



## **F.T. RMBS PRADO X**

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**  
**c/ JUAN IGNACIO LUCA DE TENA 13**  
**28027 MADRID**  
**[santanderdetitulizacion@gruposantander.es](mailto:santanderdetitulizacion@gruposantander.es)**



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado X

INFORMATION AT:

QUARTER/SEMESTER

31 03 2022 - 16 06 2022

YEAR:

2022

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 28th, 2022	Paying Agency	BNP PARIBAS SECURITIES SERVICES, SUCURSAL ESPAÑA	
Disbursement Date	March 31st, 2022	Negotiation Market	AIAF	
Final Date of Redemption	March 16th, 2055	Rating Agencies	DBRS / Fitch	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Unión de Créditos Financieros (UCI)	Series A	AAA (sf) / AAA (sf)	AAA (sf) / AAA (sf)
		Series B	A (h) (sf) / A+ (sf)	A (h) (sf) / A+ (sf)
		Series C	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 ES0305635007	5.017	Nominal per Bond	100.000,00	97.580,35	97,58%
		Total Nominal	501.700.000,00	489.560.615,95	
Series B ES0305635015	237	Nominal per Bond	100.000,00	100.000,00	100,00%
		Total Nominal	23.700.000,00	23.700.000,00	
Series C ES0305635023	396	Nominal per Bond	100.000,00	100.000,00	100,00%
		Total Nominal	39.600.000,00	39.600.000,00	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 16th, 2022			Next Payment Date September 16th, 2022		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305635007	2.419,65	44,70	0,457%	113,96	92,31
Series B ES0305635015	0,00	66,09	0,557%	142,34	115,30
Series C ES0305635023	0,00	87,48	0,657%	167,90	136,00
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	4.240	4.197
Principal Outstanding	565.000.345,81	552.860.581,75
Principal Outstanding per Loan	133.254,80	131.727,56
Interest Rate	1,97%	2,01%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	6,46%
Average 12 Months Single Rate	4,63%
Prepayment Rate from Constitution	4,69%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	1.111,05	0,00	0,00
Debt to be amortised			552.859.858,23
Total Debt	1.111,05	0,00	552.859.858,23

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### QUARTERLY BONDS PAYOUT REPORT

June 16, 2022

BONDS. PRINCIPAL	
Previous Balance	565.000.000,00
Principal Amortised	12.139.384,05
Outstanding Balance	552.860.615,95
% of Initial Balance	97,85%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	9-jun.-2022
Payment Date	16-jun.-2022
Previous Payment Date	31-mar.-2022
Number of Days (Act/360)	77
Reference Interest Rate (%)	-0,243%
Next Payment Date	16-sep.-2022

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,491%	0,700%	224.259,90
Class B	-0,491%	0,800%	15.663,33
Class C	-0,491%	0,900%	34.642,08
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 16, 2022
Class A	3,86	3,44
Class B	4,96	4,75
Class C	4,96	4,75

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	565.000.345,81
Principal Amortised	12.139.764,06
Outstanding Balance	552.860.581,75
Number of Credit Rights	4.197
LTV	67,13%

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

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

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 DAYS	MORE THAN 180
Principal Balance in Arrears	723,52	0,00	0,00	0,00	0,00
Interest accrued Credit Rights	387,53	0,00	0,00	0,00	0,00
Outstanding Balance	186.262,48	0,00	0,00	0,00	0,00
Number of Credit Rights	2	0	0	0	0
% of Outstanding Balance	0,03%	0,00%	0,00%	0,00%	0,00%

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**QUARTERLY REPORT - ALLOCATION OF CASH**

June 16, 2022

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>28.175.259,97</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	12.139.339,83
<b>CASH RECEIVED - INTEREST</b>	
Interest received Credit Rights	1.968.531,55
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	2.767.388,59
<b>RESERVE FUND</b>	11.300.000,00

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>28.175.259,97</b>
Ordinary Expenses	24.767,12
Extraordinary Expenses	19.360,00
Swap payment	369.049,69
Interest paid to Class A Bondholders	224.259,90
Interest paid to Class B Bondholders	15.663,33
Reserve Fund	11.057.211,64
Principal withholding Class A	12.139.384,05
Interest paid to Class C Bondholders	34.642,08
Principal withholding Class C	0,00
Interest paid to Subordinated Loan	51.975,00
Principal paid to Subordinated Loan	280.007,85
Fixed fee in favour of UCI	6.000,00
Excess spread	3.952.939,31

<b>TREASURY ACCOUNT STATEMENT</b>	<b>11.264.287,53</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	11.300.000,00
Difference	(242.788,36)
Outstanding Balance	11.057.211,64
<b>WITHHOLDING</b>	207.075,89
<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>June 16, 2022</b>
SUBORDINATED ISSUE	63.300.000 (11,20%)	63.300.000 (11,45%)
SUBORDINATED LOAN	11.300.000 (2,00%)	11.057.211,64 (2,00%)

<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>June 16, 2022</b>
Total Outstanding	850.000,00	812.780,51
Interest Rate	2,000%	2,000%

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### TRIGGERS OF THE MODEL

June 16, 2022

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>11.057.211,64</b>
On every Interest Payment Date 2,00% Outstanding Principal Balance of the Assets	11.057.211,64
with a floor of 0,25% Initial Outstanding Principal Balance of the Assets	1.412.500,86
with a cap of initial Reserve Fund Required Amount	11.300.000,00
as long as the Reserve Fund withhold on previous Interest Paymen Date is the required	

#### RESERVE FUND REQUIRED LEVEL DECREASES

#### INTEREST DEFERRAL TRIGGER

Interest Series B: Cumulative Default Ratio (0,00%) >1,00%	NO
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#### RENEGOTIATIONS OF INSTALMENT REDUCTION

Limit of 15,00% "of the Initial Principal Balance of the Assets	84.750.051,87
Number of loans that have been renegotiated	1
Principal Outstanding of renegotiated loans	159.802,60
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,03%

### COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	SANTANDER	Fitch DBRS	Long Term	A A	A (*) A (high)
		Fitch DBRS	Short Term	F1 -	F1 (*) R-1 (middle)
PAYING AGENCY	BNP Paribas	Fitch DBRS	Long Term	A A	A+ AA(low)
		Fitch DBRS	Short Term	F1 -	F-1 R-1 (middle)
SWAP	SANTANDER	Fitch DBRS	Long Term	A A	A (*) A
		Fitch DBRS	Short Term	F1 -	F1 (*) R-1 (middle)

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

(\*) Deposit Rating applied

## F.T. RMBS Prado X

### DEFINITIONS

June 16, 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.

**REOs (TRANSITORY PROPERTIES)**

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

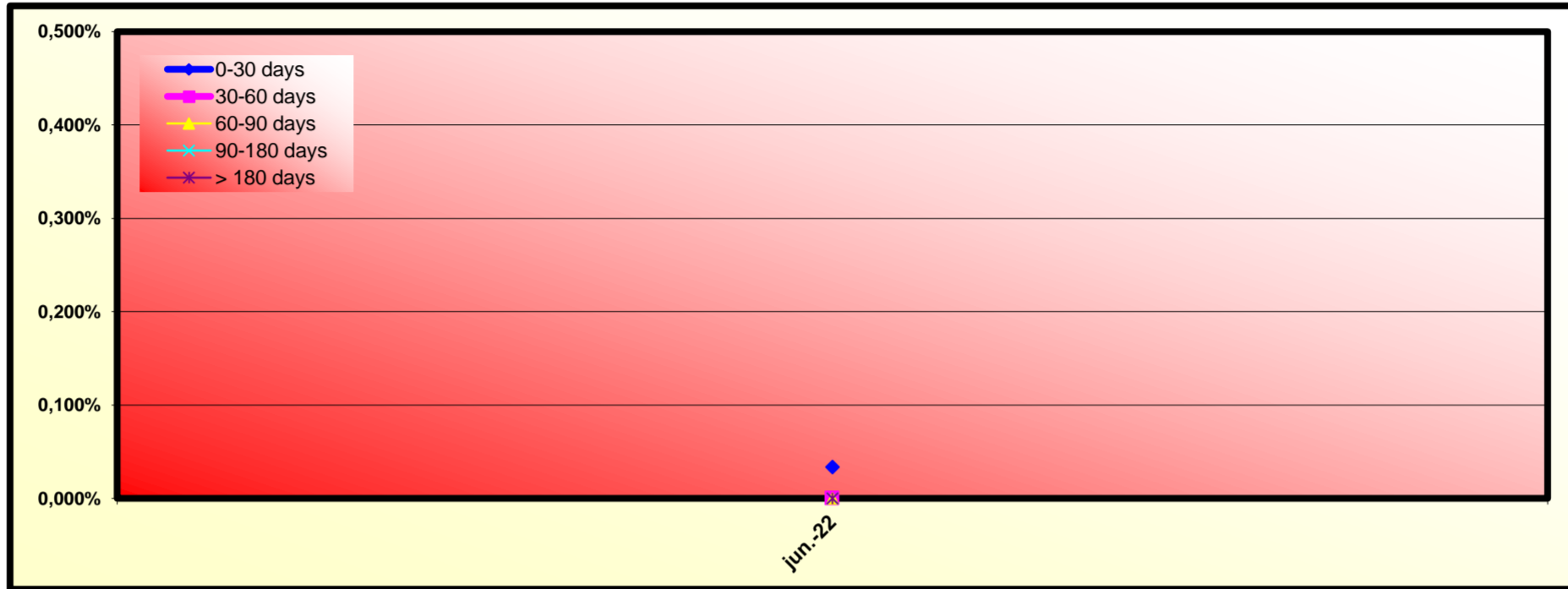


**FONDO DE TITULIZACIÓN RMBS Prado X**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

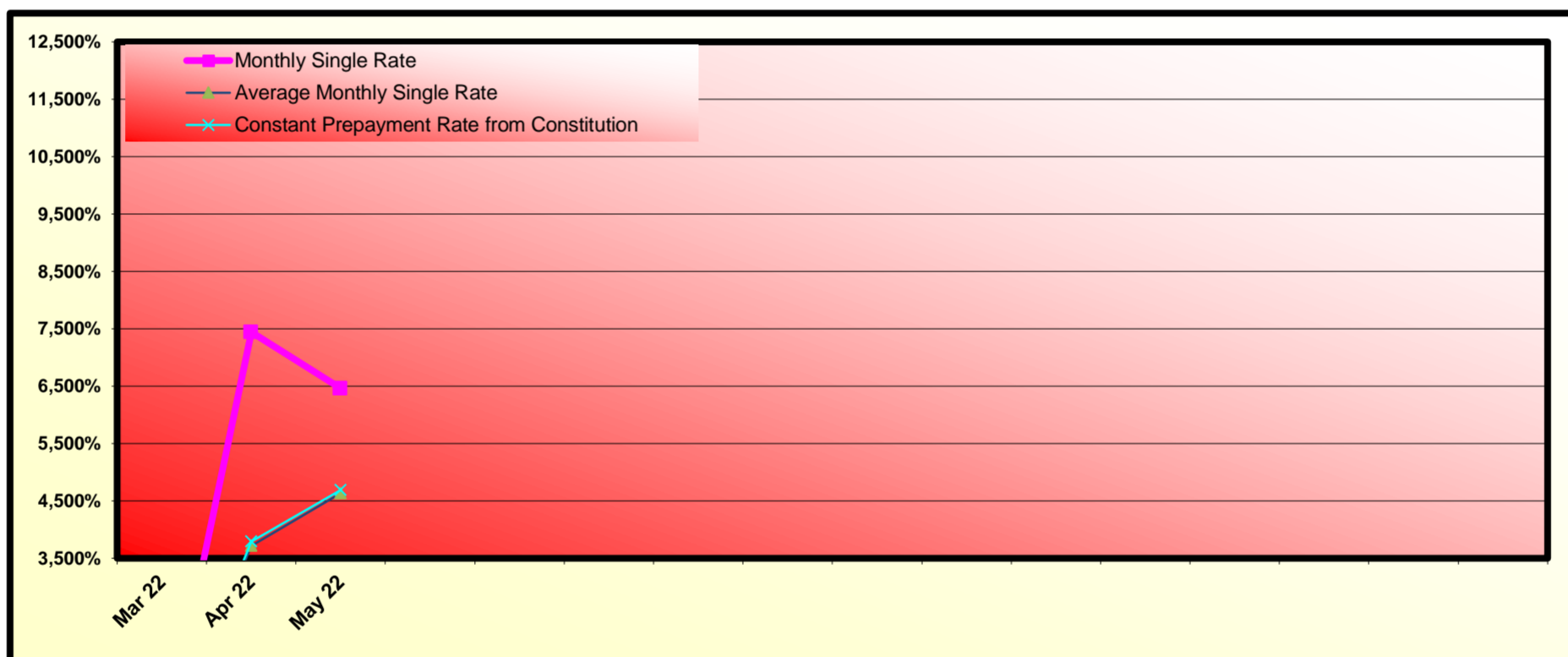
June 16, 2022

**HISTORICAL ARREARS**



Date						jun.-22
0-30 days						0.034%
30-60 days						0.000%
60-90 days						0.000%
90-180 days						0.000%
> 180 days						0.000%

**HISTORICAL PREPAYMENT**



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



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## QUARTERLY STATISTIC INFORMATION

June 9, 2022

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	95	2,26%	1.836.097,12	0,33%
25.000	50.000	391	9,32%	15.333.856,33	2,77%
50.000	75.000	651	15,51%	40.570.142,03	7,34%
75.000	100.000	649	15,46%	56.918.100,74	10,30%
100.000	125.000	601	14,32%	67.469.465,15	12,20%
125.000	150.000	525	12,51%	71.709.112,35	12,97%
150.000	175.000	375	8,93%	60.692.856,32	10,98%
175.000	200.000	258	6,15%	48.337.616,43	8,74%
200.000	225.000	170	4,05%	35.952.652,98	6,50%
225.000	250.000	117	2,79%	27.739.129,64	5,02%
250.000	275.000	79	1,88%	20.732.122,33	3,75%
275.000	300.000	67	1,60%	19.237.978,91	3,48%
300.000	325.000	47	1,12%	14.649.105,11	2,65%
325.000	350.000	39	0,93%	13.218.531,04	2,39%
350.000	375.000	32	0,76%	11.559.043,06	2,09%
375.000	400.000	28	0,67%	10.908.349,98	1,97%
400.000	425.000	9	0,21%	3.724.967,85	0,67%
425.000	450.000	16	0,38%	6.990.914,03	1,26%
450.000	475.000	12	0,29%	5.512.939,62	1,00%
475.000	500.000	11	0,26%	5.350.007,23	0,97%
500.000	525.000	9	0,21%	4.611.717,25	0,83%
525.000	550.000	3	0,07%	1.609.451,10	0,29%
550.000	575.000	3	0,07%	1.708.489,48	0,31%
575.000	600.000	1	0,02%	583.528,49	0,11%
600.000	625.000	2	0,05%	1.221.596,21	0,22%
625.000	650.000	2	0,05%	1.288.839,96	0,23%
650.000	675.000	3	0,07%	1.993.717,08	0,36%
675.000	700.000	1	0,02%	681.064,92	0,12%
700.000	725.000	1	0,02%	719.189,01	0,13%
<b>Total</b>		<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
719.189,01	9.573,64	131.727,56

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	100	2,38%	10.700.231,81	1,94%	0,33	0,78
0,50	1,00	263	6,27%	29.686.056,34	5,37%	0,78	1,09
1,00	1,50	597	14,22%	64.084.443,11	11,59%	1,24	1,31
1,50	2,00	1.040	24,78%	125.921.200,48	22,78%	1,81	0,88
2,00	2,50	1.415	33,71%	234.219.303,47	42,36%	2,26	1,04
2,50	3,00	651	15,51%	78.198.279,71	14,14%	2,76	0,63
3,00	3,50	114	2,72%	8.557.639,19	1,55%	3,10	0,37
3,50	4,00	16	0,38%	1.450.899,92	0,26%	3,68	1,88
4,00	4,50	1	0,02%	42.527,72	0,01%	4,30	1,89
<b>Total</b>		<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>	<b>2,01</b>	<b>0,96</b>

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

Maximum	Minimum	Simple Average
4,30	0,12	1,97

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2009	877	20,90%	100.326.001,88	18,15%	11/06/2008	167,93
2010	185	4,41%	23.377.618,93	4,23%	02/08/2010	142,23
2011	153	3,65%	15.157.586,43	2,74%	23/07/2011	130,53
2012	261	6,22%	19.569.460,35	3,54%	13/08/2012	117,87
2013	233	5,55%	16.184.450,89	2,93%	18/07/2013	106,70
2014	277	6,60%	20.296.318,51	3,67%	11/07/2014	94,93
2015	414	9,86%	31.402.359,77	5,68%	20/05/2015	84,63
2016	2	0,05%	260.045,85	0,05%	22/07/2016	70,57
2017	9	0,21%	1.267.667,46	0,23%	25/06/2017	59,47
2018	47	1,12%	7.721.036,51	1,40%	10/09/2018	44,97
2019	75	1,79%	15.795.918,43	2,86%	08/08/2019	34,03
2020	555	13,22%	105.475.540,91	19,08%	17/09/2020	20,73
2021	1.109	26,42%	196.026.575,83	35,46%	19/06/2021	11,67
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>	<b>23/12/2016</b>	<b>65,53</b>

Date	Maximum	Minimum	Simple Average
Month	30/09/2021	15/01/2007	06/09/2015
	8,40	187,47	82,25

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## QUARTERLY STATISTIC INFORMATION

June 9, 2022

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	779	18,56%	52.717.623,89	9,54%	25/12/2036	174,53
2041	72	1,72%	7.694.913,85	1,39%	10/07/2041	229,03
2042	108	2,57%	11.627.355,55	2,10%	30/07/2042	241,70
2043	209	4,98%	19.511.439,42	3,53%	20/06/2043	252,37
2044	224	5,34%	21.857.084,92	3,95%	19/06/2044	264,33
2045	285	6,79%	32.050.598,09	5,80%	06/06/2045	275,90
2046	103	2,45%	15.181.168,96	2,75%	17/06/2046	288,27
2047	324	7,72%	40.819.727,34	7,38%	27/07/2047	301,60
2048	384	9,15%	53.089.884,67	9,60%	04/06/2048	311,83
2049	233	5,55%	38.493.325,33	6,96%	06/07/2049	324,90
2050	528	12,58%	96.260.406,66	17,41%	14/08/2050	338,17
2051	942	22,44%	162.751.790,43	29,44%	16/06/2051	348,23
2052	6	0,14%	805.262,64	0,15%	10/01/2052	355,03
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>	<b>06/11/2047</b>	<b>304,90</b>

	Maximum	Minimum	Simple Average
Date	01/03/2052	01/12/2023	25/01/2046
Month	361,93	18,00	287,71

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>73</b>	<b>1,74%</b>	<b>8.574.281,07</b>	<b>1,55%</b>
Floating	62	1,48%	7.032.156,43	1,27%
Mixed	11	0,26%	1.542.124,64	0,28%
<b>semiannually</b>	<b>3.598</b>	<b>85,73%</b>	<b>488.451.003,09</b>	<b>88,35%</b>
Floating	2.239	53,35%	229.818.637,66	41,57%
Mixed	1.359	32,38%	258.632.365,43	46,78%
<b>fixed</b>	<b>526</b>	<b>12,53%</b>	<b>55.835.297,59</b>	<b>10,10%</b>
Fixed	526	12,53%	55.835.297,59	10,10%
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</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>2.301</b>	<b>54,82%</b>	<b>236.850.794,09</b>	<b>42,84%</b>	<b>1,56</b>	<b>1,11</b>
EUR 12 M	1.489	35,48%	150.727.873,48	27,26%	1,36	1,50
IRPH	812	19,35%	86.122.920,61	15,58%	1,90	0,42
<b>Mixed</b>	<b>1.370</b>	<b>32,64%</b>	<b>260.174.490,07</b>	<b>47,06%</b>	<b>2,26</b>	<b>1,04</b>
EUR 12 M	1.370	32,64%	260.174.490,07	47,06%	2,26	1,04
<b>Fixed</b>	<b>526</b>	<b>12,53%</b>	<b>55.835.297,59</b>	<b>10,10%</b>	<b>2,80</b>	<b>0,00</b>
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>	<b>2,01</b>	<b>1,07</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>3,79</b>	<b>0,12</b>	<b>1,57</b>
<b>Mixed</b>	<b>4,30</b>	<b>1,79</b>	<b>2,30</b>
<b>Fixed</b>	<b>3,55</b>	<b>1,99</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	2.859	68,12%	410.902.363,55	74,32%	1,93	1,21
IRPH	812	19,35%	86.122.920,61	15,58%	1,90	0,42
Fixed Rate	526	12,53%	55.835.297,59	10,10%	2,80	0,00
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>	<b>2,01</b>	<b>1,07</b>

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## QUARTERLY STATISTIC INFORMATION

June 9, 2022

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	843	20,09%	88.222.985,74	15,96%
ARAGON	72	1,72%	7.488.619,53	1,35%
ASTURIAS	39	0,93%	2.632.761,03	0,48%
CANARIAS	182	4,34%	17.695.194,90	3,20%
CANTABRIA	25	0,60%	2.410.022,56	0,44%
CASTILLA LA MANCHA	114	2,72%	14.550.287,00	2,63%
CASTILLA Y LEON	54	1,29%	4.900.796,91	0,89%
CATALUÑA	1.055	25,14%	179.996.127,80	32,56%
COMUNIDAD VALENCIANA	345	8,22%	33.737.815,68	6,10%
EXTREMADURA	23	0,55%	1.976.077,29	0,36%
GALICIA	105	2,50%	7.293.082,44	1,32%
ISLAS BALEARES	142	3,38%	21.185.689,56	3,83%
LA RIOJA	4	0,10%	206.504,62	0,04%
MADRID	1.121	26,71%	163.917.997,73	29,65%
MURCIA	34	0,81%	2.680.975,60	0,48%
NAVARRA	9	0,21%	583.399,40	0,11%
PAIS VASCO	30	0,71%	3.382.243,96	0,61%
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</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%	719.189,01	0,13%	Madrid
Debtor nº 2	1	0,02%	681.064,92	0,12%	Cataluña
Debtor nº 3	1	0,02%	667.855,95	0,12%	Cataluña
Debtor nº 4	1	0,02%	664.468,76	0,12%	Cataluña
Debtor nº 5	1	0,02%	661.392,37	0,12%	Madrid
Debtor nº 6	1	0,02%	647.565,40	0,12%	Valencia
Debtor nº 7	1	0,02%	641.274,56	0,12%	Cataluña
Debtor nº 8	1	0,02%	611.510,02	0,11%	Madrid
Debtor nº 9	1	0,02%	610.086,19	0,11%	Cataluña
Debtor nº 10	1	0,02%	583.528,49	0,11%	Cataluña
Rest of Debtors	4.187	99,76%	546.372.646,08	98,83%	
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</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%	20	0,48%	357.841,02	0,06%	7,91%
10,00%	20,00%	82	1,95%	3.645.963,58	0,66%	16,68%
20,00%	30,00%	195	4,65%	12.936.777,59	2,34%	25,80%
30,00%	40,00%	370	8,82%	38.056.925,94	6,88%	35,57%
40,00%	50,00%	523	12,46%	59.789.594,79	10,81%	45,25%
50,00%	60,00%	627	14,94%	74.423.746,98	13,46%	55,07%
60,00%	70,00%	762	18,16%	98.195.293,14	17,76%	65,24%
70,00%	80,00%	716	17,06%	99.767.238,71	18,05%	75,14%
80,00%	90,00%	559	13,32%	100.289.285,81	18,14%	85,33%
90,00%	100,00%	343	8,17%	65.397.914,19	11,83%	93,20%
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>	<b>67,13%</b>	

Maximum	Minimum	Simple Average
98,48%	3,94%	62,08%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	4.197	100,00%	552.860.581,75	100,00%
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>

# RMBS PRADO X

## QUARTERLY STATISTIC INFORMATION

June 9, 2022

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
1	3.068	73,10%	365.414.016,67	66,10%
2	966	23,02%	155.022.945,41	28,04%
3	142	3,38%	27.512.269,27	4,98%
4	18	0,43%	3.982.748,39	0,72%
5	1	0,02%	100.607,33	0,02%
6	2	0,05%	827.994,68	0,15%
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.777	89,99%	490.937.922,55	88,80%
Other	420	10,01%	61.922.659,20	11,20%
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	3.712	88,44%	500.397.532,48	90,51%
Official Protection Housing	485	11,56%	52.463.049,27	9,49%
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
INTERNET	263	6,27%	41.119.404,95	7,44%
OFFICE/BRANCH NETWORK	757	18,04%	130.453.498,95	23,60%
THIRD CHANNEL BUT UNDERWRITING PROCESSES	3.177	75,70%	381.287.677,85	68,97%
<b>Total</b>	<b>4.197</b>	<b>100,00%</b>	<b>552.860.581,75</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	2	0,15%	300.394,04	0,12%	18/02/2023	8,50
1	2	70	5,11%	13.830.478,76	5,32%	09/09/2023	15,26
2	3	35	2,55%	3.093.371,58	1,19%	23/01/2025	31,97
3	4	95	6,93%	17.247.896,75	6,63%	29/12/2025	43,32
4	5	75	5,47%	13.329.197,89	5,12%	17/08/2026	51,01
5	6	30	2,19%	6.578.679,86	2,53%	12/01/2028	68,12
6	7	20	1,46%	3.553.447,89	1,37%	04/11/2028	78,02
7	8	2	0,15%	791.088,49	0,30%	12/02/2030	93,52
8	9	28	2,04%	5.774.841,98	2,22%	12/11/2030	102,63
9	10	119	8,69%	21.864.263,07	8,40%	27/08/2031	112,20
11	12	2	0,15%	376.923,01	0,14%	18/01/2034	141,39
12	13	5	0,36%	975.607,07	0,37%	04/12/2034	152,06
13	14	18	1,31%	2.936.989,33	1,13%	05/11/2035	163,25
14	15	166	12,12%	27.997.572,41	10,76%	25/08/2036	173,06
15	16	2	0,15%	396.128,42	0,15%	04/01/2038	189,61
16	17	11	0,80%	2.882.045,43	1,11%	11/02/2039	203,04
17	18	55	4,01%	12.529.201,96	4,82%	22/12/2039	213,52
18	19	449	32,77%	89.944.640,82	34,57%	08/12/2040	225,24
19	20	185	13,50%	35.580.070,89	13,68%	19/07/2041	232,67
23	24	1	0,07%	191.650,42	0,07%	01/01/2046	286,90
<b>Total</b>	<b>1.370</b>	<b>100,00%</b>	<b>260.174.490,07</b>	<b>100,00%</b>	<b>09/01/2036</b>	<b>165,42</b>	

	Maximum	Minimum	Simple Average
Date	01/01/2046	01/08/2022	23/09/2035
Month	286,90	1,77	161,82

# RMBS PRADO X

## QUARTERLY STATISTIC INFORMATION

June 9, 2022

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>1.359</b>	<b>99,20%</b>	<b>258.632.365,43</b>	<b>99,41%</b>	<b>2,26</b>	<b>1,04</b>	<b>19/01/2036</b>
<b>EUR 12 M</b>	<b>1.359</b>	<b>99,20%</b>	<b>258.632.365,43</b>	<b>99,41%</b>	<b>2,26</b>	<b>1,04</b>	<b>19/01/2036</b>
0-1	2	0,15%	300.394,04	0,12%	2,35	1,52	18/02/2023
1-2	69	5,04%	13.696.458,61	5,26%	2,40	1,27	10/09/2023
2-3	35	2,55%	3.093.371,58	1,19%	2,79	1,49	23/01/2025
3-4	93	6,79%	16.893.250,98	6,49%	2,09	1,51	31/12/2025
4-5	75	5,47%	13.329.197,89	5,12%	2,14	1,38	17/08/2026
5-6	29	2,12%	6.394.242,63	2,46%	2,02	1,31	17/01/2028
6-7	20	1,46%	3.553.447,89	1,37%	2,30	1,34	04/11/2028
7-8	2	0,15%	791.088,49	0,30%	2,01	0,93	12/02/2030
8-9	28	2,04%	5.774.841,98	2,22%	2,14	1,08	12/11/2030
9-10	117	8,54%	21.601.865,92	8,30%	2,17	0,93	27/08/2031
11-12	2	0,15%	376.923,01	0,14%	2,57	1,19	18/01/2034
12-13	5	0,36%	975.607,07	0,37%	2,44	1,03	04/12/2034
13-14	18	1,31%	2.936.989,33	1,13%	2,26	0,98	05/11/2035
14-15	163	11,90%	27.599.633,67	10,61%	2,25	0,93	25/08/2036
15-16	2	0,15%	396.128,42	0,15%	2,69	1,39	04/01/2038
16-17	11	0,80%	2.882.045,43	1,11%	2,65	1,20	11/02/2039
17-18	55	4,01%	12.529.201,96	4,82%	2,42	0,94	22/12/2039
18-19	447	32,63%	89.735.955,22	34,49%	2,28	0,93	08/12/2040
19-20	185	13,50%	35.580.070,89	13,68%	2,22	0,93	19/07/2041
23-24	1	0,07%	191.650,42	0,07%	2,59	0,79	01/01/2046
<b>Annually</b>	<b>11</b>	<b>0,80%</b>	<b>1.542.124,64</b>	<b>0,59%</b>	<b>2,31</b>	<b>1,20</b>	<b>12/08/2031</b>
<b>EUR 12 M</b>	<b>11</b>	<b>0,80%</b>	<b>1.542.124,64</b>	<b>0,59%</b>	<b>2,31</b>	<b>1,20</b>	<b>12/08/2031</b>
1-2	1	0,07%	134.020,15	0,05%	2,49	1,29	01/08/2023
3-4	2	0,15%	354.645,77	0,14%	2,09	1,54	16/10/2025
5-6	1	0,07%	184.437,23	0,07%	2,30	1,49	01/08/2027
9-10	2	0,15%	262.397,15	0,10%	2,36	0,96	20/07/2031
14-15	3	0,22%	397.938,74	0,15%	2,36	1,02	10/08/2036
18-19	2	0,15%	208.685,60	0,08%	2,39	0,94	14/10/2040
<b>Total</b>	<b>1.370</b>	<b>100,00%</b>	<b>260.174.490,07</b>	<b>100,00%</b>	<b>2,26</b>	<b>1,04</b>	<b>12/06/2022</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	878	64,09%	180.893.817,64	69,53%	2,24	0,92
0,50	1,00	407	29,71%	68.697.166,05	26,40%	2,30	1,28
1,00	1,50	85	6,20%	10.583.506,38	4,07%	2,23	1,61
<b>Total</b>		<b>1.370</b>	<b>100,00%</b>	<b>260.174.490,07</b>	<b>100,00%</b>	<b>2,26</b>	<b>1,04</b>

Maximum	Minimum	Simple Average
1,89	0,69	1,07

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	463	20,12%	53.536.918,94	22,60%	1,69	0,22
0,50	1,00	482	20,95%	50.310.257,34	21,24%	1,38	0,68
1,00	1,50	385	16,73%	51.462.639,35	21,73%	1,38	1,28
1,50	2,00	702	30,51%	60.812.445,57	25,68%	1,53	1,68
2,00	2,50	172	7,48%	12.305.794,45	5,20%	2,00	2,17
2,50	3,00	91	3,95%	7.928.144,34	3,35%	2,35	2,67
3,00	3,50	6	0,26%	494.594,10	0,21%	2,67	3,15
<b>Total</b>		<b>2.301</b>	<b>100,00%</b>	<b>236.850.794,09</b>	<b>100,00%</b>	<b>1,56</b>	<b>1,11</b>

Maximum	Minimum	Simple Average
3,45	0,00	1,19

## FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO X

Monthly Single Rate	<b>6,46%</b>
Average 12 Moth Single Rate	<b>4,63%</b>
Prepayment Rate from Constitution	<b>4,69%</b>

<b>4,69%</b>
0,40%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly Mortality	CPR	Monthly Single Monthly Mortality	CPR	Outstanding after payment
28-mar.-22	565.000.345,81		100,00%	100,00%					<b>565.000.345,81</b>
31-mar.-22	565.000.345,81	<b>565.000.345,81</b>	99,60%	100,00%	0,00%	0,00%	<b>0,00%</b>	<b>0,00%</b>	562.743.555,09
30-abr.-22	563.480.435,88	<b>559.861.329,11</b>	99,20%	99,36%	0,32%	3,79%	<b>0,64%</b>	<b>7,44%</b>	558.987.986,52
31-may.-22	561.958.150,84	<b>555.251.094,74</b>	98,81%	98,81%	0,40%	4,69%	<b>0,55%</b>	<b>6,46%</b>	555.251.094,74

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 4,69%**

Payment Date	Series A Bonds			Series B Bonds			Series C Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>489.560.615,95</b>	<b>7.793.623,17</b>	<b>497.354.239,12</b>	<b>23.700.000,00</b>	<b>635.843,35</b>	<b>24.335.843,35</b>	<b>39.600.000,00</b>	<b>1.253.161,80</b>	<b>40.853.161,80</b>
16-jun.-22									
16-sep.-22	17.691.084,49	571.752,40	18.262.836,89	0,00	33.735,63	33.735,63	0,00	66.488,40	66.488,40
16-dic.-22	17.114.127,23	545.101,06	17.659.228,29	0,00	33.368,94	33.368,94	0,00	65.765,70	65.765,70
16-mar.-23	16.557.564,67	519.558,05	17.077.122,72	0,00	33.002,25	33.002,25	0,00	65.043,00	65.043,00
16-jun.-23	16.214.510,68	511.766,39	16.726.277,06	0,00	33.735,63	33.735,63	0,00	66.488,40	66.488,40
18-sep.-23	15.746.619,25	492.829,64	16.239.448,89	0,00	33.735,63	33.735,63	0,00	66.488,40	66.488,40
18-dic.-23	15.230.958,92	469.282,39	15.700.241,31	0,00	33.368,94	33.368,94	0,00	65.765,70	65.765,70
18-mar.-24	14.790.984,88	451.687,67	15.242.672,55	0,00	33.368,94	33.368,94	0,00	65.765,70	65.765,70
17-jun.-24	14.418.759,22	439.377,04	14.858.136,26	0,00	33.735,63	33.735,63	0,00	66.488,40	66.488,40
16-sep.-24	13.996.849,85	422.537,54	14.419.387,39	0,00	33.735,63	33.735,63	0,00	66.488,40	66.488,40
16-dic.-24	13.536.074,90	401.775,65	13.937.850,55	0,00	33.368,94	33.368,94	0,00	65.765,70	65.765,70
17-mar.-25	13.091.231,51	381.895,57	13.473.127,08	0,00	33.002,25	33.002,25	0,00	65.043,00	65.043,00
16-jun.-25	12.811.865,34	375.093,04	13.186.958,38	0,00	33.735,63	33.735,63	0,00	66.488,40	66.488,40
16-sep.-25	12.437.040,69	360.130,20	12.797.170,89	0,00	33.735,63	33.735,63	0,00	66.488,40	66.488,40
16-dic.-25	12.024.064,95	341.848,54	12.365.913,49	0,00	33.368,94	33.368,94	0,00	65.765,70	65.765,70
16-mar.-26	11.623.706,61	324.354,47	11.948.061,08	0,00	33.002,25	33.002,25	0,00	65.043,00	65.043,00
16-jun.-26	11.370.344,05	317.987,15	11.688.331,20	0,00	33.735,63	33.735,63	0,00	66.488,40	66.488,40
16-sep.-26	11.034.102,34	304.707,85	11.338.810,19	0,00	33.735,63	33.735,63	0,00	66.488,40	66.488,40
16-dic.-26	10.667.894,80	288.649,27	10.956.544,08	0,00	33.368,94	33.368,94	0,00	65.765,70	65.765,70
16-mar.-27	239.202.831,57	273.289,24	239.476.120,80	23.700.000,00	33.002,25	23.733.002,25	39.600.000,00	65.043,00	39.665.043,00