20	76.000.000,00	385.695,78	76.385.695,78
16-mar.-20						
15-jun.-20	6.255.348,39	0,00	6.255.348,39	0,00	32.082,56	32.082,56
15-sep.-20	6.177.935,01	0,00	6.177.935,01	0,00	32.435,11	32.435,11
15-dic.-20	6.075.546,91	0,00	6.075.546,91	0,00	32.082,56	32.082,56
15-mar.-21	5.971.496,47	0,00	5.971.496,47	0,00	31.730,00	31.730,00
15-jun.-21	5.953.385,61	0,00	5.953.385,61	0,00	32.435,11	32.435,11
15-sep.-21	5.877.797,48	0,00	5.877.797,48	0,00	32.435,11	32.435,11
15-dic.-21	5.780.004,32	0,00	5.780.004,32	0,00	32.082,56	32.082,56
15-mar.-22	5.681.804,37	0,00	5.681.804,37	0,00	31.730,00	31.730,00
15-jun.-22	5.664.738,51	0,00	5.664.738,51	0,00	32.435,11	32.435,11
15-sep.-22	5.594.588,67	0,00	5.594.588,67	0,00	32.435,11	32.435,11
15-dic.-22	5.503.634,48	0,00	5.503.634,48	0,00	32.082,56	32.082,56
15-mar.-23	212.137.145,99	0,00	212.137.145,99	76.000.000,00	31.730,00	76.031.730,00