



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 03 2020 - 15 06 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			
			INITIAL	CURRENT	%Curr/In
Series A ES0305288005	3.390	Nominal per Bond	100.000,00	80.012,68	80,01%
		Total Nominal	339.000.000,00	271.242.985,20	
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 15th, 2020			Next Payment Date September 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	1.601,90	0,00	0,022%	4,50	3,65
Series B ES0305288013	0,00	28,06	0,242%	61,84	50,09
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.453	3.290
Principal Outstanding	415.000.107,77	347.242.973,60
Principal Outstanding per Loan	120.185,38	105.544,98
Interest Rate	1,71%	1,57%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,17%
Average 12 Months Single Rate	3,15%
Prepayment Rate from Constitution	3,00%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	8.322,70	14.311,53	17.436,49
Debt to be amortised			347.215.206,19
Total Debt	8.322,70	14.311,53	347.232.642,68

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QUARTERLY BONDS PAYOUT REPORT

June 15, 2020

BONDS. PRINCIPAL	
Previous Balance	352.673.426,20
Principal Amortised	5.430.441,00
Outstanding Balance	347.242.985,20
% of Initial Balance	83,67%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	8-jun.-2020
Payment Date	15-jun.-2020
Previous Payment Date	16-mar.-2020
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,358%
Next Payment Date	15-sep.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,489%	0,380%	0,00
Class B	-0,489%	0,600%	21.325,60
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 15, 2020
Class A	3,87	2,45
Class B	5,33	2,75

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	352.673.408,39
Principal Amortised	5.430.434,79
Outstanding Balance	347.242.973,60
Number of Credit Rights	3.290
LTV	45,09%

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	56.839,96
Difference in Actual Period	0,00
Current balance	56.839,96
Number of Credit Rights	1

NET LOSSES	
Last balance	292.167,36
Difference	0,00
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	6.006,36	2.494,22	2.952,04	4.496,97	11.817,82
Interest accrued in Arrears	2.316,34	1.438,89	265,10	2.664,31	5.618,67
Outstanding Balance	2.104.986,81	400.680,27	173.576,41	296.909,24	476.667,71
Number of Credit Rights	21	6	5	4	5
% of Outstanding Balance	0,61%	0,12%	0,05%	0,09%	0,14%

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QUARTERLY REPORT - ALLOCATION OF CASH

June 15, 2020

TOTAL CASH RECEIVED END OF PERIOD	15.576.501,87
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	5.430.434,79
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.325.900,73
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	3.331,14
RESERVE FUND	8.816.835,21

TOTAL CASH PAID END OF PERIOD	15.576.501,87
Ordinary Expenses	17.585,36
Extraordinary Expenses	11.802,95
Interest paid to Class A Bondholders	0,00
Reserve Fund	8.681.074,34
Principal withholding Class A	5.430.441,00
Interest paid to Class B Bondholders	21.325,60
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	6.012,17
Principal paid to Subordinated Loan	163.441,76
Fixed fee in favour of UCI	6.000,00
Excess spread	1.238.818,69
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	8.681.074,34
PRINCIPAL RESERVE FUND	
Previous Balance	8.816.835,21
Difference	(135.760,87)
Outstanding Balance	8.681.074,34
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1),(2)}		
CONCEPTS	INITIAL	June 15, 2020
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (21,89%)
SUBORDINATED LOAN	10.400.000 (2,50%)	8.681.074,34 (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 15, 2020
Total Outstanding	575.000,00	268.291,72
Interest Rate	0,437%	0,392%

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TRIGGERS OF THE MODEL

June 15, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	8.681.074,34
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	8.681.074,34
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	21
Principal Outstanding of renegotiated loans	4.178.243,78
% Principal Outstanding of renegotiated loans / Initial Principal balance	1,01%

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 15, 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>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.

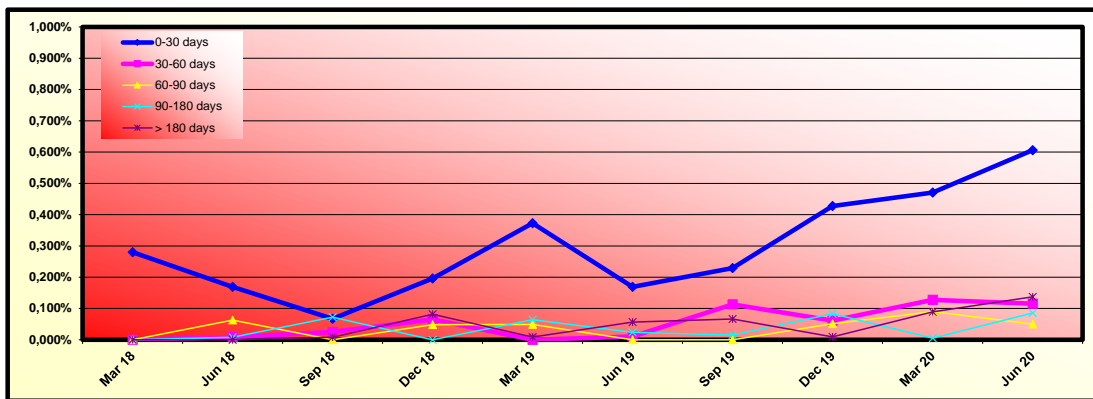


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HISTORICAL ARREARS AND PREPAYMENT REPORT

June 15, 2020

HISTORICAL ARREARS



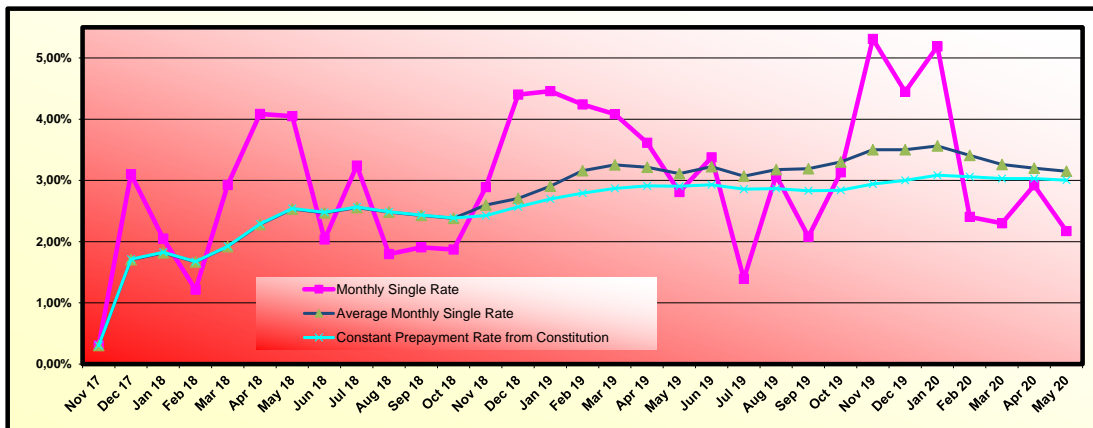
Date	Mar 19	Jun 19	Sep 19	Dec 19	Mar 20	Jun 20
0-30 days	0,373%	0,169%	0,229%	0,428%	0,471%	0,606%
30-60 days	0,000%	0,010%	0,113%	0,061%	0,128%	0,115%
60-90 days	0,049%	0,000%	0,000%	0,051%	0,090%	0,050%
90-180 days	0,064%	0,024%	0,015%	0,083%	0,005%	0,086%
> 180 days	0,009%	0,057%	0,067%	0,009%	0,089%	0,137%

	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	74	9	83
Outstanding Balance	11.110.182,60	1.040.421,71	12.150.604,31
% over Outstanding Balance	3,20%	0,30%	3,50%

Legal Moratorium: subject to RD 8/2020 and RD 11/2020. Consists of a 3 months total grace period (capital and interest) as well as an extension of the maturity date of the loan.

Voluntary - Sectorial Moratorium: Consists of a 6 or 12 months capital grace period, as well as the option of extending or not the maturity date of the loan.

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

June 8, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	801	24,35%	13.300.906,10	3,83%
25.000	50.000	594	18,05%	20.441.901,65	5,89%
50.000	75.000	290	8,81%	18.261.331,59	5,26%
75.000	100.000	253	7,69%	22.081.964,32	6,36%
100.000	125.000	253	7,69%	28.434.421,95	8,19%
125.000	150.000	201	6,11%	27.660.108,35	7,97%
150.000	175.000	162	4,92%	26.264.663,29	7,56%
175.000	200.000	163	4,95%	30.613.917,12	8,82%
200.000	225.000	147	4,47%	31.317.809,30	9,02%
225.000	250.000	102	3,10%	24.130.485,48	6,95%
250.000	275.000	79	2,40%	20.778.031,32	5,98%
275.000	300.000	68	2,07%	19.468.496,11	5,61%
300.000	325.000	55	1,67%	17.147.841,69	4,94%
325.000	350.000	33	1,00%	11.090.835,87	3,19%
350.000	375.000	29	0,88%	10.466.640,12	3,01%
375.000	400.000	18	0,55%	6.954.583,06	2,00%
400.000	425.000	16	0,49%	6.595.586,42	1,90%
425.000	450.000	11	0,33%	4.763.527,75	1,37%
450.000	475.000	6	0,18%	2.777.792,66	0,80%
475.000	500.000	4	0,12%	1.942.899,63	0,56%
500.000	525.000	1	0,03%	514.629,61	0,15%
525.000	550.000	1	0,03%	534.423,26	0,15%
550.000	575.000	2	0,06%	1.103.789,89	0,32%
575.000	600.000	1	0,03%	596.387,06	0,17%
Total		3.290	100,00%	347.242.973,60	100,00%

Maximum	Minimum	Simple Average
596.387,06	544,91	105.544,98

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	176	5,35%	35.455.076,57	10,21%	0,36	0,60
0,50	1,00	957	29,09%	88.682.761,38	25,54%	0,79	1,01
1,00	1,50	787	23,92%	55.639.674,66	16,02%	1,23	1,44
1,50	2,00	205	6,23%	32.739.561,58	9,43%	1,82	0,43
2,00	2,50	511	15,53%	66.410.950,74	19,13%	2,20	0,58
2,50	3,00	595	18,09%	62.201.981,48	17,91%	2,79	0,34
3,00	3,50	48	1,46%	4.687.689,38	1,35%	3,16	0,97
3,50	4,00	10	0,30%	1.246.417,64	0,36%	3,67	1,90
4,00	4,50	1	0,03%	178.860,17	0,05%	4,16	2,35
Total		3.290	100,00%	347.242.973,60	100,00%	1,58	0,78

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

Maximum	Minimum	Simple Average
4,16	0,14	1,57

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.286	39,09%	32.694.768,50	9,42%	03/09/2000	237,17	
2007	181	5,50%	30.402.218,85	8,76%	10/09/2007	152,93	
2008	380	11,55%	73.267.921,48	21,10%	14/06/2008	143,80	
2009	254	7,72%	51.740.068,33	14,90%	30/06/2009	131,27	
2010	222	6,75%	45.911.480,85	13,22%	27/06/2010	119,37	
2011	157	4,77%	28.797.386,60	8,29%	31/05/2011	108,27	
2012	25	0,76%	2.667.613,22	0,77%	16/06/2012	95,73	
2013	12	0,36%	916.384,16	0,26%	09/09/2013	80,97	
2014	10	0,30%	752.464,44	0,22%	08/08/2014	70,00	
2015	26	0,79%	2.023.930,50	0,58%	27/08/2015	57,37	
2016	177	5,38%	17.193.004,17	4,95%	03/11/2016	43,17	
2017	560	17,02%	60.875.732,50	17,53%	02/04/2017	38,20	
Total	3.290	100,00%	347.242.973,60	100,00%	19/05/2010	120,63	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	25/08/2007
Month	35,80	303,10	155,67

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.771	53,83%	83.564.175,98	24,07%	05/01/2034	162,90
2041	59	1,79%	9.411.844,23	2,71%	09/06/2041	252,03
2042	136	4,13%	17.564.608,09	5,06%	09/05/2042	263,03
2043	56	1,70%	10.343.235,74	2,98%	26/04/2043	274,60
2044	65	1,98%	11.633.754,15	3,35%	23/05/2044	287,50
2045	56	1,70%	10.573.014,39	3,04%	03/07/2045	300,83
2046	93	2,83%	14.827.105,17	4,27%	04/06/2046	311,87
2047	519	15,78%	71.196.319,54	20,50%	11/05/2047	323,10
2048	217	6,60%	47.253.851,92	13,61%	31/05/2048	335,77
2049	127	3,86%	28.297.997,66	8,15%	03/06/2049	347,83
2050	115	3,50%	26.503.665,41	7,63%	03/06/2050	359,83
2051	71	2,16%	15.179.164,73	4,37%	27/04/2051	370,63
2052	5	0,15%	894.236,59	0,26%	05/03/2052	380,90
Total	3.290	100,00%	347.242.973,60	100,00%	24/02/2044	284,53

	Maximum	Minimum	Simple Average
Date	01/06/2052	01/07/2020	22/03/2038
Month	389,37	0,77	216,56

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.330	40,43%	43.508.837,15	12,53%
Floating	1.329	40,40%	43.417.098,20	12,50%
Mixed	1	0,03%	91.738,95	0,03%
semiannually	1.485	45,14%	255.930.880,38	73,70%
Floating	1.335	40,58%	236.593.653,12	68,13%
Mixed	150	4,56%	19.337.227,26	5,57%
fixed	475	14,44%	47.803.256,07	13,77%
Fixed	475	14,44%	47.803.256,07	13,77%
Total	3.290	100,00%	347.242.973,60	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	2.664	80,97%	280.010.751,32	80,64%	1,31	0,87
EUR 12 M	1.693	51,46%	182.954.299,71	52,69%	0,89	1,11
IRPH	671	20,40%	91.120.078,42	26,24%	2,17	0,37
MIBOR 12 M	300	9,12%	5.936.373,19	1,71%	0,96	1,21
Mixed	151	4,59%	19.428.966,21	5,60%	2,48	1,44
EUR 12 M	151	4,59%	19.428.966,21	5,60%	2,48	1,44
Fixed	475	14,44%	47.803.256,07	13,77%	2,84	0,00
Fixed	475	14,44%	47.803.256,07	13,77%	2,84	0,00
Total	3.290	100,00%	347.242.973,60	100,00%	1,58	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	0,14	1,29
Mixed	3,75	2,05	2,51
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	1.844	56,05%	202.383.265,92	58,28%	1,04	1,14
IRPH	671	20,40%	91.120.078,42	26,24%	2,17	0,37
MIBOR 12 M	300	9,12%	5.936.373,19	1,71%	0,96	1,21
Fixed Rate	475	14,44%	47.803.256,07	13,77%	2,84	0,00
Total	3.290	100,00%	347.242.973,60	100,00%	1,58	0,91

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QUARTERLY STATISTIC INFORMATION

June 8, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	882	26,81%	78.072.961,37	22,48%
ARAGON	52	1,58%	5.934.266,37	1,71%
ASTURIAS	79	2,40%	4.852.564,05	1,40%
CANARIAS	239	7,26%	19.471.811,09	5,61%
CANTABRIA	22	0,67%	2.017.224,04	0,58%
CASTILLA LA MANCHA	96	2,92%	10.833.945,56	3,12%
CASTILLA Y LEON	74	2,25%	5.663.601,31	1,63%
CATALUÑA	573	17,42%	84.183.508,87	24,24%
COMUNIDAD VALENCIANA	244	7,42%	29.370.733,71	8,46%
EXTREMADURA	76	2,31%	4.915.857,54	1,42%
GALICIA	141	4,29%	5.329.522,25	1,53%
ISLAS BALEARES	54	1,64%	7.885.599,67	2,27%
LA RIOJA	6	0,18%	424.315,35	0,12%
MADRID	684	20,79%	79.987.491,14	23,04%
MURCIA	31	0,94%	3.940.968,19	1,13%
NAVARRA	5	0,15%	797.233,24	0,23%
PAIS VASCO	32	0,97%	3.561.369,85	1,03%
Total	3.290	100,00%	347.242.973,60	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	596.387,06	0,17%	Madrid
Debtor nº 2	1	0,03%	553.390,96	0,16%	Cataluña
Debtor nº 3	1	0,03%	550.398,93	0,16%	Cataluña
Debtor nº 4	1	0,03%	534.423,26	0,15%	Cataluña
Debtor nº 5	1	0,03%	514.629,61	0,15%	Islas Baleares
Debtor nº 6	1	0,03%	489.018,95	0,14%	Cataluña
Debtor nº 7	1	0,03%	486.613,41	0,14%	Cataluña
Debtor nº 8	1	0,03%	486.170,51	0,14%	Cataluña
Debtor nº 9	1	0,03%	481.096,76	0,14%	Cataluña
Debtor nº 10	1	0,03%	470.636,43	0,14%	Castilla la Mancha
Rest of Debtors	3.280	99,70%	342.080.207,72	98,51%	
Total	3.290	100,00%	347.242.973,60	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	1,43%	817.550,46	0,24%	7,29%
10,00%	20,00%	319	9,70%	6.338.528,30	1,83%	16,14%
20,00%	30,00%	457	13,89%	16.402.261,14	4,72%	25,66%
30,00%	40,00%	755	22,95%	38.812.076,45	11,18%	35,43%
40,00%	50,00%	350	10,64%	57.405.749,00	16,53%	45,73%
50,00%	60,00%	458	13,92%	84.066.154,57	24,21%	55,43%
60,00%	70,00%	464	14,10%	83.966.665,33	24,18%	64,46%
70,00%	80,00%	299	9,09%	40.067.220,75	11,54%	74,69%
80,00%	90,00%	129	3,92%	17.611.553,49	5,07%	83,46%
90,00%	100,00%	12	0,36%	1.755.214,11	0,51%	90,78%
Total	3.290	100,00%	347.242.973,60	100,00%	55,36%	

Maximum	Minimum	Simple Average
92,53%	0,00%	45,09%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.178	96,60%	339.268.289,08	97,70%
Second Residence	112	3,40%	7.974.684,52	2,30%
Total	3.290	100,00%	347.242.973,60	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

June 8, 2020

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	20.943,38	0,01%
1	1.933	58,75%	123.946.661,20	35,69%
2	1.094	33,25%	163.136.026,16	46,98%
3	262	7,96%	60.139.342,86	17,32%
Total	3.290	100,00%	347.242.973,60	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.217	97,78%	338.064.487,61	97,36%
Other	73	2,22%	9.178.485,99	2,64%
Total	3.290	100,00%	347.242.973,60	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.842	86,38%	304.686.764,38	87,74%
Official Protection Housing	448	13,62%	42.556.209,22	12,26%
Total	3.290	100,00%	347.242.973,60	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	114	3,47%	22.425.504,19	6,46%
Broker	157	4,77%	27.745.030,18	7,99%
Developers	57	1,73%	10.720.244,27	3,09%
Financial Entities	18	0,55%	3.744.963,49	1,08%
Hipotecas.com	284	8,63%	37.157.901,98	10,70%
Insurance	50	1,52%	1.994.233,58	0,57%
Other	228	6,93%	6.626.421,74	1,91%
Real Estate	2.382	72,40%	236.828.674,17	68,20%
Total	3.290	100,00%	347.242.973,60	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	1	87.786,97	0,45%	01/09/2020	2,83	
1	2	25	2.624.659,78	13,51%	18/03/2022	21,61	
2	3	3	427.134,20	2,20%	01/07/2022	25,10	
3	4	5	515.395,88	2,65%	03/03/2024	45,50	
5	6	3	308.066,04	1,59%	19/02/2026	69,42	
6	7	32	4.723.047,32	24,31%	14/03/2027	82,36	
7	8	5	828.296,43	4,26%	01/07/2027	85,97	
11	12	18	2.564.983,46	13,20%	09/04/2032	144,11	
12	13	4	354.987,81	1,83%	01/07/2032	146,87	
16	17	49	6.284.916,02	32,35%	22/03/2037	204,39	
17	18	6	709.692,30	3,65%	01/07/2037	207,73	
Total	151	100,00%	19.428.966,21	100,00%	10/09/2030	124,89	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/09/2020	08/07/2030
Month	207,73	2,83	122,74

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

June 8, 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	150	99,34%	19.337.227,26	99,53%	2,48	1,44	30/08/2030
EUR 12 M	150	99,34%	19.337.227,26	99,53%	2,48	1,44	30/08/2030
0-1	1	0,66%	87.786,97	0,45%	3,05	1,60	01/09/2020
1-2	25	16,56%	2.624.659,78	13,51%	2,20	1,60	18/03/2022
2-3	3	1,99%	427.134,20	2,20%	2,25	1,59	01/07/2022
3-4	5	3,31%	515.395,88	2,65%	2,25	1,59	03/03/2024
5-6	3	1,99%	308.066,04	1,59%	2,47	1,45	19/02/2026
6-7	32	21,19%	4.723.047,32	24,31%	2,33	1,39	14/03/2027
7-8	5	3,31%	828.296,43	4,26%	2,44	1,39	01/07/2027
11-12	18	11,92%	2.564.983,46	13,20%	2,57	1,39	09/04/2032
12-13	4	2,65%	354.987,81	1,83%	2,92	1,79	01/07/2032
16-17	48	31,79%	6.193.177,07	31,88%	2,67	1,39	22/03/2037
17-18	6	3,97%	709.692,30	3,65%	2,75	1,39	01/07/2037
Annually	1	0,66%	91.738,95	0,47%	2,80	1,39	01/03/2037
EUR 12 M	1	0,66%	91.738,95	0,47%	2,80	1,39	01/03/2037
16-17	1	0,66%	91.738,95	0,47%	2,80	1,39	01/03/2037
Total	151	100,00%	19.428.966,21	100,00%	2,48	1,44	06/07/2020

Spread intervals for Mixed Loans						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
1,00	1,50	117	77,48%	15.797.698,58	81,31%	2,53
1,50	2,00	33	21,85%	3.532.230,03	18,18%	2,27
2,50	3,00	1	0,66%	99.037,60	0,51%	3,75
Total		151	100,00%	19.428.966,21	100,00%	2,48

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%	1.500.703,78	0,54%	1,69
0,00	0,50	440	16,52%	66.222.321,35	23,65%	1,87
0,50	1,00	575	21,58%	89.248.337,83	31,87%	0,98
1,00	1,50	1.159	43,51%	80.163.387,49	28,63%	1,06
1,50	2,00	442	16,59%	37.856.636,22	13,52%	1,48
2,00	2,50	24	0,90%	3.378.317,49	1,21%	2,05
2,50	3,00	12	0,45%	1.182.665,25	0,42%	2,53
3,00	3,50	3	0,11%	327.154,47	0,12%	2,91
3,50	4,00	1	0,04%	131.227,44	0,05%	3,44
Total		2.664	100,00%	280.010.751,32	100,00%	1,31

Maximum	Minimum	Simple Average
3,55	-0,15	1,01

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO V

Monthly Single Rate	2,17%
Average 12 Moth Single Rate	3,15%
Prepayment Rate from Constitution	3,00%

3,00%
0,25%

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%					415.000.107,57
30-nov.-17	414.550.733,54	414.445.733,54	99,75%	99,97%	0,03%	0,30%	0,03%	0,30%	413.498.744,21
31-dic.-17	413.325.088,72	412.136.925,88	99,49%	99,71%	0,14%	1,71%	0,26%	3,10%	411.229.992,30
31-ene.-18	412.095.888,58	410.202.844,99	99,24%	99,54%	0,15%	1,82%	0,17%	2,05%	408.966.563,90
28-feb.-18	410.863.177,39	408.559.385,78	98,99%	99,44%	0,14%	1,67%	0,10%	1,21%	406.708.499,37
31-mar.-18	409.627.750,76	406.324.178,72	98,74%	99,19%	0,16%	1,92%	0,25%	2,93%	404.456.580,46
30-abr.-18	408.389.428,72	403.690.242,57	98,49%	98,85%	0,19%	2,29%	0,35%	4,09%	402.210.620,07
31-may.-18	407.148.503,65	401.079.149,63	98,24%	98,51%	0,21%	2,54%	0,34%	4,05%	399.970.896,92
30-jun.-18	405.905.682,25	399.170.401,43	97,99%	98,34%	0,21%	2,48%	0,17%	2,03%	397.738.092,79
31-jul.-18	404.660.806,55	396.854.552,18	97,74%	98,07%	0,22%	2,56%	0,27%	3,24%	395.512.037,31
31-ago.-18	403.413.916,77	395.034.920,14	97,49%	97,92%	0,21%	2,49%	0,15%	1,80%	393.292.754,89
30-sep.-18	402.165.343,22	393.180.781,81	97,24%	97,77%	0,21%	2,43%	0,16%	1,91%	391.080.551,71
31-oct.-18	400.915.321,52	391.342.576,37	97,00%	97,61%	0,20%	2,39%	0,16%	1,87%	388.875.638,81
30-nov.-18	399.664.010,56	389.169.271,47	96,75%	97,37%	0,20%	2,43%	0,24%	2,89%	386.678.150,74
31-dic.-18	398.411.648,71	386.497.084,30	96,51%	97,01%	0,22%	2,57%	0,37%	4,40%	384.488.297,20
31-ene.-19	397.158.617,79	383.820.717,03	96,26%	96,64%	0,23%	2,70%	0,38%	4,46%	382.306.423,74
28-feb.-19	395.905.010,06	381.229.978,04	96,02%	96,29%	0,24%	2,79%	0,36%	4,24%	380.132.594,15
31-mar.-19	394.650.499,83	378.704.528,50	95,77%	95,96%	0,24%	2,87%	0,35%	4,08%	377.966.471,16
30-abr.-19	393.395.282,36	376.343.734,22	95,53%	95,67%	0,25%	2,91%	0,31%	3,61%	375.808.218,37
31-may.-19	392.139.676,39	374.252.668,20	95,29%	95,44%	0,25%	2,91%	0,24%	2,81%	373.658.115,21
30-jun.-19	390.883.566,54	371.987.357,80	95,05%	95,17%	0,25%	2,93%	0,29%	3,38%	371.516.025,51
31-jul.-19	389.627.410,27	370.359.199,94	94,80%	95,05%	0,24%	2,86%	0,12%	1,39%	369.382.357,34
31-ago.-19	388.370.987,25	368.204.680,58	94,56%	94,81%	0,24%	2,87%	0,26%	3,08%	367.256.873,52
30-sep.-19	387.113.721,01	366.370.383,88	94,32%	94,64%	0,24%	2,83%	0,18%	2,08%	365.139.003,13
31-oct.-19	385.855.955,45	364.213.361,61	94,08%	94,39%	0,24%	2,84%	0,26%	3,13%	363.029.046,81
30-nov.-19	384.597.836,56	361.380.309,74	93,85%	93,96%	0,25%	2,94%	0,45%	5,31%	360.927.116,22
31-dic.-19	383.339.606,42	358.832.783,28	93,61%	93,61%	0,25%	3,00%	0,38%	4,45%	358.833.411,66
31-ene.-20	382.081.863,72	356.071.150,48	93,37%	93,19%	0,26%	3,08%	0,44%	5,19%	356.748.464,17
29-feb.-20	380.824.464,42	354.180.089,74	93,13%	93,00%	0,26%	3,06%	0,20%	2,41%	354.672.107,49
31-mar.-20	379.566.712,36	352.326.655,55	92,90%	92,82%	0,26%	3,03%	0,19%	2,30%	352.603.663,94
30-abr.-20	378.308.767,56	350.294.261,11	92,66%	92,59%	0,26%	3,03%	0,25%	2,92%	350.543.255,82
31-may.-20	377.051.048,62	348.491.243,01	92,43%	92,43%	0,25%	3,00%	0,18%	2,17%	348.491.243,01

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,00%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	271.242.985,20	148.196,38	271.391.181,58	76.000.000,00	512.421,56	76.512.421,56
15-jun.-20						
15-sep.-20	6.136.485,91	15.249,88	6.151.735,79	0,00	47.001,78	47.001,78
15-dic.-20	6.036.303,17	14.742,87	6.051.046,04	0,00	46.490,89	46.490,89
15-mar.-21	5.934.379,92	14.248,86	5.948.628,78	0,00	45.980,00	45.980,00
15-jun.-21	5.916.920,28	14.231,86	5.931.152,13	0,00	47.001,78	47.001,78
15-sep.-21	5.842.939,21	13.899,20	5.856.838,41	0,00	47.001,78	47.001,78
15-dic.-21	5.747.174,86	13.423,19	5.760.598,05	0,00	46.490,89	46.490,89
15-mar.-22	5.650.931,27	12.959,58	5.663.890,86	0,00	45.980,00	45.980,00
15-jun.-22	5.634.499,59	12.929,87	5.647.429,45	0,00	47.001,78	47.001,78
15-sep.-22	5.565.842,33	12.613,08	5.578.455,42	0,00	47.001,78	47.001,78
15-dic.-22	5.476.759,55	12.166,46	5.488.926,01	0,00	46.490,89	46.490,89
15-mar.-23	213.300.749,11	11.731,54	213.312.480,65	76.000.000,00	45.980,00	76.045.980,00