



## **F.T. RMBS PRADO V**

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

**c/ JUAN IGNACIO LUCA DE TENA 13**

**28027 MADRID**

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NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT:

QUARTER/SEMESTER

15 12 2020 - 15 03 2021

YEAR:

2021

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	72.983,43	72,98%
		Total Nominal	339.000.000,00	247.413.827,70	
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 15th, 2021			Next Payment Date June 15th, 2021		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.616,22	0,00	0,000%	0,00	0,00
Series B ES0305288013	0,00	14,25	0,058%	14,82	12,00
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	3.199
Principal Outstanding	415.000.107,77	323.413.822,22
Principal Outstanding per Loan	120.185,38	101.098,41
Interest Rate	1,71%	1,44%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	7,43%
Average 12 Months Single Rate	4,51%
Prepayment Rate from Constitution	3,50%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	5.990,31	8.619,65	4.137,84
Debt to be amortised			323.401.558,91
Total Debt	5.990,31	8.619,65	323.405.696,75

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### QUARTERLY BONDS PAYOUT REPORT

March 15, 2021

BONDS. PRINCIPAL	
Previous Balance	332.282.813,50
Principal Amortised	8.868.985,80
Outstanding Balance	323.413.827,70
% of Initial Balance	77,93%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	8-mar.-2021
Payment Date	15-mar.-2021
Previous Payment Date	15-dic.-2020
Number of Days (Act/360)	90
Reference Interest Rate (%)	-0,542%
Next Payment Date	15-jun.-2021

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,543%	0,380%	0,00
Class B	-0,543%	0,600%	10.830,00
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 15, 2021
Class A	3,87	1,83
Class B	5,33	2,00

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	332.282.804,08
Principal Amortised	8.868.981,86
Outstanding Balance	323.413.822,22
Number of Credit Rights	3.199
LTV	43,04%

DEFAULTED RECEIVABLES	
Previous balance	614.852,89
Difference	162.195,13
Up to date	777.048,02

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

TRANSITORY PROPERTIES	
Last balance	97.543,36
Difference in Actual Period	-97.543,36
Current balance	0,00
Number of Credit Rights	0

NET LOSSES	
Last balance	345.620,29
Difference	174.097,59
Current balance	519.717,88

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	4.412,68	3.204,98	812,37	1.888,26	1.945,02
Interest accrued in Arrears	1.577,63	1.187,86	74,49	1.451,69	2.192,82
Outstanding Balance	1.388.336,34	306.280,69	34.026,16	259.201,63	93.201,65
Number of Credit Rights	15	6	1	2	1
% of Outstanding Balance	0,43%	0,09%	0,01%	0,08%	0,03%

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**QUARTERLY REPORT - ALLOCATION OF CASH**

**March 15, 2021**

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>18.301.287,29</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	8.706.786,73
<b>CASH RECEIVED - INTEREST</b>	
Interest received Credit Rights	1.192.386,36
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	80.172,94
<b>OTHERS</b>	14.871,16
<b>RESERVE FUND</b>	8.307.070,10

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>18.301.287,29</b>
Ordinary Expenses	16.386,55
Extraordinary Expenses	21.293,19
Interest paid to Class A Bondholders	0,00
Reserve Fund	8.085.345,56
Principal withholding Class A	8.868.985,80
Interest paid to Class B Bondholders	10.830,00
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	4.408,94
Principal paid to Subordinated Loan	249.101,25
Fixed fee in favour of UCI	6.000,00
Excess spread	1.038.936,00
Rounding Remanent	0,00

<b>TREASURY ACCOUNT STATEMENT</b>	<b>8.085.752,03</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	8.307.070,10
Difference	(221.724,54)
Outstanding Balance	8.085.345,56
<b>WITHHOLDING</b>	406,47
<b>OTHERS</b>	0,00

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

<b>CREDIT ENHANCEMENT <sup>(1)</sup> <sup>(2)</sup></b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>March 15, 2021</b>
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (23,50%)
SUBORDINATED LOAN	10.400.000 (2,50%)	8.085.345,56 (2,50%)

<sup>(1)</sup> Credit enhancement is calculated over the Outstanding Balance of Credit Rights.

<sup>(2)</sup> Subordinated Loan has been funded and withheld by UCI. Principal Reserve Fund has been funded through Subordinated Loan.

<b>SUBORDINATED LOAN 2</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>March 15, 2021</b>
Total Outstanding	575.000,00	185.249,04
Interest Rate	0,437%	0,208%

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### TRIGGERS OF THE MODEL

March 15, 2021

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>		
Reserve Fund SHALL BE THE LESSER OF:		<b>8.085.345,56</b>
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets		8.085.345,56
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	37
Principal Outstanding of renegotiated loans	6.033.573,10
% Principal Outstanding of renegotiated loans / Initial Principal balance	1,45%

### 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****March 15, 2021****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**

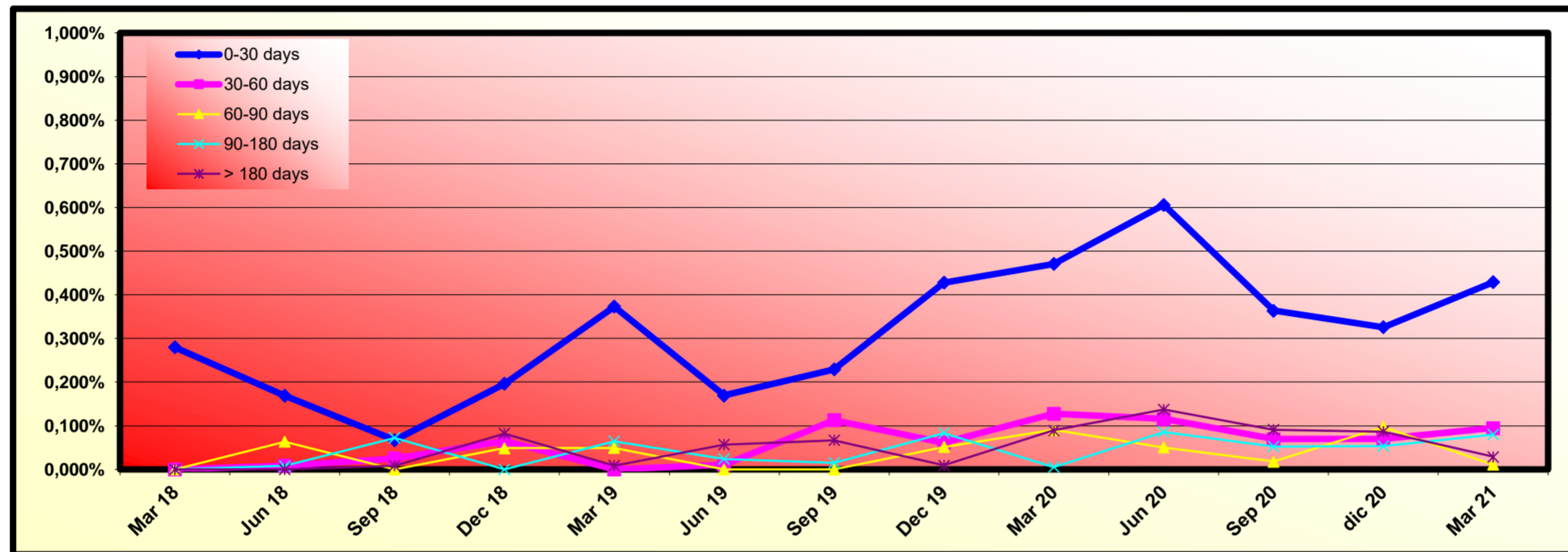
Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

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HISTORICAL ARREARS AND PREPAYMENT REPORT

March 15, 2021

**HISTORICAL ARREARS**



Date	Dec 19	Mar 20	Jun 20	Sep 20	dic 20	Mar 21
0-30 days	0,428%	0,471%	0,606%	0,364%	0,326%	0,429%
30-60 days	0,061%	0,128%	0,115%	0,070%	0,069%	0,095%
60-90 days	0,051%	0,090%	0,050%	0,018%	0,097%	0,011%
90-180 days	0,083%	0,005%	0,086%	0,053%	0,054%	0,080%
> 180 days	0,009%	0,089%	0,137%	0,091%	0,087%	0,029%

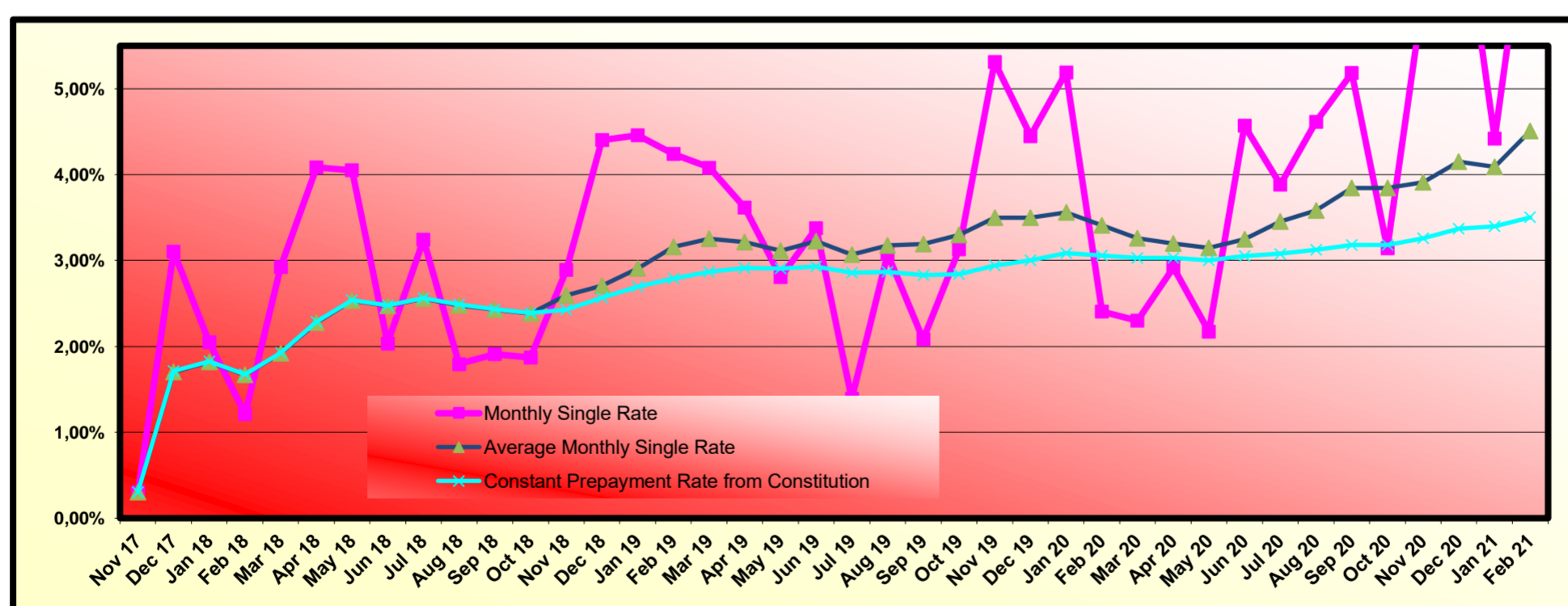
	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	0	77	77
Outstanding Balance	0,00	11.147.654,69	11.147.654,69
% over Outstanding Balance	0,00%	3,45%	3,45%

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.

Until 28.02.20201, an amount of 7.677.182,60 € (61 loans) corresponds to loans with overdue moratorium, that is no longer in force.

**HISTORICAL PREPAYMENT**



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



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## QUARTERLY STATISTIC INFORMATION

March 8, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	901	28,17%	14.254.728,38	4,41%
25.000	50.000	500	15,63%	17.280.611,34	5,34%
50.000	75.000	278	8,69%	17.497.043,10	5,41%
75.000	100.000	252	7,88%	21.995.457,72	6,80%
100.000	125.000	237	7,41%	26.551.443,13	8,21%
125.000	150.000	188	5,88%	25.712.575,08	7,95%
150.000	175.000	163	5,10%	26.384.416,06	8,16%
175.000	200.000	160	5,00%	29.942.493,65	9,26%
200.000	225.000	145	4,53%	30.840.730,41	9,54%
225.000	250.000	84	2,63%	19.928.790,94	6,16%
250.000	275.000	80	2,50%	21.044.396,52	6,51%
275.000	300.000	63	1,97%	18.079.582,29	5,59%
300.000	325.000	41	1,28%	12.761.514,27	3,95%
325.000	350.000	35	1,09%	11.799.148,99	3,65%
350.000	375.000	22	0,69%	7.971.935,67	2,46%
375.000	400.000	16	0,50%	6.208.024,28	1,92%
400.000	425.000	15	0,47%	6.202.967,15	1,92%
425.000	450.000	7	0,22%	3.042.576,77	0,94%
450.000	475.000	5	0,16%	2.295.387,38	0,71%
475.000	500.000	3	0,09%	1.436.474,89	0,44%
500.000	525.000	1	0,03%	521.095,49	0,16%
525.000	550.000	2	0,06%	1.078.479,08	0,33%
575.000	600.000	1	0,03%	583.949,63	0,18%
<b>Total</b>		<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
583.949,63	0,00	101.098,41

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	369	11,53%	69.673.021,04	21,54%	0,26	0,74
0,50	1,00	919	28,73%	66.582.381,86	20,59%	0,73	1,18
1,00	1,50	623	19,47%	36.778.506,72	11,37%	1,15	1,54
1,50	2,00	338	10,57%	49.849.428,57	15,41%	1,79	0,25
2,00	2,50	362	11,32%	41.256.912,86	12,76%	2,17	0,75
2,50	3,00	545	17,04%	55.412.537,28	17,13%	2,79	0,32
3,00	3,50	35	1,09%	2.709.394,44	0,84%	3,16	0,80
3,50	4,00	8	0,25%	1.151.639,45	0,36%	3,68	2,00
<b>Total</b>		<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>	<b>1,41</b>	<b>0,78</b>

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

Maximum	Minimum	Simple Average
3,95	0,00	1,44

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	1.253	39,17%	28.828.825,50	8,91%	26/08/2000	246,40
2007	178	5,56%	28.860.966,77	8,92%	10/09/2007	161,93
2008	375	11,72%	69.824.303,63	21,59%	13/06/2008	152,83
2009	253	7,91%	49.757.067,33	15,38%	30/06/2009	140,27
2010	218	6,81%	43.726.134,25	13,52%	26/06/2010	128,40
2011	146	4,56%	25.557.746,30	7,90%	30/05/2011	117,27
2012	25	0,78%	2.437.747,06	0,75%	24/06/2012	104,47
2013	11	0,34%	873.515,70	0,27%	09/09/2013	89,97
2014	10	0,31%	716.596,66	0,22%	09/08/2014	78,97
2015	26	0,81%	1.877.764,96	0,58%	25/08/2015	66,43
2016	168	5,25%	15.320.888,22	4,74%	05/11/2016	52,10
2017	536	16,76%	55.632.265,84	17,20%	01/04/2017	47,23
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>	<b>15/05/2010</b>	<b>129,77</b>

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	09/08/2007
Month	44,90	312,20	165,31

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## QUARTERLY STATISTIC INFORMATION

March 8, 2021

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.739	54,36%	77.154.964,48	23,86%	02/03/2034	155,80
2041	59	1,84%	8.215.238,52	2,54%	04/06/2041	242,87
2042	126	3,94%	15.601.475,66	4,82%	04/05/2042	253,87
2043	59	1,84%	10.644.280,36	3,29%	12/05/2043	266,13
2044	64	2,00%	10.949.147,90	3,39%	07/05/2044	277,97
2045	56	1,75%	10.293.157,19	3,18%	29/06/2045	291,70
2046	88	2,75%	13.373.179,43	4,14%	26/05/2046	302,60
2047	479	14,97%	64.048.972,13	19,80%	13/05/2047	314,17
2048	216	6,75%	45.053.398,17	13,93%	29/05/2048	326,70
2049	129	4,03%	28.005.867,17	8,66%	04/06/2049	338,87
2050	115	3,59%	25.663.174,71	7,94%	06/06/2050	350,93
2051	66	2,06%	13.900.530,46	4,30%	03/05/2051	361,83
2052	3	0,09%	510.436,04	0,16%	30/03/2052	372,73
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>	<b>26/03/2044</b>	<b>276,60</b>

	Maximum	Minimum	Simple Average
Date	01/10/2052	05/09/2021	20/02/2038
Month	384,33	6,03	206,45

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>1.299</b>	<b>40,61%</b>	<b>39.526.773,82</b>	<b>12,22%</b>
Floating	1.298	40,58%	39.436.781,92	12,19%
Mixed	1	0,03%	89.991,90	0,03%
<b>semiannually</b>	<b>1.444</b>	<b>45,14%</b>	<b>240.019.006,16</b>	<b>74,21%</b>
Floating	1.306	40,83%	223.047.135,01	68,97%
Mixed	138	4,31%	16.971.871,15	5,25%
<b>fixed</b>	<b>456</b>	<b>14,25%</b>	<b>43.868.042,24</b>	<b>13,56%</b>
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>

(\*) 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
<b>Floating</b>	<b>2.604</b>	<b>81,40%</b>	<b>262.483.916,93</b>	<b>81,16%</b>	<b>1,10</b>	<b>0,87</b>
EUR 12 M	1.659	51,86%	171.767.056,66	53,11%	0,65	1,11
IRPH	652	20,38%	85.542.334,23	26,45%	2,01	0,36
MIBOR 12 M	293	9,16%	5.174.526,04	1,60%	0,93	1,21
<b>Mixed</b>	<b>139</b>	<b>4,35%</b>	<b>17.061.863,05</b>	<b>5,28%</b>	<b>2,47</b>	<b>1,44</b>
EUR 12 M	139	4,35%	17.061.863,05	5,28%	2,47	1,44
<b>Fixed</b>	<b>456</b>	<b>14,25%</b>	<b>43.868.042,24</b>	<b>13,56%</b>	<b>2,84</b>	<b>0,00</b>
Fixed	456	14,25%	43.868.042,24	13,56%	2,84	0,00
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>	<b>1,41</b>	<b>0,90</b>

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
<b>Floating</b>	<b>3,91</b>	<b>0,00</b>	<b>1,14</b>
<b>Mixed</b>	<b>3,75</b>	<b>2,05</b>	<b>2,50</b>
<b>Fixed</b>	<b>3,95</b>	<b>1,00</b>	<b>2,84</b>

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.798	56,21%	188.828.919,71	58,39%	0,82	1,14
IRPH	652	20,38%	85.542.334,23	26,45%	2,01	0,36
MIBOR 12 M	293	9,16%	5.174.526,04	1,60%	0,93	1,21
Fixed Rate	456	14,25%	43.868.042,24	13,56%	2,84	0,00
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>	<b>1,41</b>	<b>0,90</b>

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## QUARTERLY STATISTIC INFORMATION

March 8, 2021

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	862	26,95%	72.711.874,56	22,48%
ARAGON	50	1,56%	5.599.814,30	1,73%
ASTURIAS	77	2,41%	4.616.440,28	1,43%
CANARIAS	231	7,22%	18.030.065,99	5,57%
CANTABRIA	22	0,69%	1.938.504,14	0,60%
CASTILLA LA MANCHA	95	2,97%	10.456.538,70	3,23%
CASTILLA Y LEON	71	2,22%	4.917.063,33	1,52%
CATALUÑA	555	17,35%	78.287.649,57	24,21%
COMUNIDAD VALENCIANA	237	7,41%	27.660.271,08	8,55%
EXTREMADURA	75	2,34%	4.678.600,06	1,45%
GALICIA	138	4,31%	4.900.491,08	1,52%
ISLAS BALEARES	52	1,63%	7.489.781,60	2,32%
LA RIOJA	6	0,19%	401.331,64	0,12%
MADRID	662	20,69%	73.897.907,19	22,85%
MURCIA	31	0,97%	3.840.165,76	1,19%
NAVARRA	5	0,16%	775.997,01	0,24%
PAIS VASCO	30	0,94%	3.211.325,93	0,99%
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</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	0,03%	583.949,63	0,18%	Madrid
Debtor nº 2	1	0,03%	539.978,18	0,17%	Cataluña
Debtor nº 3	1	0,03%	538.500,90	0,17%	Cataluña
Debtor nº 4	1	0,03%	521.095,49	0,16%	Cataluña
Debtor nº 5	1	0,03%	484.117,74	0,15%	Islas Baleares
Debtor nº 6	1	0,03%	476.463,73	0,15%	Cataluña
Debtor nº 7	1	0,03%	475.893,42	0,15%	Cataluña
Debtor nº 8	1	0,03%	468.791,58	0,14%	Cataluña
Debtor nº 9	1	0,03%	468.771,23	0,14%	Cataluña
Debtor nº 10	1	0,03%	454.641,11	0,14%	Castilla la Mancha
Rest of Debtors	3.189	99,69%	318.401.619,21	98,45%	
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>	

(\*) 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%	94	2,88%	1.223.754,26	0,38%	7,44%	
10,00% 20,00%	359	11,23%	6.471.724,23	2,00%	15,79%	
20,00% 30,00%	515	16,11%	17.576.298,93	5,43%	25,69%	
30,00% 40,00%	628	19,64%	36.978.645,44	11,43%	35,12%	
40,00% 50,00%	338	10,57%	55.187.669,52	17,06%	45,63%	
50,00% 60,00%	467	14,61%	84.564.204,01	26,15%	55,40%	
60,00% 70,00%	423	13,23%	72.027.040,41	22,27%	64,16%	
70,00% 80,00%	282	8,82%	37.137.029,00	11,48%	74,52%	
80,00% 90,00%	92	2,88%	12.123.490,64	3,75%	83,75%	
90,00% 100,00%	1	0,03%	123.965,78	0,04%	90,73%	
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>	<b>54,05%</b>	

Maximum	Minimum	Simple Average
90,73%	-0,08%	43,04%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.092	96,66%	316.139.143,23	97,75%
Second Residence	107	3,34%	7.274.678,99	2,25%
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

March 8, 2021

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	3	0,09%	19.300,40	0,01%
1	1.889	59,05%	114.936.442,06	35,54%
2	1.059	33,10%	153.493.540,24	47,46%
3	248	7,75%	54.964.539,52	17,00%
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.127	97,75%	314.635.376,38	97,29%
Other	72	2,25%	8.778.445,84	2,71%
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.764	86,40%	283.686.488,89	87,72%
Official Protection Housing	435	13,60%	39.727.333,33	12,28%
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	112	3,50%	21.338.134,66	6,60%
Broker	155	4,85%	26.219.706,01	8,11%
Developers	57	1,78%	10.385.676,63	3,21%
Financial Entities	17	0,53%	3.565.651,12	1,10%
Hipotecas.com	271	8,47%	34.092.322,77	10,54%
Insurance	48	1,50%	1.804.146,64	0,56%
Other	219	6,85%	5.335.527,43	1,65%
Real Estate	2.320	72,52%	220.672.656,96	68,23%
<b>Total</b>	<b>3.199</b>	<b>100,00%</b>	<b>323.413.822,22</b>	<b>100,00%</b>

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	11	7,91%	1.028.805,03	6,03%	15/01/2022	10,46
1	2	17	12,23%	1.959.351,72	11,48%	12/05/2022	14,34
2	3	3	2,16%	281.829,23	1,65%	23/01/2024	35,04
3	4	1	0,72%	171.596,47	1,01%	01/05/2024	38,33
4	5	2	1,44%	123.977,43	0,73%	22/01/2026	59,38
5	6	14	10,07%	2.435.027,55	14,27%	14/01/2027	71,28
6	7	22	15,83%	2.832.676,71	16,60%	24/05/2027	75,61
10	11	6	4,32%	617.221,74	3,62%	17/02/2032	133,27
11	12	13	9,35%	1.664.810,35	9,76%	06/05/2032	135,91
15	16	24	17,27%	2.686.974,39	15,75%	18/01/2037	193,18
16	17	26	18,71%	3.259.592,43	19,10%	21/05/2037	197,28
<b>Total</b>	<b>139</b>	<b>100,00%</b>	<b>17.061.863,05</b>	<b>100,00%</b>	<b>06/06/2030</b>	<b>112,59</b>	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/01/2022	26/05/2030
Month	198,63	9,97	112,22

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

March 8, 2021

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
<b>Semiannually</b>	<b>138</b>	<b>99,28%</b>	<b>16.971.871,15</b>	<b>99,47%</b>	<b>2,47</b>	<b>1,44</b>	<b>24/05/2030</b>
<b>EUR 12 M</b>	<b>138</b>	<b>99,28%</b>	<b>16.971.871,15</b>	<b>99,47%</b>	<b>2,47</b>	<b>1,44</b>	<b>24/05/2030</b>
0-1	11	7,91%	1.028.805,03	6,03%	2,22	1,59	15/01/2022
1-2	17	12,23%	1.959.351,72	11,48%	2,20	1,60	12/05/2022
2-3	3	2,16%	281.829,23	1,65%	2,22	1,59	23/01/2024
3-4	1	0,72%	171.596,47	1,01%	2,30	1,59	01/05/2024
4-5	2	1,44%	123.977,43	0,73%	2,44	1,49	22/01/2026
5-6	14	10,07%	2.435.027,55	14,27%	2,28	1,39	14/01/2027
6-7	22	15,83%	2.832.676,71	16,60%	2,40	1,39	24/05/2027
10-11	6	4,32%	617.221,74	3,62%	2,65	1,39	17/02/2032
11-12	13	9,35%	1.664.810,35	9,76%	2,64	1,48	06/05/2032
15-16	23	16,55%	2.596.982,49	15,22%	2,67	1,39	17/01/2037
16-17	26	18,71%	3.259.592,43	19,10%	2,67	1,39	21/05/2037
<b>Annually</b>	<b>1</b>	<b>0,72%</b>	<b>89.991,90</b>	<b>0,53%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
<b>EUR 12 M</b>	<b>1</b>	<b>0,72%</b>	<b>89.991,90</b>	<b>0,53%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
15-16	1	0,72%	89.991,90	0,53%	2,80	1,39	01/03/2037
<b>Total</b>	<b>139</b>	<b>100,00%</b>	<b>17.061.863,05</b>	<b>100,00%</b>	<b>2,47</b>	<b>1,44</b>	<b>06/06/2030</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	107	76,98%	13.640.275,18	79,95%	2,52	1,39
1,50	2,00	31	22,30%	3.323.961,37	19,48%	2,25	1,60
2,50	3,00	1	0,72%	97.626,50	0,57%	3,75	2,84
<b>Total</b>		<b>139</b>	<b>100,00%</b>	<b>17.061.863,05</b>	<b>100,00%</b>	<b>2,47</b>	<b>1,44</b>

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	0,31%	1.463.072,61	0,56%	1,57	-0,10
0,00	0,50	427	16,40%	62.428.505,39	23,78%	1,71	0,22
0,50	1,00	563	21,62%	84.221.856,19	32,09%	0,75	0,70
1,00	1,50	1.138	43,70%	74.819.394,28	28,50%	0,85	1,17
1,50	2,00	430	16,51%	34.946.934,89	13,31%	1,24	1,59
2,00	2,50	23	0,88%	3.031.524,75	1,15%	1,80	2,16
2,50	3,00	11	0,42%	1.126.274,20	0,43%	2,29	2,70
3,00	3,50	3	0,12%	319.301,88	0,12%	2,65	3,15
3,50	4,00	1	0,04%	127.052,74	0,05%	3,08	3,55
<b>Total</b>		<b>2.604</b>	<b>100,00%</b>	<b>262.483.916,93</b>	<b>100,00%</b>	<b>1,10</b>	<b>0,87</b>

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

**FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO V**

Monthly Single Rate	7,43%
Average 12 Moth Single Rate	4,51%
Prepayment Rate from Constitution	3,50%

3,50%
0,30%

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%					<b>415.000.107,57</b>
30-nov.-17	414.550.733,54	<b>414.445.733,54</b>	99,70%	99,97%	0,03%	0,30%	<b>0,03%</b>	<b>0,30%</b>	413.321.042,37
31-dic.-17	413.325.088,72	<b>412.136.925,88</b>	99,41%	99,71%	0,14%	1,71%	<b>0,26%</b>	<b>3,10%</b>	410.876.614,58
31-ene.-18	412.095.888,58	<b>410.202.844,99</b>	99,11%	99,54%	0,15%	1,82%	<b>0,17%</b>	<b>2,05%</b>	408.439.528,09
28-feb.-18	410.863.177,39	<b>408.559.385,78</b>	98,82%	99,44%	0,14%	1,67%	<b>0,10%</b>	<b>1,21%</b>	406.009.815,06
31-mar.-18	409.627.750,76	<b>406.324.178,72</b>	98,53%	99,19%	0,16%	1,92%	<b>0,25%</b>	<b>2,93%</b>	403.588.247,37
30-abr.-18	408.389.428,72	<b>403.690.242,57</b>	98,23%	98,85%	0,19%	2,29%	<b>0,35%</b>	<b>4,09%</b>	401.174.629,22
31-may.-18	407.148.503,65	<b>401.079.149,63</b>	97,94%	98,51%	0,21%	2,54%	<b>0,34%</b>	<b>4,05%</b>	398.769.229,53
30-jun.-18	405.905.682,25	<b>399.170.401,43</b>	97,65%	98,34%	0,21%	2,48%	<b>0,17%</b>	<b>2,03%</b>	396.372.718,48
31-jul.-18	404.660.806,55	<b>396.854.552,18</b>	97,36%	98,07%	0,22%	2,56%	<b>0,27%</b>	<b>3,24%</b>	393.984.916,18
31-ago.-18	403.413.916,77	<b>395.034.920,14</b>	97,07%	97,92%	0,21%	2,49%	<b>0,15%</b>	<b>1,80%</b>	391.605.837,02
30-sep.-18	402.165.343,22	<b>393.180.781,81</b>	96,79%	97,77%	0,21%	2,43%	<b>0,16%</b>	<b>1,91%</b>	389.235.775,76
31-oct.-18	400.915.321,52	<b>391.342.576,37</b>	96,50%	97,61%	0,20%	2,39%	<b>0,16%</b>	<b>1,87%</b>	386.874.932,02
30-nov.-18	399.664.010,56	<b>389.169.271,47</b>	96,21%	97,37%	0,20%	2,43%	<b>0,24%</b>	<b>2,89%</b>	384.523.429,01
31-dic.-18	398.411.648,71	<b>386.497.084,30</b>	95,93%	97,01%	0,22%	2,57%	<b>0,37%</b>	<b>4,40%</b>	382.181.464,40
31-ene.-19	397.158.617,79	<b>383.820.717,03</b>	95,64%	96,64%	0,23%	2,70%	<b>0,38%</b>	<b>4,46%</b>	379.849.370,49
28-feb.-19	395.905.010,06	<b>381.229.978,04</b>	95,36%	96,29%	0,24%	2,79%	<b>0,36%</b>	<b>4,24%</b>	377.527.199,17
31-mar.-19	394.650.499,83	<b>378.704.528,50</b>	95,08%	95,96%	0,24%	2,87%	<b>0,35%</b>	<b>4,08%</b>	375.214.604,11
30-abr.-19	393.395.282,36	<b>376.343.734,22</b>	94,79%	95,67%	0,25%	2,91%	<b>0,31%</b>	<b>3,61%</b>	372.911.736,55
31-may.-19	392.139.676,39	<b>374.252.668,20</b>	94,51%	95,44%	0,25%	2,91%	<b>0,24%</b>	<b>2,81%</b>	370.618.862,37
30-jun.-19	390.883.566,54	<b>371.987.357,80</b>	94,23%	95,17%	0,25%	2,93%	<b>0,29%</b>	<b>3,38%</b>	368.335.834,90
31-jul.-19	389.627.410,27	<b>370.359.199,94</b>	93,95%	95,05%	0,24%	2,86%	<b>0,12%</b>	<b>1,39%</b>	366.063.047,12
31-ago.-19	388.370.987,25	<b>368.204.680,58</b>	93,67%	94,81%	0,24%	2,87%	<b>0,26%</b>	<b>3,08%</b>	363.800.252,09
30-sep.-19	387.113.721,01	<b>366.370.383,88</b>	93,40%	94,64%	0,24%	2,83%	<b>0,18%</b>	<b>2,08%</b>	361.546.872,87
31-oct.-19	385.855.955,45	<b>364.213.361,61</b>	93,12%	94,39%	0,24%	2,84%	<b>0,26%</b>	<b>3,13%</b>	359.303.196,09
30-nov.-19	384.597.836,56	<b>361.380.309,74</b>	92,84%	93,96%	0,25%	2,94%	<b>0,45%</b>	<b>5,31%</b>	357.069.320,93
31-dic.-19	383.339.606,42	<b>358.832.783,28</b>	92,57%	93,61%	0,25%	3,00%	<b>0,38%</b>	<b>4,45%</b>	354.845.434,06
31-ene.-20	382.081.863,72	<b>356.071.150,48</b>	92,29%	93,19%	0,26%	3,08%	<b>0,44%</b>	<b>5,19%</b>	352.632.048,69
29-feb.-20	380.824.464,42	<b>354.180.089,74</b>	92,02%	93,00%	0,26%	3,06%	<b>0,20%</b>	<b>2,41%</b>	350.428.988,24
31-mar.-20	379.566.712,36	<b>352.326.655,55</b>	91,75%	92,82%	0,26%	3,03%	<b>0,19%</b>	<b>2,30%</b>	348.235.571,30
30-abr.-20	378.308.767,56	<b>350.294.261,11</b>	91,47%	92,59%	0,26%	3,03%	<b>0,25%</b>	<b>2,92%</b>	346.051.907,36
31-may.-20	377.051.048,62	<b>348.491.243,01</b>	91,20%	92,43%	0,25%	3,00%	<b>0,18%</b>	<b>2,17%</b>	343.878.340,17
30-jun.-20	375.793.273,00	<b>345.977.809,90</b>	90,93%	92,07%	0,26%	3,05%	<b>0,39%</b>	<b>4,57%</b>	341.714.571,50
31-jul.-20	374.536.050,20	<b>343.683.414,88</b>	90,66%	91,76%	0,26%	3,08%	<b>0,33%</b>	<b>3,89%</b>	339.561.115,09
31-ago.-20	373.279.000,48	<b>341.184.104,74</b>	90,39%	91,40%	0,26%	3,12%	<b>0,39%</b>	<b>4,61%</b>	337.417.584,06
30-sep.-20	372.021.252,16	<b>338.530.395,28</b>	90,12%	91,00%	0,27%	3,18%	<b>0,44%</b>	<b>5,18%</b>	335.283.152,39
31-oct.-20	370.763.253,18	<b>336.489.396,63</b>	89,86%	90,76%	0,27%	3,18%	<b>0,27%</b>	<b>3,14%</b>	333.158.189,37
30-nov.-20	369.505.165,80	<b>333.596.171,01</b>	89,59%	90,28%	0,28%	3,26%	<b>0,52%</b>	<b>6,09%</b>	331.042.803,61
31-dic.-20	368.247.248,85	<b>330.339.511,67</b>	89,33%	89,71%	0,29%	3,37%	<b>0,64%</b>	<b>7,39%</b>	328.937.188,44
31-ene.-21	366.990.236,08	<b>327.974.905,99</b>	89,06%	89,37%	0,29%	3,40%	<b>0,38%</b>	<b>4,42%</b>	326.841.957,53
28-feb.-21	365.733.926,12	<b>324.756.886,61</b>	88,80%	88,80%	0,30%	3,50%	<b>0,64%</b>	<b>7,43%</b>	324.756.886,61

**FLWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 3,50%**

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>247.413.827,70</b>	<b>100.957,56</b>	<b>247.514.785,26</b>	<b>76.000.000,00</b>	<b>372.948,89</b>	<b>76.372.948,89</b>
15-mar.-21						
15-jun.-21	6.231.973,73	13.910,16	6.245.883,89	0,00	47.001,78	47.001,78
15-sep.-21	6.143.757,59	13.559,78	6.157.317,37	0,00	47.001,78	47.001,78
15-dic.-21	6.030.183,14	13.070,73	6.043.253,87	0,00	46.490,89	46.490,89
15-mar.-22	5.916.786,61	12.595,44	5.929.382,05	0,00	45.980,00	45.980,00
15-jun.-22	5.894.512,02	12.542,68	5.907.054,70	0,00	47.001,78	47.001,78
15-sep.-22	5.812.700,52	12.211,28	5.824.911,80	0,00	47.001,78	47.001,78
15-dic.-22	5.707.270,08	11.755,29	5.719.025,37	0,00	46.490,89	46.490,89
15-mar.-23	205.676.644,01	11.312,22	205.687.956,22	76.000.000,00	45.980,00	76.045.980,00