



F.T. RMBS PRADO V

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

c/ JUAN IGNACIO LUCA DE TENA 13

28027 MADRID

santanderdetitulizacion@gruposantander.com



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT: QUARTER/SEMESTER 17 06 2019 - 16 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	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	85.800,76	85,80%
		Total Nominal	339.000.000,00	290.864.576,40	
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 September 16th, 2019			Next Payment Date December 16th, 2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	1.754,32	13,72	0,000%	0,00	0,00
Series B ES0305288013	0,00	71,28	0,167%	42,21	34,19
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT:

QUARTER/SEMESTER

17 06 2019 - 16 09 2019

YEAR:

2019

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.453	3.345
Principal Outstanding	415.000.107,77	366.864.553,25
Principal Outstanding per Loan	120.185,38	109.675,50
Interest Rate	1,71%	1,67%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	3,08%
Average 12 Months Single Rate	3,18%
Prepayment Rate from Constitution	2,87%

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QUARTERLY BONDS PAYOUT REPORT

September 16, 2019

BONDS. PRINCIPAL	
Previous Balance	372.811.721,20
Principal Amortised	5.947.144,80
Outstanding Balance	366.864.576,40
% of Initial Balance	88,40%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	9-sep.-2019
Payment Date	16-sep.-2019
Previous Payment Date	17-jun.-2019
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,433%
Next Payment Date	16-dic.-2019

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,318%	0,380%	46.510,80
Class B	-0,318%	0,600%	54.172,80
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 16, 2019
Class A	3,87	3,03
Class B	5,33	3,50

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	372.811.709,40
Principal Amortised	5.947.156,15
Outstanding Balance	366.864.553,25
Number of Credit Rights	3.345
LTV	46,97%

DEFAULTED RECEIVABLES	
Previous balance	317.033,32
Difference	0,00
Up to date	317.033,32

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

TRANSITORY PROPERTIES	
Last balance	158.118,28
Difference in Actual Period	0,00
Current balance	158.118,28
Number of Credit Rights	1

NET LOSSES	
Last balance	106.208,95
Difference	0,00
Current balance	106.208,95

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	2.826,98	1.257,95	0,00	1.762,21	9.312,41
Interest accrued in Arrears	1.106,50	1.153,63	0,00	147,97	2.924,21
Outstanding Balance	840.344,25	414.304,37	0,00	55.363,19	244.109,04
Number of Credit Rights	10	3	0	1	4
% of Outstanding Balance	0,23%	0,11%	0,00%	0,02%	0,07%

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QUARTERLY REPORT - ALLOCATION OF CASH

September 16, 2019

TOTAL CASH RECEIVED END OF PERIOD	16.843.054,96
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	5.947.156,15
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.567.243,77
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	8.362,30
RESERVE FUND	9.320.292,74

TOTAL CASH PAID END OF PERIOD	16.843.054,96
Ordinary Expenses	18.589,52
Extraordinary Expenses	2.431,50
Interest paid to Class A Bondholders	46.510,80
Reserve Fund	9.171.613,83
Principal withholding Class A	5.947.144,80
Interest paid to Class B Bondholders	54.172,80
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	10.591,64
Principal paid to Subordinated Loan	176.359,80
Fixed fee in favour of UCI	6.000,00
Excess spread	1.409.640,27
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	9.171.613,83
PRINCIPAL RESERVE FUND	
Previous Balance	9.320.292,74
Difference	(148.678,91)
Outstanding Balance	9.171.613,83
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	September 16, 2019
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (20,72%)
SUBORDINATED LOAN	10.400.000 (2,50%)	9.171.613,83 (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	September 16, 2019
Total Outstanding	575.000,00	351.334,39
Interest Rate	0,437%	0,317%

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TRIGGERS OF THE MODEL

September 16, 2019

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	9.171.613,83
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	9.171.613,83
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	14
Principal Outstanding of renegotiated loans	2.867.618,65
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,69%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	SANTANDER	Fitch	Long Term	A-	A-
		Moody's		Baa3	A2
PAYING AGENCY	BNP Paribas	Fitch	Short Term	F1	F1 (*)
		Moody's		-	P1
		Fitch	Long Term	A-	AA-
		Moody's		Baa3	Aa3
		Fitch	Short Term	F1	F1+
		Moody's		-	P-1

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

(*) Deposit Rating applied

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DEFINITIONS

September 16, 2019

<u>POOL CUT-OFF DATE</u>	Means the date in which the Gestora will carry out the necessary calculations, on behalf of the Fund, for the distribution of the available funds at this date, according with the Order of Priority of Payments. All the information regarding the Assets (Outstanding Balance of the Credit Rights, arrears' tables, transitory properties, stratification tables, etc.) are referred to this mentioned date.
<u>Defaulted Receivables</u>	means, at any time, any Receivable that (i) has instalments pending payment for twelve (12) or more months, or (ii) whose debt, in the opinion of UCI, has been deemed not recoverable by the Servicer.
<u>NET LOSSES</u>	Those loans which the Originator considers that will not recover (net of recoveries).
<u>TRANSITORY PROPERTIES</u>	Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

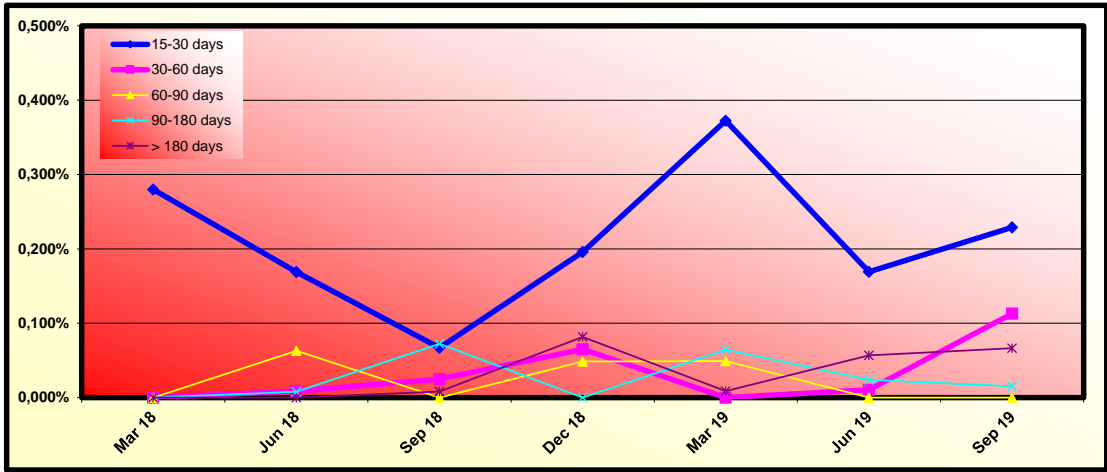


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HISTORICAL ARREARS AND PREPAYMENT REPORT

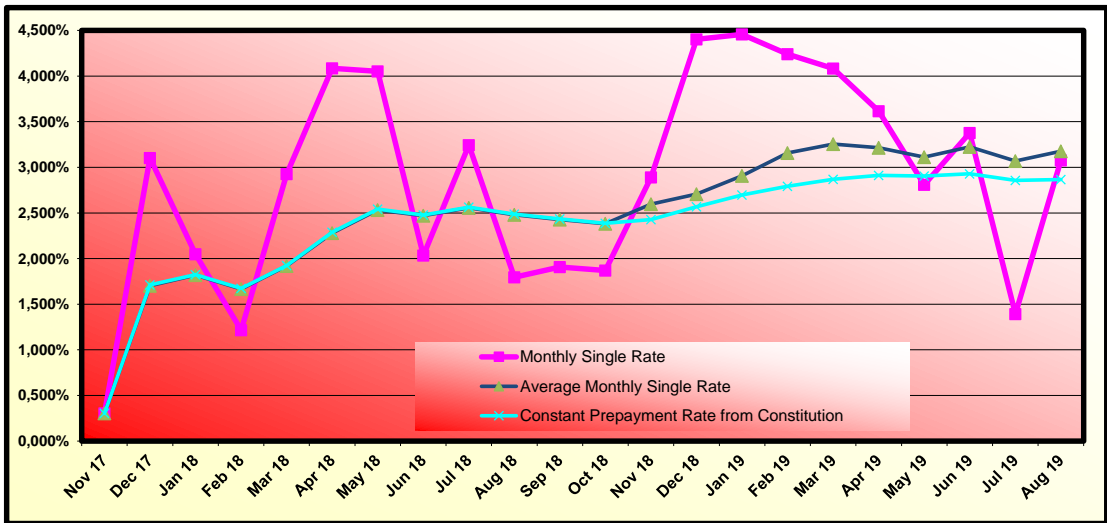
September 16, 2019

HISTORICAL ARREARS



Date	Jun 18	Sep 18	Dec 18	Mar 19	Jun 19	Sep 19
15-30 days	0,169%	0,067%	0,196%	0,373%	0,169%	0,229%
30-60 days	0,009%	0,025%	0,065%	0,000%	0,010%	0,113%
60-90 days	0,063%	0,000%	0,048%	0,049%	0,000%	0,000%
90-180 days	0,008%	0,072%	0,000%	0,064%	0,024%	0,015%
> 180 days	0,000%	0,008%	0,082%	0,009%	0,057%	0,067%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

September 9, 2019

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	717	21,43%	12.386.070,22	3,38%
25.000	50.000	654	19,55%	22.489.509,45	6,13%
50.000	75.000	305	9,12%	19.032.307,34	5,19%
75.000	100.000	258	7,71%	22.451.473,52	6,12%
100.000	125.000	254	7,59%	28.534.668,67	7,78%
125.000	150.000	207	6,19%	28.514.192,24	7,77%
150.000	175.000	169	5,05%	27.342.224,76	7,45%
175.000	200.000	152	4,54%	28.494.807,91	7,77%
200.000	225.000	149	4,45%	31.710.678,76	8,64%
225.000	250.000	122	3,65%	28.910.005,36	7,88%
250.000	275.000	85	2,54%	22.484.334,45	6,13%
275.000	300.000	70	2,09%	20.088.529,84	5,48%
300.000	325.000	61	1,82%	19.046.562,99	5,19%
325.000	350.000	41	1,23%	13.826.238,18	3,77%
350.000	375.000	30	0,90%	10.870.902,83	2,96%
375.000	400.000	23	0,69%	8.921.493,51	2,43%
400.000	425.000	16	0,48%	6.595.765,01	1,80%
425.000	450.000	15	0,45%	6.550.944,05	1,79%
450.000	475.000	4	0,12%	1.857.983,97	0,51%
475.000	500.000	6	0,18%	2.920.504,81	0,80%
500.000	525.000	2	0,06%	1.005.772,74	0,27%
525.000	550.000	2	0,06%	1.092.308,01	0,30%
550.000	575.000	2	0,06%	1.128.653,48	0,31%
600.000	625.000	1	0,03%	608.621,15	0,17%
Total	3.345	100,00%	366.864.553,25	100,00%	

Maximum	Minimum	Simple Average
608.621,15	136,06	109.675,50

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	132	3,95%	31.775.019,46	8,66%	0,35	0,57
0,50	1,00	639	19,10%	83.275.594,82	22,70%	0,77	0,95
1,00	1,50	1.149	34,35%	73.160.519,72	19,94%	1,24	1,39
1,50	2,00	95	2,84%	13.354.677,20	3,64%	1,78	0,99
2,00	2,50	520	15,55%	74.677.468,28	20,36%	2,25	0,47
2,50	3,00	736	22,00%	82.362.221,97	22,45%	2,75	0,38
3,00	3,50	53	1,58%	5.890.394,84	1,61%	3,16	0,90
3,50	4,00	20	0,60%	2.186.225,41	0,60%	3,79	1,78
4,00	4,50	1	0,03%	182.431,55	0,05%	4,39	2,35
Total	3.345	100,00%	366.864.553,25	100,00%	1,67	0,78	

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

Maximum	Minimum	Simple Average
4,39	0,09	1,66

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.305	39,01%	35.900.139,05	9,79%	24/08/2000	228,50	
2007	181	5,41%	31.293.921,21	8,53%	10/09/2007	143,97	
2008	382	11,42%	76.632.240,02	20,89%	15/06/2008	134,80	
2009	255	7,62%	53.989.172,34	14,72%	30/06/2009	122,30	
2010	223	6,67%	47.740.294,15	13,01%	27/06/2010	110,40	
2011	161	4,81%	30.281.440,05	8,25%	31/05/2011	99,30	
2012	25	0,75%	2.759.407,49	0,75%	16/06/2012	86,77	
2013	12	0,36%	1.041.732,58	0,28%	05/09/2013	72,13	
2014	10	0,30%	786.111,33	0,21%	09/08/2014	61,00	
2015	29	0,87%	2.331.456,40	0,64%	28/08/2015	48,37	
2016	182	5,44%	18.132.540,77	4,94%	04/11/2016	34,17	
2017	580	17,34%	65.976.097,86	17,98%	01/04/2017	29,27	
Total	3.345	100,00%	366.864.553,25	100,00%	22/05/2010	111,57	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	10/09/2007
Month	26,70	294,00	146,04

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September 9, 2019

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.791	53,54%	90.163.231,14	24,58%	17/11/2033	170,27
2041	60	1,79%	9.560.284,88	2,61%	02/06/2041	260,77
2042	142	4,25%	18.938.484,39	5,16%	07/05/2042	271,93
2043	58	1,73%	11.100.469,18	3,03%	01/05/2043	283,73
2044	62	1,85%	11.747.427,57	3,20%	15/05/2044	296,20
2045	59	1,76%	11.012.913,08	3,00%	29/06/2045	309,67
2046	96	2,87%	15.791.294,04	4,30%	02/06/2046	320,77
2047	540	16,14%	76.495.974,11	20,85%	06/05/2047	331,90
2048	218	6,52%	49.088.236,52	13,38%	27/05/2048	344,60
2049	125	3,74%	28.458.809,67	7,76%	07/06/2049	356,93
2050	117	3,50%	27.928.887,83	7,61%	08/06/2050	368,97
2051	75	2,24%	16.224.699,10	4,42%	28/04/2051	379,63
2052	2	0,06%	353.841,74	0,10%	01/01/2052	387,73
Total	3.345	100,00%	366.864.553,25	100,00%	12/01/2044	292,10

	Maximum	Minimum	Simple Average
Date	01/01/2052	01/04/2020	31/03/2038
Month	393,40	6,83	225,96

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.349	40,33%	47.029.584,68	12,82%
Floating	1.348	40,30%	46.936.134,95	12,79%
Mixed	1	0,03%	93.449,73	0,03%
semiannually	1.505	44,99%	268.580.002,56	73,21%
Floating	1.339	40,03%	246.681.650,58	67,24%
Mixed	166	4,96%	21.898.351,98	5,97%
fixed	491	14,68%	51.254.966,01	13,97%
Fixed	491	14,68%	51.254.966,01	13,97%
Total	3.345	100,00%	366.864.553,25	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	2.687	80,33%	293.617.785,53	80,03%	1,40	0,87
EUR 12 M	1.705	50,97%	191.699.595,60	52,25%	0,93	1,11
IRPH	678	20,27%	95.270.843,65	25,97%	2,37	0,37
MIBOR 12 M	304	9,09%	6.647.346,28	1,81%	1,07	1,21
Mixed	167	4,99%	21.991.801,71	5,99%	2,49	1,44
EUR 12 M	167	4,99%	21.991.801,71	5,99%	2,49	1,44
Fixed	491	14,68%	51.254.966,01	13,97%	2,84	0,00
Fixed	491	14,68%	51.254.966,01	13,97%	2,84	0,00
Total	3.345	100,00%	366.864.553,25	100,00%	1,67	0,91

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
Floating	4,39	0,09	1,40
Mixed	3,75	2,05	2,51
Fixed	3,95	2,19	2,84

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.872	55,96%	213.691.397,31	58,25%	1,09	1,14
IRPH	678	20,27%	95.270.843,65	25,97%	2,37	0,37
MIBOR 12 M	304	9,09%	6.647.346,28	1,81%	1,07	1,21
Fixed Rate	491	14,68%	51.254.966,01	13,97%	2,84	0,00
Total	3.345	100,00%	366.864.553,25	100,00%	1,67	0,91

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QUARTERLY STATISTIC INFORMATION

September 9, 2019

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	897	26,82%	82.915.699,59	22,60%
ARAGON	52	1,55%	6.104.309,39	1,66%
ASTURIAS	80	2,39%	5.174.003,01	1,41%
CANARIAS	240	7,17%	20.365.752,15	5,55%
CANTABRIA	23	0,69%	2.133.844,85	0,58%
CASTILLA LA MANCHA	96	2,87%	11.170.429,26	3,04%
CASTILLA Y LEON	76	2,27%	5.950.478,62	1,62%
CATALUÑA	585	17,49%	89.103.387,40	24,29%
COMUNIDAD VALENCIANA	248	7,41%	30.794.827,30	8,39%
EXTREMADURA	76	2,27%	5.076.829,61	1,38%
GALICIA	142	4,25%	5.698.586,43	1,55%
ISLAS BALEARES	55	1,64%	8.141.894,93	2,22%
LA RIOJA	6	0,18%	443.094,45	0,12%
MADRID	700	20,93%	85.195.584,27	23,22%
MURCIA	32	0,96%	4.080.572,52	1,11%
NAVARRA	5	0,15%	818.256,23	0,22%
PAIS VASCO	32	0,96%	3.697.003,24	1,01%
Total	3.345	100,00%	366.864.553,25	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	608.621,15	0,17%	Madrid
Debtor nº 2	1	0,03%	568.046,27	0,15%	Cataluña
Debtor nº 3	1	0,03%	560.607,21	0,15%	Cataluña
Debtor nº 4	1	0,03%	547.732,71	0,15%	Cataluña
Debtor nº 5	1	0,03%	544.575,30	0,15%	Islas Baleares
Debtor nº 6	1	0,03%	504.281,92	0,14%	Cataluña
Debtor nº 7	1	0,03%	501.490,82	0,14%	Cataluña
Debtor nº 8	1	0,03%	496.325,99	0,14%	Cataluña
Debtor nº 9	1	0,03%	493.146,51	0,13%	Cataluña
Debtor nº 10	1	0,03%	486.526,48	0,13%	Castilla la Mancha
Rest of Debtors	3.335	99,70%	361.553.198,89	98,55%	
Total	3.345	100,00%	366.864.553,25	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%	39	1,17%	786.295,41	0,21%	7,79%
10,00%	20,00%	222	6,64%	4.878.184,83	1,33%	16,51%
20,00%	30,00%	474	14,17%	16.367.529,71	4,46%	25,71%
30,00%	40,00%	804	24,04%	39.500.012,50	10,77%	35,98%
40,00%	50,00%	360	10,76%	56.483.308,36	15,40%	45,66%
50,00%	60,00%	446	13,33%	84.487.444,39	23,03%	55,34%
60,00%	70,00%	493	14,74%	94.127.898,34	25,66%	64,59%
70,00%	80,00%	309	9,24%	42.828.875,08	11,67%	74,63%
80,00%	90,00%	172	5,14%	24.102.196,46	6,57%	83,52%
90,00%	100,00%	26	0,78%	3.302.808,17	0,90%	91,50%
Total	3.345	100,00%	366.864.553,25	100,00%	56,63%	

Maximum	Minimum	Simple Average
94,24%	0,00%	46,97%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.229	96,53%	358.285.546,99	97,66%
Second Residence	116	3,47%	8.579.006,26	2,34%
Total	3.345	100,00%	366.864.553,25	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

September 9, 2019

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	2	0,06%	22.040,34	0,01%
1	1.949	58,27%	129.852.662,56	35,40%
2	1.120	33,48%	171.595.742,06	46,77%
3	274	8,19%	65.394.108,29	17,83%
Total	3.345	100,00%	366.864.553,25	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.269	97,73%	356.830.730,83	97,26%
Other	76	2,27%	10.033.822,42	2,74%
Total	3.345	100,00%	366.864.553,25	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.884	86,22%	321.474.283,81	87,63%
Official Protection Housing	461	13,78%	45.390.269,44	12,37%
Total	3.345	100,00%	366.864.553,25	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	114	3,41%	23.094.293,47	6,30%
Broker	158	4,72%	28.817.829,17	7,86%
Developers	57	1,70%	11.104.629,46	3,03%
Financial Entities	18	0,54%	3.869.497,86	1,05%
Hipotecas.com	292	8,73%	39.759.421,59	10,84%
Insurance	53	1,58%	2.204.020,75	0,60%
Other	234	7,00%	7.646.122,26	2,08%
Real Estate	2.419	72,32%	250.368.738,69	68,25%
Total	3.345	100,00%	366.864.553,25	100,00%

Mixed Loans: Years to switch to variable loans							
Mixed Loans: Years to switch to variable loans	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Switch Date	Weighted Months	
0	1	9	5,39%	649.106,92	2,95%	01/04/2020	6,87
2	3	28	16,77%	3.120.769,86	14,19%	02/04/2022	31,20
4	5	5	2,99%	532.279,58	2,42%	04/03/2024	54,61
6	7	4	2,40%	385.181,00	1,75%	19/03/2026	79,46
7	8	39	23,35%	6.136.615,51	27,90%	31/03/2027	92,02
12	13	23	13,77%	3.080.129,97	14,01%	20/04/2032	153,57
17	18	59	35,33%	8.087.718,87	36,78%	30/03/2037	213,75
Total	167	100,00%	21.991.801,71	100,00%	16/08/2030	133,14	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/11/2019	18/02/2030
Month	216,83	1,77	127,17

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

September 9, 2019

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	166	99,40%	21.898.351,98	99,58%	2,49	1,44	06/08/2030
EUR 12 M	166	99,40%	21.898.351,98	99,58%	2,49	1,44	06/08/2030
0-1	9	5,39%	649.106,92	2,95%	2,49	1,66	01/04/2020
2-3	28	16,77%	3.120.769,86	14,19%	2,21	1,59	02/04/2022
4-5	5	2,99%	532.279,58	2,42%	2,25	1,59	04/03/2024
6-7	4	2,40%	385.181,00	1,75%	2,45	1,44	19/03/2026
7-8	39	23,35%	6.136.615,51	27,90%	2,35	1,39	31/03/2027
12-13	23	13,77%	3.080.129,97	14,01%	2,61	1,44	20/04/2032
17-18	58	34,73%	7.994.269,14	36,35%	2,67	1,39	30/03/2037
Annually	1	0,60%	93.449,73	0,42%	2,80	1,39	01/03/2037
EUR 12 M	1	0,60%	93.449,73	0,42%	2,80	1,39	01/03/2037
17-18	1	0,60%	93.449,73	0,42%	2,80	1,39	01/03/2037
Total	167	100,00%	21.991.801,71	100,00%	2,49	1,44	09/09/2019

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	125	74,85%	17.717.206,69	80,56%	2,53	1,39
0,50	1,00	41	24,55%	4.174.351,28	18,98%	2,29	1,61
1,00	1,50	1	0,60%	100.243,74	0,46%	3,75	2,84
Total		167	100,00%	21.991.801,71	100,00%	2,49	1,44

Maximum	Minimum	Simple Average
2,84	1,39	1,46

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	8	0,30%	1.619.716,15	0,55%	1,92	-0,10
0,00	0,50	442	16,45%	68.743.720,19	23,41%	2,06	0,23
0,50	1,00	581	21,62%	93.471.225,65	31,83%	1,06	0,70
1,00	1,50	1.178	43,84%	85.133.589,92	28,99%	1,12	1,17
1,50	2,00	438	16,30%	39.411.441,89	13,42%	1,54	1,59
2,00	2,50	24	0,89%	3.456.267,18	1,18%	2,07	2,16
2,50	3,00	13	0,48%	1.253.105,72	0,43%	2,58	2,70
3,00	3,50	3	0,11%	528.718,83	0,18%	2,96	3,17
Total		2.687	100,00%	293.617.785,53	100,00%	1,40	0,87

Maximum	Minimum	Simple Average
3,30	-0,15	1,01

FLOWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 2,87%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	290.864.576,40	0,00	290.864.576,40	76.000.000,00	449.860,89	76.449.860,89
16-sep.-19						
16-dic.-19	6.220.243,19	0,00	6.220.243,19	0,00	31.730,00	31.730,00
16-mar.-20	6.149.703,86	0,00	6.149.703,86	0,00	32.082,56	32.082,56
15-jun.-20	6.107.654,90	0,00	6.107.654,90	0,00	32.435,11	32.435,11
15-sep.-20	6.036.069,14	0,00	6.036.069,14	0,00	32.435,11	32.435,11
15-dic.-20	5.941.097,95	0,00	5.941.097,95	0,00	32.082,56	32.082,56
15-mar.-21	5.844.206,16	0,00	5.844.206,16	0,00	31.730,00	31.730,00
15-jun.-21	5.828.242,86	0,00	5.828.242,86	0,00	32.435,11	32.435,11
15-sep.-21	5.758.051,99	0,00	5.758.051,99	0,00	32.435,11	32.435,11
15-dic.-21	5.667.093,02	0,00	5.667.093,02	0,00	32.082,56	32.082,56
15-mar.-22	5.575.487,29	0,00	5.575.487,29	0,00	31.730,00	31.730,00
15-jun.-22	5.560.518,29	0,00	5.560.518,29	0,00	32.435,11	32.435,11
15-sep.-22	5.495.389,04	0,00	5.495.389,04	0,00	32.435,11	32.435,11
15-dic.-22	5.410.748,68	0,00	5.410.748,68	0,00	32.082,56	32.082,56
15-mar.-23	215.270.070,03	0,00	215.270.070,03	76.000.000,00	31.730,00	76.031.730,00