



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



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado II

INFORMATION AT:

QUARTER/SEMESTER

17 06 2019 - 17 09 2019

YEAR:

2019

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

## I. DATA OF THE FUND

Constitution Date	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	63.634,92	63,63%
		Total Nominal	421.000.000,00	267.903.013,20	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period September 17th, 2019			Next Payment Date December 17th, 2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305123004	2.191,18	97,91	0,500%	80,43	65,15
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



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2019

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	5.325	4.693
Principal Outstanding	540.000.014,53	413.644.306,07
Principal Outstanding per Loan	101.408,45	88.140,70
Interest Rate	2,14%	1,72%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	3,59%
Average 12 Months Single Rate	3,99%
Prepayment Rate from Constitution	3,46%

## FONDO DE TITULIZACIÓN RMBS Prado II

### QUARTERLY BONDS PAYOUT REPORT

September 17, 2019

BONDS. PRINCIPAL	
Previous Balance	277.127.881,00
Principal Amortised	9.224.867,80
Outstanding Balance	267.903.013,20
% of Initial Balance	63,63%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	10-sep.-2019
Payment Date	17-sep.-2019
Previous Payment Date	17-jun.-2019
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,400%
Next Payment Date	17-dic.-2019

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,318%	0,900%	412.201,10
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 17, 2019
Class A	3,68	1,39

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	421.373.984,74
Principal Amortised	7.729.678,67
Outstanding Balance	413.644.306,07
Number of Credit Rights	4.693
LTV	39,96%

NON-PERFORMING LOANS (NPLs)	
Previous balance	1.239.198,30
Difference	215.030,56
NPLs up to date	1.454.228,86

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	6.932,15	15.984,11	3.852,20	5.343,32	118.595,31
Interest CR in Arrears	3.215,31	8.368,64	2.655,39	5.270,15	74.992,09
Outstanding Balance	2.710.748,04	2.852.199,02	601.347,89	590.410,56	1.523.800,25
Number of Credit Rights	24	27	6	6	18
% of Outstanding Balance	0,66%	0,69%	0,15%	0,14%	0,37%

**FONDO DE TITULIZACIÓN RMBS Prado II**  
**QUARTERLY REPORT - ALLOCATION OF CASH**  
**September 17, 2019**

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>9.448.344,21</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	7.729.678,67
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	1.709.566,24
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	9.099,30
<b>WITHHOLDING</b>	0,00

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>9.448.344,21</b>
Ordinary Expenses	19.969,19
Extraordinary Expenses	23.191,76
Interest paid to Class A Bondholders	412.201,10
Reserve Fund	(231.890,36)
Principal withholding Class A	9.224.867,80
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	4,72

<b>TREASURY ACCOUNT STATEMENT</b>	<b>12.409.329,18</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	12.641.219,54
Difference	(231.890,36)
Outstanding Balance	12.409.329,18
<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>September 17, 2019</b>
SUBORDINATED LOAN 1	119.000.000,00 (22,04%)	119.000.000,00 (28,77%)
PRINCIPAL RESERVE FUND	16.200.000,00 (3,00%)	12.409.329,18 (3,00%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	26.741.292,87 (6,46%)

<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>September 17, 2019</b>
<b>SUBORDINATED LOAN 2 PRINCIPAL</b>		
Total Outstanding	650.000,00	650.000,00
Interest Rate	0,869%	0,700%

## FONDO DE TITULIZACIÓN RMBS Prado II

### TRIGGERS OF THE MODEL

September 17, 2019

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>12.409.329,18</b>
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	12.409.329,18
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	111
Principal Outstanding of renegotiated loans	14.045.227,65
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,60%

### COUNTERPARTIES

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

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

# FONDO DE TITULIZACIÓN RMBS Prado II

## DEFINITIONS

September 17, 2019

**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.

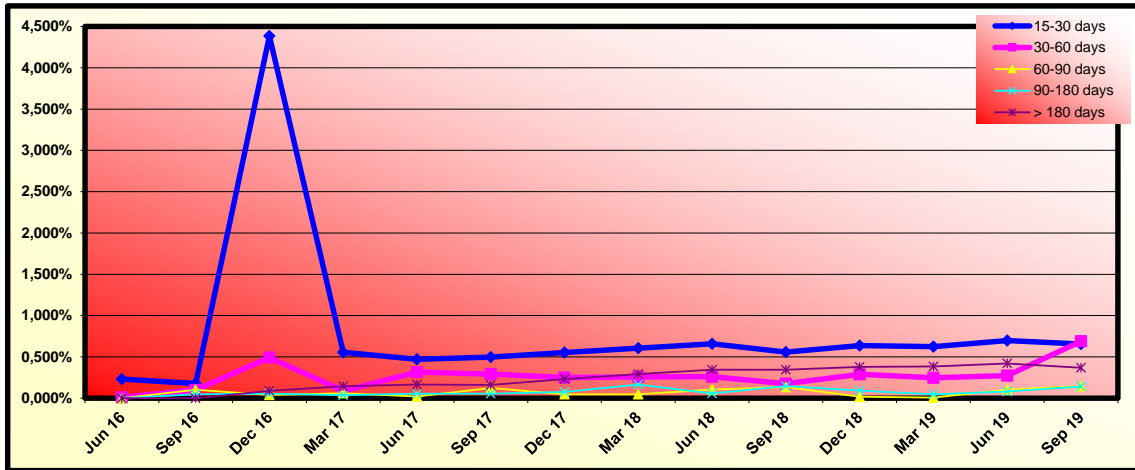


**FONDO DE TITULIZACIÓN RMBS Prado II**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

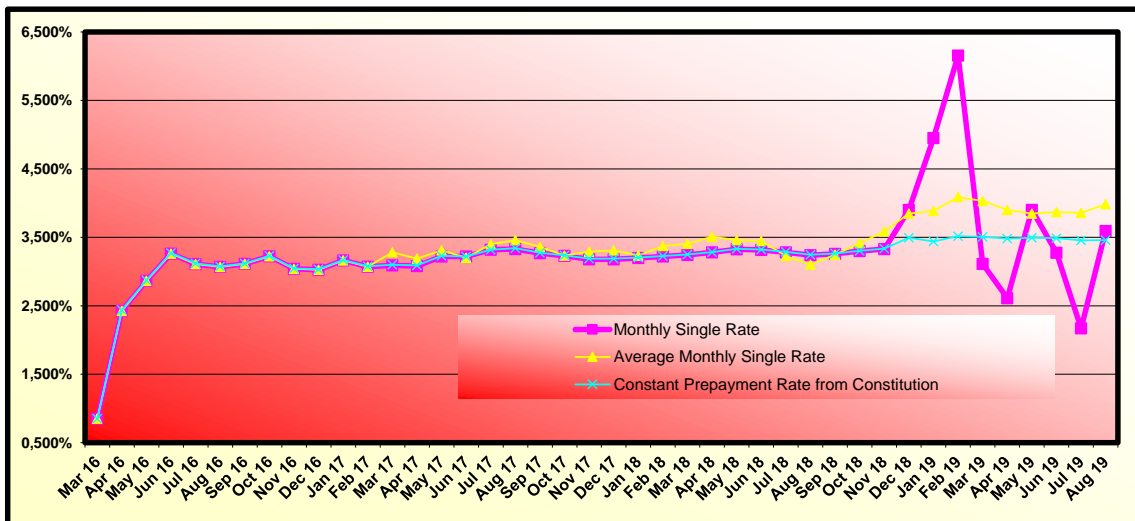
September 17, 2019

**HISTORICAL ARREARS**



Date	Jun 18	Sep 18	Dec 18	Mar 19	Jun 19	Sep 19
15-30 days	0,657%	0,559%	0,636%	0,624%	0,697%	0,655%
30-60 days	0,260%	0,175%	0,288%	0,246%	0,274%	0,690%
60-90 days	0,105%	0,133%	0,017%	0,008%	0,105%	0,145%
90-180 days	0,057%	0,148%	0,090%	0,047%	0,081%	0,143%
> 180 days	0,345%	0,346%	0,380%	0,384%	0,420%	0,368%

**HISTORICAL PREPAYMENT**



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



# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

September 10, 2019

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	
0	25.000	930	19,82%	12.998.301,03	3,14%
25.000	50.000	618	13,17%	23.055.490,32	5,57%
50.000	75.000	752	16,02%	47.282.604,51	11,43%
75.000	100.000	727	15,49%	63.105.562,39	15,26%
100.000	125.000	500	10,65%	55.969.206,30	13,53%
125.000	150.000	389	8,29%	53.297.489,17	12,88%
150.000	175.000	291	6,20%	47.130.203,41	11,39%
175.000	200.000	190	4,05%	35.453.404,49	8,57%
200.000	225.000	109	2,32%	23.076.233,55	5,58%
225.000	250.000	55	1,17%	13.002.504,29	3,14%
250.000	275.000	40	0,85%	10.510.625,05	2,54%
275.000	300.000	40	0,85%	11.459.214,24	2,77%
300.000	325.000	25	0,53%	7.789.356,64	1,88%
325.000	350.000	14	0,30%	4.636.706,69	1,12%
350.000	375.000	9	0,19%	3.272.279,79	0,79%
375.000	400.000	2	0,04%	797.059,61	0,19%
400.000	425.000	2	0,04%	808.064,59	0,20%
<b>Total</b>		<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
404.770,14	107,81	88.140,70

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	420	8,95%	53.191.208,85	12,86%	0,34	0,54
0,50	1,00	794	16,92%	78.375.811,11	18,95%	0,74	0,91
1,00	1,50	1.185	25,25%	63.781.518,07	15,42%	1,25	1,41
1,50	2,00	493	10,51%	47.127.637,13	11,39%	1,82	1,55
2,00	2,50	784	16,71%	78.394.386,85	18,95%	2,23	0,84
2,50	3,00	524	11,17%	48.722.649,40	11,78%	2,64	1,26
3,00	3,50	185	3,94%	18.343.666,72	4,43%	3,19	1,33
3,50	4,00	131	2,79%	11.762.874,09	2,84%	3,72	1,84
4,00	4,50	36	0,77%	3.051.465,53	0,74%	4,18	2,23
4,50	5,00	115	2,45%	8.725.133,57	2,11%	4,59	2,55
5,00	5,50	8	0,17%	593.896,18	0,14%	5,31	2,48
5,50	6,00	16	0,34%	1.398.513,61	0,34%	5,83	3,60
6,00	6,50	2	0,04%	175.544,96	0,04%	6,21	3,76
<b>Total</b>		<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>	<b>1,72</b>	<b>1,14</b>

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

Maximum	Minimum	Simple Average
6,40	0,03	1,73

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Before December 31, 2005	939	20,01%	16.999.621,35	4,11%	14/03/1999	245,87	
12/31/2005	06/30/2006	11	0,23%	912.717,92	0,22%	18/05/2006	159,73
06/30/2006	12/31/2006	21	0,45%	2.605.649,48	0,63%	29/11/2006	153,37
12/31/2006	06/30/2007	45	0,96%	5.846.237,62	1,41%	18/03/2007	149,73
06/30/2007	12/31/2007	262	5,58%	28.889.419,63	6,98%	18/11/2007	141,73
12/31/2007	06/30/2008	548	11,68%	63.846.350,97	15,44%	03/04/2008	137,23
06/30/2008	12/31/2008	289	6,16%	31.711.425,72	7,67%	29/09/2008	131,37
12/31/2008	06/30/2009	296	6,31%	33.728.903,67	8,15%	03/04/2009	125,23
06/30/2009	12/31/2009	267	5,69%	30.549.120,69	7,39%	07/10/2009	119,10
12/31/2009	06/30/2010	284	6,05%	33.193.423,02	8,02%	15/04/2010	112,83
06/30/2010	12/31/2010	224	4,77%	25.736.147,83	6,22%	13/10/2010	106,90
12/31/2010	06/30/2011	295	6,29%	34.069.591,34	8,24%	28/04/2011	100,40
06/30/2011	12/31/2011	274	5,84%	29.588.553,49	7,15%	18/09/2011	95,73
12/31/2011	06/30/2012	74	1,58%	6.363.951,53	1,54%	06/04/2012	89,13
06/30/2012	12/31/2012	76	1,62%	6.600.378,14	1,60%	10/10/2012	83,00
12/31/2012	06/30/2013	49	1,04%	4.229.217,06	1,02%	27/04/2013	76,43
06/30/2013	12/31/2013	63	1,34%	5.291.758,96	1,28%	05/10/2013	71,17
12/31/2013	06/30/2014	332	7,07%	25.383.481,09	6,14%	10/04/2014	65,00
06/30/2014	12/31/2014	344	7,33%	28.098.356,56	6,79%	03/10/2014	59,23
<b>Total</b>		<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>	<b>12/12/2009</b>	<b>116,93</b>

Maximum	Minimum	Simple Average
12/31/2014	12/23/1994	04/8/2008

# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

September 10, 2019

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Before December 31, 2035	1.964	41,85%	77.707.288,01	18,79%	11/09/2030	132,03
12/31/2035 12/31/2036	65	1,39%	5.938.587,20	1,44%	11/06/2036	201,03
12/31/2036 12/31/2037	90	1,92%	8.900.389,58	2,15%	14/07/2037	214,13
12/31/2037 12/31/2038	157	3,35%	15.272.206,04	3,69%	16/05/2038	224,20
12/31/2038 12/31/2039	155	3,30%	14.279.225,98	3,45%	22/06/2039	237,40
12/31/2039 12/31/2040	113	2,41%	11.699.015,42	2,83%	15/06/2040	249,17
12/31/2040 12/31/2041	87	1,85%	9.777.031,65	2,36%	23/06/2041	261,43
12/31/2041 12/31/2042	144	3,07%	16.874.257,63	4,08%	11/06/2042	273,03
12/31/2042 12/31/2043	150	3,20%	17.988.238,69	4,35%	02/06/2043	284,73
12/31/2043 12/31/2044	366	7,80%	34.357.428,03	8,31%	17/06/2044	297,23
12/31/2044 12/31/2045	92	1,96%	9.224.822,74	2,23%	08/05/2045	307,93
12/31/2045 12/31/2046	55	1,17%	6.577.539,12	1,59%	22/06/2046	321,40
12/31/2046 12/31/2047	131	2,79%	19.440.467,34	4,70%	12/08/2047	335,07
12/31/2047 12/31/2048	415	8,84%	59.660.985,78	14,42%	16/05/2048	344,20
12/31/2048 12/31/2049	252	5,37%	39.115.771,41	9,46%	10/06/2049	357,00
12/31/2049 12/31/2050	183	3,90%	28.626.209,84	6,92%	05/06/2050	368,83
12/31/2050 12/31/2051	264	5,63%	36.866.346,93	8,91%	29/06/2051	381,63
12/31/2051 12/31/2052	10	0,21%	1.338.494,68	0,32%	02/01/2052	387,73
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>	<b>15/03/2043</b>	<b>282,17</b>

Maximum	Minimum	Simple Average
02/1/2052	10/5/2019	03/29/2038

Interest Rate Reset Period				
Interest Rate Reset Period	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
<b>annually</b>	<b>1.075</b>	<b>22,91%</b>	<b>37.651.472,02</b>	<b>9,10%</b>
Floating	1.073	22,86%	37.522.174,24	9,07%
Mixed	2	0,04%	129.297,78	0,03%
<b>semiannually</b>	<b>3.615</b>	<b>77,03%</b>	<b>375.929.274,04</b>	<b>90,88%</b>
Floating	3.493	74,43%	366.286.390,86	88,55%
Mixed	122	2,60%	9.642.883,18	2,33%
<b>quarterly</b>	<b>2</b>	<b>0,04%</b>	<b>21.320,44</b>	<b>0,01%</b>
Floating	2	0,04%	21.320,44	0,01%
<b>fixed</b>	<b>1</b>	<b>0,02%</b>	<b>42.239,57</b>	<b>0,01%</b>
Fixed	1	0,02%	42.239,57	0,01%
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</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>42.239,57</b>	<b>0,01%</b>	<b>1,50</b>	<b>0,00</b>
Fixed	1	0,02%	42.239,57	0,01%	1,50	0,00
<b>Mixed</b>	<b>124</b>	<b>2,64%</b>	<b>9.772.180,96</b>	<b>2,36%</b>	<b>4,14</b>	<b>2,31</b>
EUR 12 M	114	2,43%	8.827.627,35	2,13%	4,00	2,35
IRPH	10	0,21%	944.553,61	0,23%	5,48	1,99
<b>Floating</b>	<b>4.568</b>	<b>97,34%</b>	<b>403.829.885,54</b>	<b>97,63%</b>	<b>1,66</b>	<b>1,12</b>
EUR 12 M	2.366	50,42%	254.852.187,37	61,61%	1,18	1,35
IRPH	1.293	27,55%	133.704.968,30	32,32%	2,66	0,66
MIBOR 12 M	867	18,47%	14.656.754,69	3,54%	1,08	1,22
MIBOR 6 M	40	0,85%	594.654,74	0,14%	1,05	1,32
MIBOR 3 M	2	0,04%	21.320,44	0,01%	0,59	0,91
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>	<b>1,72</b>	<b>1,14</b>

(\*) 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	1,25

# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

September 10, 2019

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Andalucía	1.133	24,14%	87.217.407,05	21,09%
Aragón	94	2,00%	8.963.930,91	2,17%
Asturias	86	1,83%	4.794.968,03	1,16%
Canarias	183	3,90%	14.088.535,41	3,41%
Cantabria	40	0,85%	3.418.409,98	0,83%
Castilla la Mancha	93	1,98%	9.859.485,20	2,38%
Castilla y León	105	2,24%	7.893.492,26	1,91%
Cataluña	911	19,41%	95.782.999,96	23,16%
Comunidad Valenciana	396	8,44%	31.670.257,19	7,66%
Extremadura	67	1,43%	4.590.388,19	1,11%
Galicia	140	2,98%	7.701.362,04	1,86%
Islas Baleares	98	2,09%	10.612.491,24	2,57%
La Rioja	8	0,17%	803.855,57	0,19%
Madrid	1.208	25,74%	112.834.246,22	27,28%
Murcia	35	0,75%	2.507.154,22	0,61%
Navarra	12	0,26%	1.247.524,78	0,30%
Pais Vasco	84	1,79%	9.657.797,82	2,33%
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</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%	404.770,14	0,10%	Cataluña
Debtor nº 2	1	0,02%	403.294,45	0,10%	Andalucía
Debtor nº 3	1	0,02%	398.748,03	0,10%	Madrid
Debtor nº 4	1	0,02%	398.311,58	0,10%	Aragón
Debtor nº 5	1	0,02%	372.854,03	0,09%	Andalucía
Debtor nº 6	1	0,02%	370.677,01	0,09%	Madrid
Debtor nº 7	1	0,02%	369.955,07	0,09%	Madrid
Debtor nº 8	1	0,02%	366.543,50	0,09%	Islas Baleares
Debtor nº 9	1	0,02%	362.730,73	0,09%	Cataluña
Debtor nº 10	1	0,02%	362.329,87	0,09%	Madrid
Rest of Debtors	4.683	99,79%	409.834.091,66	99,08%	
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</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%	165	3,52%	1.934.764,13	0,47%	7,04%
10,00% - 20,00%	584	12,44%	13.435.186,20	3,25%	16,09%
20,00% - 30,00%	626	13,34%	31.785.118,50	7,68%	25,88%
30,00% - 40,00%	956	20,37%	76.815.918,63	18,57%	35,40%
40,00% - 50,00%	847	18,05%	97.223.331,12	23,50%	45,10%
50,00% - 60,00%	842	17,94%	106.912.837,69	25,85%	55,02%
60,00% - 70,00%	574	12,23%	73.234.393,84	17,70%	64,16%
70,00% - 80,00%	98	2,09%	12.224.112,50	2,96%	72,36%
80,00% - 90,00%	1	0,02%	78.643,46	0,02%	80,40%
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>	<b>0,00%</b>

(\*) Original Property Value

Maximum	Minimum	Simple Average
80,40	0,00	39,96

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
First Residence	4.693	100,00%	413.644.306,07	100,00%
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>

# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

September 10, 2019

Number of guaranties				
Number of guaranties	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
1	3.227	68,74%	225.028.937,17	54,40%
more than 1	1.466	31,26%	188.615.368,90	45,60%
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Spanish	4.565	97,27%	402.246.688,27	97,24%
Other	128	2,73%	11.397.617,80	2,76%
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Free Dwellings	3.875	82,57%	350.933.392,87	84,84%
Official Protection Housing	818	17,43%	62.710.913,20	15,16%
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Developer	51	1,09%	7.754.360,91	1,87%
Direct Channel	308	6,56%	37.222.753,50	9,00%
Financial Entities	181	3,86%	15.748.351,12	3,81%
Insurance	42	0,89%	3.099.282,89	0,75%
Other	284	6,05%	9.580.646,89	2,32%
Small Broker	198	4,22%	21.335.723,64	5,16%
Small Real Estate Agency	1.848	39,38%	151.132.240,31	36,54%
Large Real Estate Agency	576	12,27%	59.268.011,64	14,33%
Word of mouth	319	6,80%	32.553.189,62	7,87%
Large Broker	886	18,88%	75.949.745,55	18,36%
<b>Total</b>	<b>4.693</b>	<b>100,00%</b>	<b>413.644.306,07</b>	<b>100,00%</b>

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER  
(AMOUNTS IN EUR)  
CPR: 3,46%**

Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>267.903.013,20</b>	<b>2.746.151,75</b>	<b>270.649.164,95</b>
17-sep.-19			
17-dic.-19	8.129.666,94	493.678,28	8.623.345,22
17-mar.-20	8.024.192,98	478.697,33	8.502.890,32
17-jun.-20	7.965.857,02	469.008,67	8.434.865,69
17-sep.-20	7.866.086,94	454.168,28	8.320.255,22
17-dic.-20	7.734.631,18	434.736,44	8.169.367,62
17-mar.-21	228.182.578,13	415.862,75	228.598.440,88