



F.T. RMBS PRADO V

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

c/ JUAN IGNACIO LUCA DE TENA 13

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QUARTERLY BONDS PAYOUT REPORT

December 15, 2022

BONDS. PRINCIPAL	
Previous Balance	276.967.268,20
Principal Amortised	6.862.207,50
Outstanding Balance	270.105.060,70
% of Initial Balance	65,09%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	7-dic.-2022
Payment Date	15-dic.-2022
Previous Payment Date	15-sep.-2022
Number of Days (Act/360)	91
Reference Interest Rate (%)	2,046%
Next Payment Date	15-mar.-2023

BONDS. INTEREST PAID			
	index rate	spread	
Class A	1,000%	0,380%	701.052,00
Class B	1,000%	0,600%	307.374,40
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	December 15, 2022
Class A	3,87	0,25
Class B	5,33	0,25

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	276.967.235,08
Principal Amortised	6.862.187,47
Outstanding Balance	270.105.047,61
Number of Credit Rights	2.942
LTV	50,98%

DEFAULTED RECEIVABLES	
Previous balance	925.940,89
Difference	0,00
Up to date	925.940,89

DEFAULTED RECEIVABLES RECOVERIES	
Previous balance	269.987,28
Difference	2.912,92
Up to date	272.900,20

REOs	
Last balance	0,00
Difference in Actual Period	0,00
Current balance	0,00
Number of Credit Rights	0

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	3.036,32	2.596,05	7.053,18	3.659,96	17.765,30
Interest accrued in Arrears	1.145,29	962,39	3.492,30	1.020,02	4.647,39
Outstanding Balance	1.099.261,31	449.591,42	730.913,52	188.664,47	375.525,22
Number of Credit Rights	13	5	7	2	5
% of Outstanding Balance	0,41%	0,17%	0,27%	0,07%	0,14%

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QUARTERLY REPORT - ALLOCATION OF CASH

December 15, 2022

TOTAL CASH RECEIVED END OF PERIOD	15.235.649,82
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.862.187,47
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.436.402,23
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	2.912,92
OTHERS	9.966,32
RESERVE FUND	6.924.180,88

TOTAL CASH PAID END OF PERIOD	15.235.649,82
Ordinary Expenses	13.810,42
Extraordinary Expenses	18.031,50
Interest paid to Class A Bondholders	701.052,00
Reserve Fund	6.752.626,19
Principal withholding Class A	6.862.207,50
Interest paid to Class B Bondholders	307.374,40
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	30.710,62
Principal paid to Subordinated Loan	189.805,83
Fixed fee in favour of UCI	6.000,00
Excess spread	354.031,36
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	6.753.032,66
PRINCIPAL RESERVE FUND	
Previous Balance	6.924.180,88
Difference	(171.554,69)
Outstanding Balance	6.752.626,19
WITHHOLDING	406,47
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ⁽¹⁾ ⁽²⁾		
CONCEPTS	INITIAL	December 15, 2022
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (28,14%)
SUBORDINATED LOAN	10.400.000 (2,50%)	6.752.626,19 (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	December 15, 2022
Total Outstanding	575.000,00	0,00
Interest Rate	0,437%	---

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TRIGGERS OF THE MODEL

December 15, 2022

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	6.752.626,19
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	6.752.626,19
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	65
Principal Outstanding of renegotiated loans	11.029.810,83
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,66%

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	A+ 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

December 15, 2022

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.

DEFAULTED RECEIVABLES RECOVERIES

All the recoveries of the loans which have been determined as default, such as sales of REOs and any other income received by the client.

REOs (REAL ESTATE OWNED)

Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

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QUARTERLY STATISTIC INFORMATION

December 7, 2022

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	987	33,55%	13.436.596,44	4,97%
25.000	50.000	357	12,13%	12.293.498,94	4,55%
50.000	75.000	264	8,97%	16.586.225,32	6,14%
75.000	100.000	258	8,77%	22.515.742,77	8,34%
100.000	125.000	224	7,61%	25.107.671,44	9,30%
125.000	150.000	162	5,51%	22.358.396,84	8,28%
150.000	175.000	160	5,44%	25.950.655,39	9,61%
175.000	200.000	137	4,66%	25.636.344,57	9,49%
200.000	225.000	106	3,60%	22.404.202,36	8,29%
225.000	250.000	78	2,65%	18.491.640,73	6,85%
250.000	275.000	64	2,18%	16.688.837,88	6,18%
275.000	300.000	47	1,60%	13.452.151,38	4,98%
300.000	325.000	30	1,02%	9.408.034,03	3,48%
325.000	350.000	22	0,75%	7.446.154,25	2,76%
350.000	375.000	14	0,48%	5.036.103,38	1,86%
375.000	400.000	16	0,54%	6.172.626,56	2,29%
400.000	425.000	8	0,27%	3.290.433,79	1,22%
425.000	450.000	3	0,10%	1.315.432,58	0,49%
450.000	475.000	1	0,03%	451.890,51	0,17%
475.000	500.000	1	0,03%	489.629,84	0,18%
500.000	525.000	2	0,07%	1.018.659,55	0,38%
550.000	575.000	1	0,03%	554.119,06	0,21%
Total		2.942	100,00%	270.105.047,61	100,00%

Maximum	Minimum	Simple Average
554.119,06	206,05	91.810,01

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	46	1,56%	3.806.178,48	1,41%	0,36	0,84
0,50	1,00	315	10,71%	7.820.344,38	2,90%	0,77	1,17
1,00	1,50	285	9,69%	10.933.300,36	4,05%	1,27	0,94
1,50	2,00	421	14,31%	47.140.574,68	17,45%	1,81	0,67
2,00	2,50	521	17,71%	55.355.559,65	20,49%	2,26	0,80
2,50	3,00	745	25,32%	76.718.153,52	28,40%	2,78	0,44
3,00	3,50	270	9,18%	31.443.108,25	11,64%	3,26	0,82
3,50	4,00	232	7,89%	23.916.907,51	8,85%	3,75	1,13
4,00	4,50	92	3,13%	11.456.396,27	4,24%	4,22	1,53
4,50	5,00	8	0,27%	841.902,65	0,31%	4,68	2,03
5,00	5,50	5	0,17%	580.696,64	0,21%	5,28	2,53
5,50	6,00	2	0,07%	91.925,22	0,03%	5,67	2,98
Total		2.942	100,00%	270.105.047,61	100,00%	2,56	0,76

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

Maximum	Minimum	Simple Average
5,88	0,00	2,32

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	1.153	39,19%	21.147.454,55	7,83%	07/10/2000	266,00
2007	170	5,78%	25.429.202,66	9,41%	09/09/2007	182,93
2008	355	12,07%	59.614.757,23	22,07%	13/06/2008	173,80
2009	240	8,16%	42.934.930,81	15,90%	30/06/2009	161,23
2010	212	7,21%	38.286.211,91	14,17%	25/06/2010	149,40
2011	134	4,55%	21.651.455,18	8,02%	27/05/2011	138,33
2012	18	0,61%	1.494.436,41	0,55%	23/06/2012	125,47
2013	7	0,24%	470.190,65	0,17%	28/08/2013	111,30
2014	8	0,27%	470.911,72	0,17%	12/07/2014	100,83
2015	22	0,75%	1.511.067,03	0,56%	19/08/2015	87,60
2016	144	4,89%	12.199.044,22	4,52%	07/11/2016	73,00
2017	479	16,28%	44.895.385,24	16,62%	31/03/2017	68,23
Total	2.942	100,00%	270.105.047,61	100,00%	23/05/2010	150,47

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	08/07/2007
Month	66,20	333,50	187,67

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.609	54,69%	60.666.030,01	22,46%	10/07/2034	139,10
2041	50	1,70%	6.622.054,24	2,45%	15/06/2041	222,27
2042	121	4,11%	13.883.783,41	5,14%	09/05/2042	233,07
2043	53	1,80%	8.639.112,60	3,20%	05/05/2043	244,93
2044	61	2,07%	9.198.553,51	3,41%	04/05/2044	256,90
2045	56	1,90%	9.487.495,97	3,51%	03/07/2045	270,87
2046	81	2,75%	11.997.367,30	4,44%	26/05/2046	281,63
2047	421	14,31%	53.275.977,23	19,72%	16/05/2047	293,30
2048	204	6,93%	38.957.838,85	14,42%	29/05/2048	305,73
2049	116	3,94%	23.039.434,30	8,53%	25/05/2049	317,60
2050	108	3,67%	22.367.033,03	8,28%	05/06/2050	329,93
2051	58	1,97%	11.124.621,52	4,12%	04/05/2051	340,90
2052	4	0,14%	845.745,64	0,31%	02/02/2052	349,83
Total	2.942	100,00%	270.105.047,61	100,00%	30/06/2044	258,77

	Maximum	Minimum	Simple Average
Date	01/10/2052	05/01/2023	18/02/2038
Month	363,03	0,97	185,07

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.196	40,65%	30.419.838,71	11,26%
Floating	1.195	40,62%	30.334.068,65	11,23%
Mixed	1	0,03%	85.770,06	0,03%
semiannually	1.338	45,48%	203.249.690,74	75,25%
Floating	1.247	42,39%	192.975.850,84	71,44%
Mixed	91	3,09%	10.273.839,90	3,80%
fixed	408	13,87%	36.435.518,16	13,49%
Total	2.942	100,00%	270.105.047,61	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	2.442	83,00%	223.309.919,49	82,68%	2,52	0,86
EUR 12 M	1.568	53,30%	147.005.337,39	54,43%	2,61	1,10
IRPH	603	20,50%	72.863.496,53	26,98%	2,40	0,36
MIBOR 12 M	271	9,21%	3.441.085,57	1,27%	1,43	1,22
Mixed	92	3,13%	10.359.609,96	3,84%	2,53	1,40
EUR 12 M	92	3,13%	10.359.609,96	3,84%	2,53	1,40
Fixed	408	13,87%	36.435.518,16	13,49%	2,84	0,00
Fixed	408	13,87%	36.435.518,16	13,49%	2,84	0,00
Total	2.942	100,00%	270.105.047,61	100,00%	2,56	0,88

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
Floating	5,88	0,00	2,22
Mixed	2,95	2,20	2,56
Fixed	3,95	1,05	2,84

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.660	56,42%	157.364.947,35	58,26%	2,60	1,12
IRPH	603	20,50%	72.863.496,53	26,98%	2,40	0,36
MIBOR 12 M	271	9,21%	3.441.085,57	1,27%	1,43	1,22
Fixed Rate	408	13,87%	36.435.518,16	13,49%	2,84	0,00
Total	2.942	100,00%	270.105.047,61	100,00%	2,56	0,88

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QUARTERLY STATISTIC INFORMATION

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Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	805	27,36%	61.027.164,90	22,59%
ARAGON	46	1,56%	4.855.369,27	1,80%
ASTURIAS	76	2,58%	3.946.501,47	1,46%
CANARIAS	211	7,17%	15.085.701,96	5,59%
CANTABRIA	20	0,68%	1.663.479,57	0,62%
CASTILLA LA MANCHA	92	3,13%	9.071.254,03	3,36%
CASTILLA Y LEON	66	2,24%	4.096.501,52	1,52%
CATALUÑA	495	16,83%	64.196.902,48	23,77%
COMUNIDAD VALENCIANA	220	7,48%	24.211.522,17	8,96%
EXTREMADURA	71	2,41%	3.808.074,83	1,41%
GALICIA	122	4,15%	3.862.974,72	1,43%
ISLAS BALEARES	51	1,73%	6.304.375,57	2,33%
LA RIOJA	5	0,17%	357.320,12	0,13%
MADRID	597	20,29%	60.447.378,43	22,38%
MURCIA	31	1,05%	3.521.386,17	1,30%
NAVARRA	5	0,17%	723.778,83	0,27%
PAIS VASCO	29	0,99%	2.925.361,57	1,08%
Total	2.942	100,00%	270.105.047,61	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	554.119,06	0,21%	Madrid
Debtor nº 2	1	0,03%	514.811,74	0,19%	Cataluña
Debtor nº 3	1	0,03%	503.847,81	0,19%	Cataluña
Debtor nº 4	1	0,03%	489.629,84	0,18%	Cataluña
Debtor nº 5	1	0,03%	451.890,51	0,17%	Cataluña
Rest of Debtors	2.937	99,83%	267.590.748,65	99,07%	
Total	2.942	100,00%	270.105.047,61	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%	236	8,02%	1.979.025,97	0,73%	7,21%
10,00%	20,00%	358	12,17%	6.665.597,24	2,47%	15,91%
20,00%	30,00%	730	24,81%	23.163.575,25	8,58%	25,56%
30,00%	40,00%	246	8,36%	27.147.387,88	10,05%	35,36%
40,00%	50,00%	344	11,69%	54.747.334,34	20,27%	45,12%
50,00%	60,00%	456	15,50%	78.753.489,82	29,16%	55,03%
60,00%	70,00%	348	11,83%	49.034.383,74	18,15%	64,01%
70,00%	80,00%	186	6,32%	24.457.682,30	9,05%	74,00%
80,00%	90,00%	38	1,29%	4.156.571,07	1,54%	83,22%
Total	2.942	100,00%	270.105.047,61	100,00%	50,98%	

Maximum	Minimum	Simple Average
88,03%	0,00%	38,73%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	2.850	96,87%	264.241.708,22	97,83%
Second Residence	92	3,13%	5.863.339,39	2,17%
Total	2.942	100,00%	270.105.047,61	100,00%

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Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	17.578,99	0,01%
1	1.761	59,86%	96.574.075,87	35,75%
2	968	32,90%	130.203.602,57	48,20%
3	212	7,21%	43.309.790,18	16,03%
Total	2.942	100,00%	270.105.047,61	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	2.880	97,89%	263.729.877,84	97,64%
Other	62	2,11%	6.375.169,77	2,36%
Total	2.942	100,00%	270.105.047,61	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.536	86,20%	236.295.105,09	87,48%
Official Protection Housing	406	13,80%	33.809.942,52	12,52%
Total	2.942	100,00%	270.105.047,61	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	105	3,57%	17.831.828,77	6,60%
Broker	147	5,00%	22.634.076,78	8,38%
Developers	54	1,84%	8.899.704,34	3,29%
Financial Entities	17	0,58%	3.184.723,73	1,18%
Hipotecas.com	252	8,57%	29.083.669,23	10,77%
Insurance	46	1,56%	1.442.640,89	0,53%
Other	199	6,76%	3.826.722,65	1,42%
Real Estate	2.122	72,13%	183.201.681,22	67,83%
Total	2.942	100,00%	270.105.047,61	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	
1	2	3	3,26%	309.281,99	2,99%	08/03/2024	15,26
2	3	1	1,09%	11.124,76	0,11%	01/11/2025	35,33
3	4	3	3,26%	235.080,92	2,27%	25/03/2026	40,14
4	5	29	31,52%	3.849.298,38	37,16%	10/04/2027	52,85
9	10	17	18,48%	1.717.163,60	16,58%	11/04/2032	113,79
13	14	1	1,09%	60.279,56	0,58%	01/10/2036	168,23
14	15	38	41,30%	4.177.380,75	40,32%	26/03/2037	174,11
Total	92	100,00%	10.359.609,96	100,00%	21/01/2032	111,09	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/01/2024	07/04/2032
Month	177,33	13,00	113,66

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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	91	98,91%	10.273.839,90	99,17%	2,52	1,40	06/01/2032
EUR 12 M	91	98,91%	10.273.839,90	99,17%	2,52	1,40	06/01/2032
1-2	3	3,26%	309.281,99	2,99%	2,30	1,59	08/03/2024
2-3	1	1,09%	11.124,76	0,11%	2,75	1,49	01/11/2025
3-4	3	3,26%	235.080,92	2,27%	2,40	1,43	25/03/2026
4-5	29	31,52%	3.849.298,38	37,16%	2,35	1,39	10/04/2027
9-10	17	18,48%	1.717.163,60	16,58%	2,57	1,39	11/04/2032
13-14	1	1,09%	60.279,56	0,58%	2,80	1,39	01/10/2036
14-15	37	40,22%	4.091.610,69	39,50%	2,69	1,39	26/03/2037
Annually	1	1,09%	85.770,06	0,83%	2,80	1,39	01/03/2037
EUR 12 M	1	1,09%	85.770,06	0,83%	2,80	1,39	01/03/2037
14-15	1	1,09%	85.770,06	0,83%	2,80	1,39	01/03/2037
Total	92	100,00%	10.359.609,96	100,00%	2,53	1,40	21/01/2032

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00 - 1,50	87	94,57%	9.885.101,72	95,42%	2,53	1,39	
1,50 - 2,00	5	5,43%	474.508,24	4,58%	2,48	1,57	
Total	92	100,00%	10.359.609,96	100,00%	2,53	1,40	

Maximum	Minimum	Simple Average
1,59	1,39	1,40

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50 - 0,00	7	0,29%	1.230.731,54	0,55%	2,11	-0,09	
0,00 - 0,50	401	16,42%	53.953.991,94	24,16%	2,27	0,22	
0,50 - 1,00	520	21,29%	71.278.131,41	31,92%	2,40	0,70	
1,00 - 1,50	1.071	43,86%	63.327.193,92	28,36%	2,59	1,17	
1,50 - 2,00	414	16,95%	30.320.689,79	13,58%	2,97	1,59	
2,00 - 2,50	18	0,74%	2.257.885,68	1,01%	3,90	2,13	
2,50 - 3,00	10	0,41%	912.793,04	0,41%	4,01	2,69	
3,00 - 3,50	1	0,04%	28.502,17	0,01%	5,88	3,05	
Total	2.442	100,00%	223.309.919,49	100,00%	2,52	0,86	

Maximum	Minimum	Simple Average
3,05	-0,15	1,01

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO V

Monthly Single Rate	5,57%
Average 12 Moth Single Rate	6,49%
Prepayment Rate from Constitution	4,31%

4,31%
0,37%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly	CPR	Monthly Single 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	99,63%	99,97%	0,03%	0,30%	0,03%	0,30%	413.031.543,35
31-dic.-17	413.325.088,72	412.136.925,88	99,27%	99,71%	0,14%	1,71%	0,26%	3,10%	410.301.242,38
31-ene.-18	412.095.888,58	410.202.844,99	98,90%	99,54%	0,15%	1,82%	0,17%	2,05%	407.581.889,38
28-feb.-18	410.863.177,39	408.559.385,78	98,54%	99,44%	0,14%	1,67%	0,10%	1,21%	404.873.497,30
31-mar.-18	409.627.750,76	406.324.178,72	98,18%	99,19%	0,16%	1,92%	0,25%	2,93%	402.176.816,15
30-abr.-18	408.389.428,72	403.690.242,57	97,82%	98,85%	0,19%	2,29%	0,35%	4,09%	399.491.630,20
31-may.-18	407.148.503,65	401.079.149,63	97,46%	98,51%	0,21%	2,54%	0,34%	4,05%	396.818.186,72
30-jun.-18	405.905.682,25	399.170.401,43	97,11%	98,34%	0,21%	2,48%	0,17%	2,03%	394.157.131,28
31-jul.-18	404.660.806,65	396.854.552,18	96,75%	98,07%	0,22%	2,56%	0,27%	3,24%	391.508.262,89
31-ago.-18	403.413.916,77	395.034.920,14	96,40%	97,92%	0,21%	2,49%	0,15%	1,80%	388.871.574,02
30-sep.-18	402.165.343,22	393.180.781,81	96,04%	97,77%	0,21%	2,43%	0,16%	1,91%	386.247.335,33
31-oct.-18	400.915.321,52	391.342.576,37	95,69%	97,61%	0,20%	2,39%	0,16%	1,87%	383.635.722,35
30-nov.-18	399.664.010,56	389.169.271,47	95,34%	97,37%	0,20%	2,43%	0,24%	2,89%	381.036.834,38
31-dic.-18	398.411.648,71	386.497.084,30	94,99%	97,01%	0,22%	2,57%	0,37%	4,40%	378.450.844,13
31-ene.-19	397.158.617,79	383.820.717,03	94,64%	96,64%	0,23%	2,70%	0,38%	4,46%	375.878.057,01
28-feb.-19	395.905.010,06	381.229.978,04	94,29%	96,29%	0,24%	2,79%	0,36%	4,24%	373.318.500,28
31-mar.-19	394.650.499,83	378.704.528,50	93,95%	95,96%	0,24%	2,87%	0,35%	4,08%	370.771.807,55
30-abr.-19	393.395.282,36	376.343.734,22	93,61%	95,67%	0,25%	2,91%	0,31%	3,61%	368.238.104,78
31-may.-19	392.138.676,39	374.252.668,20	93,26%	95,44%	0,25%	2,91%	0,24%	2,81%	365.717.630,64
30-jun.-19	390.883.566,54	371.987.357,80	92,92%	95,17%	0,25%	2,93%	0,29%	3,38%	363.210.216,35
31-jul.-19	389.627.410,27	370.359.199,94	92,58%	95,05%	0,24%	2,86%	0,12%	1,39%	360.716.225,24
31-ago.-19	388.370.987,25	368.204.680,58	92,24%	94,81%	0,24%	2,87%	0,26%	3,08%	358.235.389,54
30-sep.-19	387.113.721,01	366.370.383,88	91,90%	94,64%	0,24%	2,83%	0,18%	2,08%	355.767.117,43
31-oct.-19	385.855.955,45	364.213.361,61	91,57%	94,39%	0,24%	2,84%	0,26%	3,13%	353.311.667,88
30-nov.-19	384.597.836,56	361.380.309,74	91,23%	93,96%	0,25%	2,94%	0,45%	5,31%	350.869.114,92
31-dic.-19	383.339.606,42	358.832.783,28	90,90%	93,61%	0,25%	3,00%	0,38%	4,45%	348.439.618,22
31-ene.-20	382.081.863,72	356.071.150,48	90,56%	93,19%	0,26%	3,08%	0,44%	5,19%	346.023.657,46
29-feb.-20	380.824.464,42	354.180.089,74	90,23%	93,00%	0,26%	3,06%	0,20%	2,41%	343.621.034,46
31-mar.-20	379.566.712,36	352.326.655,55	89,90%	92,82%	0,26%	3,03%	0,19%	2,30%	341.231.056,93
30-abr.-20	378.308.767,56	350.294.261,11	89,57%	92,59%	0,26%	3,03%	0,25%	2,92%	338.853.808,96
31-may.-20	377.051.048,62	348.491.243,01	89,24%	92,43%	0,25%	3,00%	0,18%	2,17%	336.489.603,53
30-jun.-20	375.793.273,00	345.977.809,90	88,92%	92,07%	0,26%	3,05%	0,39%	4,57%	334.138.125,01
31-jul.-20	374.536.050,20	343.683.414,88	88,59%	91,78%	0,26%	3,08%	0,33%	3,89%	331.799.852,03
31-ago.-20	373.279.000,48	341.184.104,74	88,26%	91,40%	0,26%	3,12%	0,39%	4,61%	329.474.382,39
30-sep.-20	372.021.252,16	338.530.395,28	87,94%	91,00%	0,27%	3,18%	0,44%	5,18%	327.160.886,54
31-oct.-20	370.763.253,18	336.489.396,63	87,62%	90,76%	0,27%	3,18%	0,27%	3,14%	324.859.702,68
30-nov.-20	369.505.165,80	333.596.171,01	87,30%	90,28%	0,28%	3,26%	0,52%	6,09%	322.570.914,08
31-dic.-20	368.247.248,85	330.339.511,67	86,98%	89,71%	0,29%	3,37%	0,64%	7,39%	320.294.686,22
31-ene.-21	366.990.236,08	327.974.905,99	86,66%	89,37%	0,29%	3,40%	0,38%	4,42%	318.031.593,10
28-feb.-21	365.733.926,12	324.756.886,61	86,34%	88,80%	0,30%	3,50%	0,64%	7,43%	315.781.392,27
31-mar.-21	364.477.412,57	322.226.566,92	86,03%	88,41%	0,30%	3,54%	0,44%	5,12%	313.543.237,68
30-abr.-21	363.220.825,88	319.816.321,29	85,71%	88,05%	0,30%	3,57%	0,40%	4,75%	311.317.183,71
31-may.-21	361.964.627,66	316.972.044,85	85,40%	87,57%	0,31%	3,64%	0,55%	6,35%	309.103.566,14
30-jun.-21	360.708.537,85	314.900.311,35	85,08%	87,30%	0,31%	3,64%	0,31%	3,63%	306.902.084,23
31-jul.-21	359.453.270,02	311.903.635,56	84,77%	86,77%	0,31%	3,71%	0,61%	7,03%	304.713.283,34
31-ago.-21	358.198.309,54	309.743.008,20	84,46%	86,47%	0,32%	3,72%	0,34%	4,06%	302.536.662,85
30-sep.-21	356.942.694,60	307.825.043,33	84,15%	86,24%	0,31%	3,71%	0,27%	3,19%	300.371.352,57
31-oct.-21	355.686.846,21	305.393.665,26	83,84%	85,86%	0,32%	3,74%	0,44%	5,15%	298.217.653,83
30-nov.-21	354.430.859,82	303.049.167,39	83,54%	85,50%	0,32%	3,76%	0,42%	4,88%	296.075.591,07
31-dic.-21	353.174.967,33	299.888.424,55	83,23%	84,91%	0,33%	3,85%	0,69%	7,98%	293.945.301,37
31-ene.-22	351.919.866,20	297.836.839,75	82,92%	84,63%	0,33%	3,85%	0,33%	3,89%	291.827.305,26
28-feb.-22	350.665.260,50	296.336.478,47	82,62%	84,51%	0,32%	3,81%	0,19%	1,76%	289.721.294,35
31-mar.-22	349.410.151,37	293.305.844,24	82,32%	83,94%	0,32%	3,89%	0,67%	7,72%	287.626.418,44
30-abr.-22	348.154.784,29	289.941.000,38	82,02%	83,28%	0,34%	3,98%	0,79%	9,09%	285.542.728,51
31-may.-22	346.899.453,68	287.219.389,66	81,72%	82,80%	0,34%	4,04%	0,58%	6,74%	283.470.510,36
30-jun.-22	345.643.953,00	284.403.093,13	81,42%	82,28%	0,35%	4,09%	0,62%	7,20%	281.409.506,95
31-jul.-22	344.388.994,59	281.443.602,97	81,12%	81,72%	0,35%	4,16%	0,68%	7,86%	279.360.242,25
31-ago.-22	343.133.993,94	278.812.760,51	80,82%	81,25%	0,36%	4,20%	0,57%	6,66%	277.322.183,89
30-sep.-22	341.878.054,54	275.833.577,24	80,52%	80,68%	0,36%	4,27%	0,71%	8,14%	275.294.555,46
31-oct.-22	340.621.714,36	273.580.149,56	80,23%	80,32%	0,36%	4,29%	0,45%	5,28%	273.277.742,28
30-nov.-22	339.365.138,89	271.271.825,77	79,94%	79,94%	0,37%	4,31%	0,48%	5,57%	271.271.825,77

FLWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 4,31%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	194.105.060,70	10.675,78	194.115.736,48	76.000.000,00	45.980,00	76.045.980,00
15-dic.-22						
15-mar.-23	194.105.060,70	10.675,78	194.115.736,48	76.000.000,00	45.980,00	76.045.980,00