



## **F.T. RMBS PRADO II**

**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 II

INFORMATION AT: QUARTER/SEMESTER 17 12 2018 - 18 03 2019 YEAR: 2019

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

**I. DATA OF THE FUND**

Constitution Date	March 15th, 2016	Paying Agency	BNP PARIBAS SECURITIES SERVICES, SPANISH BRANCH	
Disbursement Date	March 18th, 2016	Negotiation Market	AIAF	
Final Date of Redemption	March 17th, 2056	Rating Agencies	DBRS / S&P	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Unión de Créditos Financieros (UCI)	Series A	AAA (sf) / AA+s(sf)	AAA (sf) / AAA (sf)

**II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS**

SERIES PRIORITY OF PAYMENT (ISIN CODE)	NUMBER OF BONDS	NOMINAL			
			INITIAL	CURRENT	%Curr/In
Series A ES0305123004	4.210	Nominal per Bond	100.000,00	68.120,22	68,12%
		Total Nominal	421.000.000,00	286.786.126,20	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period March 18th, 2019			Next Payment Date June 17th, 2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305123004	2.957,00	105,82	0,591%	101,77	82,43
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado II

INFORMATION AT:

QUARTER/SEMESTER

17 12 2018 - 18 03 2019

YEAR:

2019

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	5.325	4.793
Principal Outstanding	540.000.014,53	429.415.904,30
Principal Outstanding per Loan	101.408,45	89.592,30
Interest Rate	2,14%	1,75%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	6,16%
Average 12 Months Single Rate	4,09%
Prepayment Rate from Constitution	3,52%

## FONDO DE TITULIZACIÓN RMBS Prado II

### QUARTERLY BONDS PAYOUT REPORT

March 18, 2019

BONDS. PRINCIPAL	
Previous Balance	299.235.096,20
Principal Amortised	12.448.970,00
Outstanding Balance	286.786.126,20
% of Initial Balance	68,12%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	11-mar.-2019
Payment Date	18-mar.-2019
Previous Payment Date	17-dic.-2018
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,309%
Next Payment Date	17-jun.-2019

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,311%	0,900%	445.502,20
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 18, 2019
Class A	3,68	1,80

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	440.154.251,59
Principal Amortised	10.738.347,29
Outstanding Balance	429.415.904,30
Number of Credit Rights	4.793
LTV	40,77%

NON-PERFORMING LOANS (NPLs)	
Previous balance	1.074.100,98
Difference	0,00
NPLs up to date	1.074.100,98

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

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

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	MORE THAN 180
Principal Balance in Arrears	7.674,71	4.595,67	683,76	2.394,72	116.226,44
Interest CR in Arrears	3.491,53	3.239,12	175,04	2.219,76	65.860,29
Outstanding Balance	2.679.899,87	1.058.273,76	32.206,43	202.318,32	1.647.226,14
Number of Credit Rights	30	11	1	2	19
% of Outstanding Balance	0,62%	0,25%	0,01%	0,05%	0,38%

**FONDO DE TITULIZACIÓN RMBS Prado II**  
**QUARTERLY REPORT - ALLOCATION OF CASH**  
**March 18, 2019**

TOTAL CASH RECEIVED END OF PERIOD	12.644.218,24
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	10.738.347,29
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	1.884.193,08
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	21.700,00
<b>WITHHOLDING</b>	(22,13)

TOTAL CASH PAID END OF PERIOD	12.644.218,24
Ordinary Expenses	20.854,46
Extraordinary Expenses	51.025,38
Interest paid to Class A Bondholders	445.502,20
Reserve Fund	(322.150,42)
Principal withholding Class A	12.448.970,00
Interest paid to Subordinated Loan 1	0,00
Principal paid to Subordinated Loan 1	0,00
Interest paid to Subordinated Loan 2	0,00
Principal paid to Subordinated Loan 2	0,00
Fixed fee in favour of UCI	0,00
Excess spread	0,00
Rounding Remanent	16,62

TREASURY ACCOUNT STATEMENT	12.882.477,13
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	13.204.627,55
Difference	(322.150,42)
Outstanding Balance	12.882.477,13
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

CREDIT ENHANCEMENT <sup>(1) (2)</sup>		
CONCEPTS	INITIAL	March 18, 2019
SUBORDINATED LOAN 1	119.000.000,00 (22,04%)	119.000.000,00 (27,71%)
PRINCIPAL RESERVE FUND	16.200.000,00 (3,00%)	12.882.477,13 (3,00%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	23.629.778,10 (5,50%)

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

<sup>(2)</sup> Subordinated Loan 1 and Subordinated Loan 2 have been funded and withheld by UCI. Principal Reserve Fund has been funded through Subordinated Loan 2.

<sup>(3)</sup> Represents the result of dividing the Outstanding Balance of Credit Rights minus the Outstanding Balance of Class A Notes minus the Subordinated Loan 1 over the Outstanding Balance of Credit Rights.

SUBORDINATED LOAN 2		
CONCEPTS	INITIAL	March 18, 2019
<b>SUBORDINATED LOAN 2 PRINCIPAL</b>		
Total Outstanding	650.000,00	650.000,00
Interest Rate	0,869%	0,791%

## FONDO DE TITULIZACIÓN RMBS Prado II

### TRIGGERS OF THE MODEL

March 18, 2019

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>12.882.477,13</b>
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	12.882.477,13
with a floor of 1% Initial Outstanding Principal Balance of the Assets	5.400.000,15
with a cap of initial Reserve Fund Required Amount	16.200.000,00
as long as the Reserve Fund withheld on previous Interest Paymen Date is the required	

#### RESERVE FUND REQUIRED LEVEL DECREASES

#### RENEGOTIATIONS OF INSTALMENT REDUCTION

Limit of 15% of the Initial Principal Balance of the Assets	81.000.002,18
Number of loans that have been renegotiated	102
Principal Outstanding of renegotiated loans	13.075.878,58
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,42%

### COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	BP2S	S&P DBRS	Long Term	A A	A AA (low)
		S&P DBRS	Short Term	n/a n/a	A-1 R-1 (middle)
PAYING AGENCY	BP2S	S&P DBRS	Long Term	A A	A AA (low)
		S&P DBRS	Short Term	n/a n/a	A-1 R-1 (middle)

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

# FONDO DE TITULIZACIÓN RMBS Prado II

## DEFINITIONS

March 18, 2019

**POOL CUT-OFF DATE**

Means the date in which the Gestora will carry out the necessary calculations, on behalf of the Fund, for the distribution of the available funds at this date, according with the Order of Priority of Payments.

All the information regarding the Assets (Outstanding Balance of the Credit Rights, arrears' tables, transitory properties, stratification tables, etc.) are referred to this mentioned date.

**Non-Performing Loans (NPLs)**

means those loans that, at any time starting from the Date of Incorporation of the Fund (i) have or have had instalments pending payment for periods equal to or longer than twelve (12) months or (ii) the Servicer, acting in accordance with the servicing procedures, has terminated or accelerated the underlying Mortgage Loans, or has written off or made provision against any definitive losses at any time prior to the expiry of the period referred to in (i) above.

**NET LOSSES**

Those loans which the Originator considers that will not recover (net of recoveries).

**TRANSITORY PROPERTIES**

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

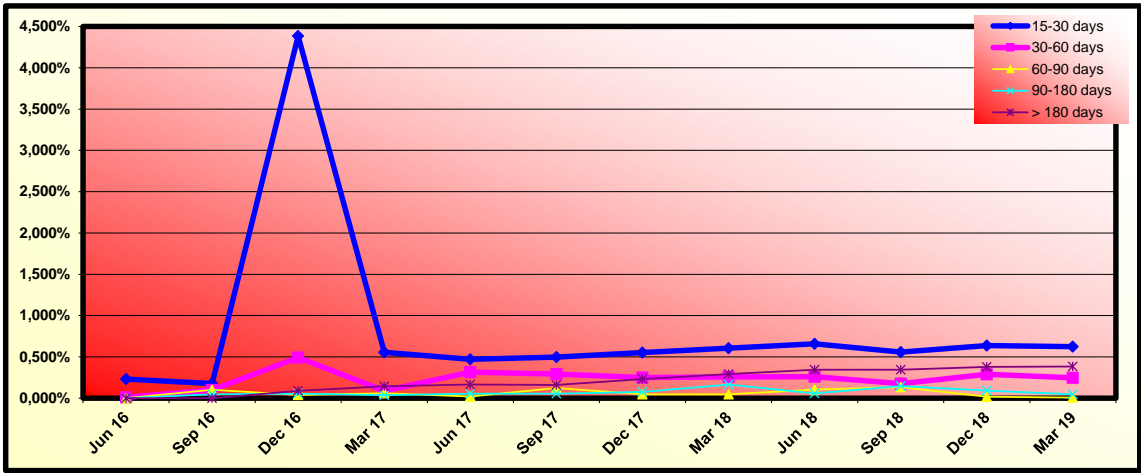


**FONDO DE TITULIZACIÓN RMBS Prado II**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

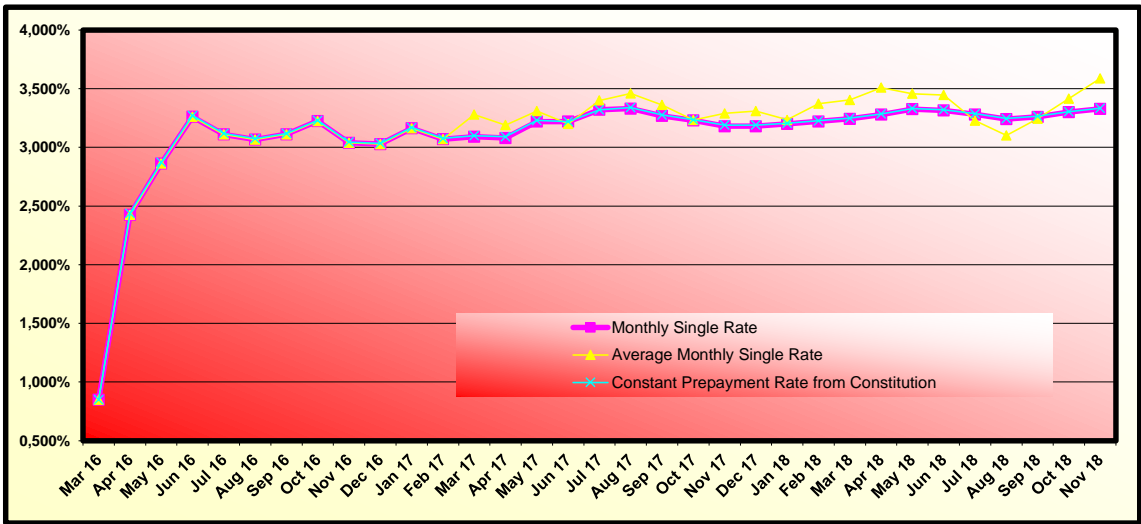
March 18, 2019

**HISTORICAL ARREARS**



Date	Dec 17	Mar 18	Jun 18	Sep 18	Dec 18	Mar 19
15-30 days	0,552%	0,606%	0,657%	0,559%	0,636%	0,624%
30-60 days	0,250%	0,257%	0,260%	0,175%	0,288%	0,246%
60-90 days	0,046%	0,046%	0,105%	0,133%	0,017%	0,008%
90-180 days	0,075%	0,165%	0,057%	0,148%	0,090%	0,047%
> 180 days	0,231%	0,291%	0,345%	0,346%	0,380%	0,384%

**HISTORICAL PREPAYMENT**



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



# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

March 11, 2019

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	
0	25.000	920	19,19%	13.172.168,30	3,07%
25.000	50.000	635	13,25%	23.633.310,17	5,50%
50.000	75.000	757	15,79%	47.782.455,40	11,13%
75.000	100.000	743	15,50%	64.597.369,53	15,04%
100.000	125.000	520	10,85%	58.128.846,97	13,54%
125.000	150.000	403	8,41%	55.288.413,43	12,88%
150.000	175.000	296	6,18%	48.058.634,73	11,19%
175.000	200.000	202	4,21%	37.748.625,61	8,79%
200.000	225.000	112	2,34%	23.688.871,92	5,52%
225.000	250.000	64	1,34%	15.107.482,59	3,52%
250.000	275.000	42	0,88%	11.055.754,08	2,57%
275.000	300.000	40	0,83%	11.465.083,44	2,67%
300.000	325.000	27	0,56%	8.383.208,98	1,95%
325.000	350.000	19	0,40%	6.356.908,35	1,48%
350.000	375.000	6	0,13%	2.191.182,06	0,51%
375.000	400.000	3	0,06%	1.129.608,91	0,26%
400.000	425.000	4	0,08%	1.627.979,83	0,38%
<b>Total</b>		<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
410.517,57	288,87	89.592,30

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	368	7,68%	46.759.147,81	10,89%	0,37	0,51
0,50	1,00	836	17,44%	84.049.226,17	19,57%	0,74	0,88
1,00	1,50	1.233	25,73%	70.176.920,42	16,34%	1,25	1,39
1,50	2,00	524	10,93%	51.845.226,25	12,07%	1,82	1,40
2,00	2,50	866	18,07%	87.681.178,04	20,42%	2,25	0,84
2,50	3,00	455	9,49%	41.967.177,40	9,77%	2,67	1,47
3,00	3,50	175	3,65%	17.910.914,55	4,17%	3,21	1,35
3,50	4,00	148	3,09%	13.418.563,82	3,12%	3,69	1,86
4,00	4,50	89	1,86%	7.541.619,37	1,76%	4,33	2,43
4,50	5,00	70	1,46%	5.347.356,57	1,25%	4,62	2,62
5,00	5,50	9	0,19%	874.401,82	0,20%	5,26	2,61
5,50	6,00	17	0,35%	1.605.044,26	0,37%	5,82	3,64
6,00	6,50	3	0,06%	239.127,82	0,06%	6,19	3,55
<b>Total</b>		<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>	<b>1,75</b>	<b>1,15</b>

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

Maximum	Minimum	Simple Average
6,40	0,18	1,75

Origination Date								
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Orig. Date	Weighted Months		
Before December 31, 2005	971	20,26%	18.545.438,64	4,32%	26/02/1999	240,50		
12/31/2005	06/30/2006	11	0,23%	955.518,94	0,22%	18/05/2006	153,77	
06/30/2006	12/31/2006	21	0,44%	2.663.541,61	0,62%	29/11/2006	147,40	
12/31/2006	06/30/2007	45	0,94%	5.986.312,13	1,39%	17/03/2007	143,80	
06/30/2007	12/31/2007	264	5,51%	29.755.481,81	6,93%	17/11/2007	135,80	
12/31/2007	06/30/2008	557	11,62%	65.908.675,33	15,35%	03/04/2008	131,27	
06/30/2008	12/31/2008	294	6,13%	32.647.080,48	7,60%	29/09/2008	125,40	
12/31/2008	06/30/2009	299	6,24%	34.690.036,27	8,08%	03/04/2009	119,27	
06/30/2009	12/31/2009	269	5,61%	31.225.445,90	7,27%	07/10/2009	113,13	
12/31/2009	06/30/2010	289	6,03%	34.303.161,32	7,99%	15/04/2010	106,87	
06/30/2010	12/31/2010	225	4,69%	26.528.550,85	6,18%	14/10/2010	100,90	
12/31/2010	06/30/2011	305	6,36%	35.830.760,22	8,34%	28/04/2011	94,43	
06/30/2011	12/31/2011	279	5,82%	30.419.822,23	7,08%	18/09/2011	89,77	
12/31/2011	06/30/2012	76	1,59%	6.673.673,07	1,55%	06/04/2012	83,17	
06/30/2012	12/31/2012	77	1,61%	6.818.667,50	1,59%	11/10/2012	77,00	
12/31/2012	06/30/2013	50	1,04%	4.357.956,37	1,01%	26/04/2013	70,50	
06/30/2013	12/31/2013	66	1,38%	5.806.530,20	1,35%	08/10/2013	65,10	
12/31/2013	06/30/2014	345	7,20%	27.170.902,21	6,33%	09/04/2014	59,07	
06/30/2014	12/31/2014	350	7,30%	29.128.349,22	6,78%	03/10/2014	53,27	
<b>Total</b>		<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>	<b>08/12/2009</b>	<b>111,10</b>	

Maximum	Minimum	Simple Average
12/31/2014	09/23/1994	04/2/2008

# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

March 11, 2019

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Before December 31, 2035	2.023	42,21%	83.175.691,24	19,37%	06/08/2030	136,83
12/31/2035 12/31/2036	70	1,46%	6.569.191,43	1,53%	11/06/2036	207,00
12/31/2036 12/31/2037	91	1,90%	9.143.757,51	2,13%	14/07/2037	220,10
12/31/2037 12/31/2038	156	3,25%	15.652.160,59	3,64%	18/05/2038	230,23
12/31/2038 12/31/2039	159	3,32%	14.900.188,63	3,47%	19/06/2039	243,27
12/31/2039 12/31/2040	114	2,38%	12.119.755,76	2,82%	12/06/2040	255,03
12/31/2040 12/31/2041	88	1,84%	10.012.632,67	2,33%	24/06/2041	267,43
12/31/2041 12/31/2042	148	3,09%	17.534.095,12	4,08%	13/06/2042	279,07
12/31/2042 12/31/2043	149	3,11%	18.634.504,32	4,34%	07/06/2043	290,87
12/31/2043 12/31/2044	381	7,95%	36.297.213,10	8,45%	15/06/2044	303,13
12/31/2044 12/31/2045	93	1,94%	9.468.829,17	2,21%	09/05/2045	313,93
12/31/2045 12/31/2046	53	1,11%	6.452.959,52	1,50%	21/06/2046	327,33
12/31/2046 12/31/2047	132	2,75%	19.804.366,18	4,61%	12/08/2047	341,03
12/31/2047 12/31/2048	419	8,74%	61.099.679,92	14,23%	16/05/2048	350,17
12/31/2048 12/31/2049	254	5,30%	39.987.630,28	9,31%	09/06/2049	362,93
12/31/2049 12/31/2050	185	3,86%	29.283.508,27	6,82%	05/06/2050	374,80
12/31/2050 12/31/2051	268	5,59%	37.929.761,09	8,83%	28/06/2051	387,57
12/31/2051 12/31/2052	10	0,21%	1.349.979,50	0,31%	02/01/2052	393,70
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>	<b>25/01/2043</b>	<b>286,47</b>

Maximum	Minimum	Simple Average
02/1/2052	04/1/2019	02/14/2038

Interest Rate Reset Period				
Interest Rate Reset Period	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
<b>annually</b>	<b>1.109</b>	<b>23,14%</b>	<b>39.802.565,60</b>	<b>9,27%</b>
Floating	1.106	23,08%	39.649.975,68	9,23%
Mixed	3	0,06%	152.589,92	0,04%
<b>semiannually</b>	<b>3.681</b>	<b>76,80%</b>	<b>389.544.660,99</b>	<b>90,72%</b>
Floating	3.527	73,59%	376.646.037,38	87,71%
Mixed	154	3,21%	12.898.623,61	3,00%
<b>quarterly</b>	<b>2</b>	<b>0,04%</b>	<b>24.539,05</b>	<b>0,01%</b>
Floating	2	0,04%	24.539,05	0,01%
<b>fixed</b>	<b>1</b>	<b>0,02%</b>	<b>44.138,66</b>	<b>0,01%</b>
Fixed	1	0,02%	44.138,66	0,01%
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>

Interest Type (*)						
Interest Type (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
<b>Fixed</b>	<b>1</b>	<b>0,02%</b>	<b>44.138,66</b>	<b>0,01%</b>	<b>1,50</b>	<b>0,00</b>
Fixed	1	0,02%	44.138,66	0,01%	1,50	0,00
<b>Mixed</b>	<b>157</b>	<b>3,28%</b>	<b>13.051.213,53</b>	<b>3,04%</b>	<b>4,19</b>	<b>2,39</b>
EUR 12 M	146	3,05%	12.036.991,24	2,80%	4,08	2,41
IRPH	11	0,23%	1.014.222,29	0,24%	5,52	2,04
<b>Floating</b>	<b>4.635</b>	<b>96,70%</b>	<b>416.320.552,11</b>	<b>96,95%</b>	<b>1,67</b>	<b>1,11</b>
EUR 12 M	2.377	49,59%	261.353.673,26	60,86%	1,20	1,34
IRPH	1.317	27,48%	138.205.018,82	32,18%	2,64	0,66
MIBOR 12 M	899	18,76%	16.094.011,46	3,75%	1,05	1,22
MIBOR 6 M	40	0,83%	643.309,52	0,15%	1,07	1,32
MIBOR 3 M	2	0,04%	24.539,05	0,01%	0,59	0,91
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>	<b>1,75</b>	<b>1,15</b>

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

Maximum	Minimum	Simple Average
4,25	-0,40	1,25

# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

March 11, 2019

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Andalucía	1.160	24,20%	90.832.838,68	21,15%
Aragón	94	1,96%	9.144.455,29	2,13%
Asturias	86	1,79%	4.939.620,85	1,15%
Canarias	191	3,98%	14.883.881,44	3,47%
Cantabria	40	0,83%	3.488.596,40	0,81%
Castilla la Mancha	98	2,04%	10.313.976,30	2,40%
Castilla y León	107	2,23%	8.092.025,69	1,88%
Cataluña	932	19,45%	99.282.199,21	23,12%
Comunidad Valenciana	402	8,39%	32.859.845,17	7,65%
Extremadura	68	1,42%	4.715.725,83	1,10%
Galicia	143	2,98%	7.935.993,23	1,85%
Islas Baleares	99	2,07%	10.842.017,51	2,52%
La Rioja	8	0,17%	823.840,83	0,19%
Madrid	1.231	25,68%	117.058.913,97	27,26%
Murcia	35	0,73%	2.567.339,57	0,60%
Navarra	12	0,25%	1.281.114,58	0,30%
País Vasco	87	1,82%	10.353.519,75	2,41%
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</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%	410.517,57	0,10%	Cataluña
Debtor nº 2	1	0,02%	408.714,93	0,10%	Andalucía
Debtor nº 3	1	0,02%	404.979,54	0,09%	Madrid
Debtor nº 4	1	0,02%	403.767,79	0,09%	Aragón
Debtor nº 5	1	0,02%	377.653,94	0,09%	Andalucía
Debtor nº 6	1	0,02%	375.998,92	0,09%	Madrid
Debtor nº 7	1	0,02%	375.956,05	0,09%	Madrid
Debtor nº 8	1	0,02%	372.450,88	0,09%	Madrid
Debtor nº 9	1	0,02%	369.846,39	0,09%	Islas Baleares
Debtor nº 10	1	0,02%	368.113,14	0,09%	Cataluña
Rest of Debtors	4.783	99,79%	425.547.905,15	99,10%	
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>	

Current Loan to Value (LTV) (*)						
Current Loan to Value (LTV) (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted LTV	
0,00% - 10,00%	159	3,32%	1.713.100,41	0,40%	6,94%	
10,00% - 20,00%	523	10,91%	12.830.402,86	2,99%	16,15%	
20,00% - 30,00%	631	13,17%	31.858.457,90	7,42%	25,74%	
30,00% - 40,00%	1.008	21,03%	77.508.407,49	18,05%	35,40%	
40,00% - 50,00%	862	17,98%	99.749.274,01	23,23%	45,09%	
50,00% - 60,00%	842	17,57%	107.270.830,03	24,98%	55,03%	
60,00% - 70,00%	637	13,29%	81.916.259,78	19,08%	64,17%	
70,00% - 80,00%	131	2,73%	16.569.171,82	3,86%	72,34%	
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>	<b>48,06%</b>	

(\*) Original Property Value

Maximum	Minimum	Simple Average
79,30	0,00	40,77

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
First Residence	4.793	100,00%	429.415.904,30	100,00%
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>

# RMBS PRADO II

## QUARTERLY STATISTIC INFORMATION

March 11, 2019

Number of guaranties				
Number of guaranties	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
1	3.291	68,64%	233.000.412,98	54,25%
more than 1	1.502	31,36%	196.415.491,32	45,75%
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Spanish	4.663	97,29%	417.658.698,46	97,26%
Other	130	2,71%	11.757.205,84	2,74%
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Free Dwellings	3.963	82,68%	364.376.141,60	84,85%
Official Protection Housing	830	17,32%	65.039.762,70	15,15%
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Developer	51	1,06%	7.904.999,37	1,84%
Direct Channel	317	6,61%	39.066.159,98	9,10%
Financial Entities	188	3,92%	16.562.679,90	3,86%
Insurance	44	0,92%	3.291.210,13	0,77%
Other	294	6,13%	10.281.270,49	2,39%
Small Broker	200	4,17%	21.921.409,73	5,10%
Small Real Estate Agency	1.890	39,43%	156.513.305,04	36,45%
Large Real Estate Agency	585	12,21%	61.631.960,45	14,35%
Word of mouth	330	6,89%	33.725.062,78	7,85%
Large Broker	894	18,65%	78.517.846,43	18,28%
<b>Total</b>	<b>4.793</b>	<b>100,00%</b>	<b>429.415.904,30</b>	<b>100,00%</b>

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER  
(AMOUNTS IN EUR)  
CPR: 3,52%**

Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>286.786.126,20</b>	<b>3.815.882,83</b>	<b>290.602.009,03</b>
18-mar.-19			
17-jun.-19	8.421.629,13	528.475,13	8.950.104,26
17-sep.-19	8.314.991,72	518.593,06	8.833.584,77
17-dic.-19	8.172.733,54	497.633,73	8.670.367,27
17-mar.-20	8.065.001,19	482.573,42	8.547.574,61
17-jun.-20	8.004.989,75	472.851,33	8.477.841,08
17-sep.-20	7.903.001,55	457.938,03	8.360.939,58
17-dic.-20	7.768.833,70	438.397,19	8.207.230,89
17-mar.-21	230.134.945,63	419.420,94	230.554.366,57