



F.T. RMBS PRADO II

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 II

INFORMATION AT:

QUARTER/SEMESTER

17 09 2019 - 17 12 2019

YEAR:

2019

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	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	61.435,56	61,44%
		Total Nominal	421.000.000,00	258.643.707,60	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period December 17th, 2019			Next Payment Date March 17th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305123004	2.199,36	80,43	0,500%	77,65	62,90
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 09 2019 - 17 12 2019

YEAR:

2019

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	5.325	4.659
Principal Outstanding	540.000.014,53	405.972.915,60
Principal Outstanding per Loan	101.408,45	87.137,35
Interest Rate	2,14%	1,62%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	3,41%
Average 12 Months Single Rate	3,70%
Prepayment Rate from Constitution	3,43%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	17.395,02	37.790,75	187.151,55
Debt to be amortised			405.813.733,84
Total Debt	17.395,02	37.790,75	406.000.885,39

FONDO DE TITULIZACIÓN RMBS Prado II

QUARTERLY BONDS PAYOUT REPORT

December 17, 2019

BONDS. PRINCIPAL	
Previous Balance	267.903.013,20
Principal Amortised	9.259.305,60
Outstanding Balance	258.643.707,60
% of Initial Balance	61,44%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	10-dic.-2019
Payment Date	17-dic.-2019
Previous Payment Date	17-sep.-2019
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,400%
Next Payment Date	17-mar.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,400%	0,900%	338.610,30
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	December 17, 2019
Class A	3,68	1,17

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	413.644.306,07
Principal Amortised	7.671.390,47
Outstanding Balance	405.972.915,60
Number of Credit Rights	4.659
LTV	39,44%

NON-PERFORMING LOANS (NPLs)	
Previous balance	1.454.228,86
Difference	76.799,74
NPLs up to date	1.531.028,60

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	11.636,23	5.312,92	13.346,44	6.544,42	122.341,75
Interest CR in Arrears	5.758,79	3.067,43	5.848,56	3.670,98	64.809,80
Outstanding Balance	3.816.748,83	887.451,87	1.274.656,27	423.719,15	1.565.757,46
Number of Credit Rights	42	11	14	7	17
% of Outstanding Balance	0,94%	0,22%	0,31%	0,10%	0,39%

FONDO DE TITULIZACIÓN RMBS Prado II
QUARTERLY REPORT - ALLOCATION OF CASH
December 17, 2019

TOTAL CASH RECEIVED END OF PERIOD	9.412.212,90
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.671.390,47
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.733.178,84
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	7.643,59
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	9.412.212,90
Ordinary Expenses	19.292,15
Extraordinary Expenses	25.122,57
Interest paid to Class A Bondholders	338.610,30
Reserve Fund	(230.141,71)
Principal withholding Class A	9.259.305,60
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	23,99

TREASURY ACCOUNT STATEMENT	12.179.187,47
PRINCIPAL RESERVE FUND	
Previous Balance	12.409.329,18
Difference	(230.141,71)
Outstanding Balance	12.179.187,47
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	December 17, 2019
SUBORDINATED LOAN 1	119.000.000,00 (22,04%)	119.000.000,00 (29,31%)
PRINCIPAL RESERVE FUND	16.200.000,00 (3,00%)	12.179.187,47 (3,00%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	28.329.208,00 (6,98%)

⁽¹⁾ Credit enhancement is calculated over the Outstanding Balance of Credit Rights.

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

⁽³⁾ 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	December 17, 2019
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	650.000,00	650.000,00
Interest Rate	0,869%	0,700%

FONDO DE TITULIZACIÓN RMBS Prado II

TRIGGERS OF THE MODEL

December 17, 2019

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	12.179.187,47
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	12.179.187,47
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	119
Principal Outstanding of renegotiated loans	15.351.320,08
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,84%

COUNTERPARTIES

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

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

FONDO DE TITULIZACIÓN RMBS Prado II

DEFINITIONS

December 17, 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.

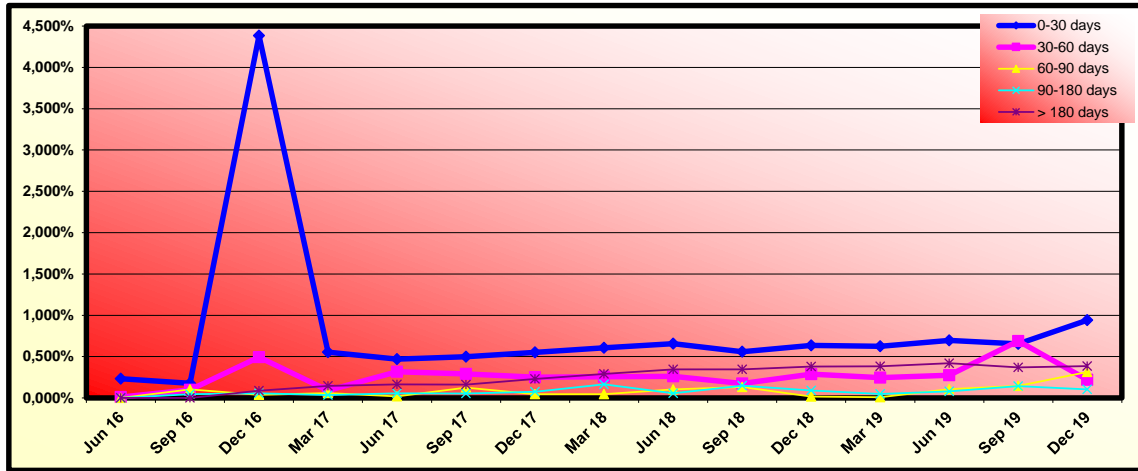


FONDO DE TITULIZACIÓN RMBS Prado II

HISTORICAL ARREARS AND PREPAYMENT REPORT

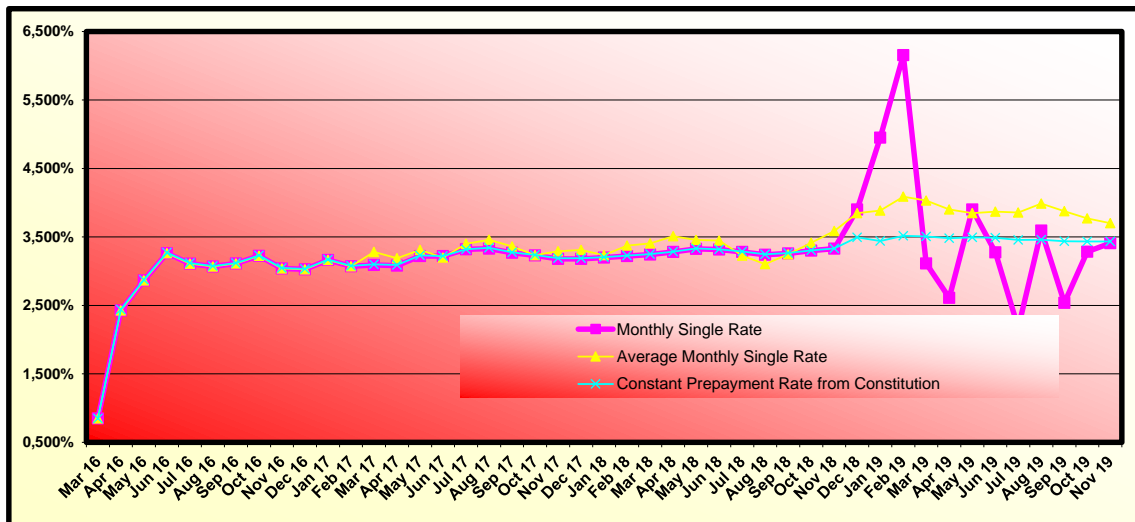
December 17, 2019

HISTORICAL ARREARS



Date	Sep 18	Dec 18	Mar 19	Jun 19	Sep 19	Dec 19
0-30 days	0,559%	0,636%	0,624%	0,697%	0,655%	0,940%
30-60 days	0,175%	0,288%	0,246%	0,274%	0,690%	0,219%
60-90 days	0,133%	0,017%	0,008%	0,105%	0,145%	0,314%
90-180 days	0,148%	0,090%	0,047%	0,081%	0,143%	0,104%
> 180 days	0,346%	0,380%	0,384%	0,420%	0,368%	0,386%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

December 10, 2019

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	
0	25.000	946	20,30%	12.989.741,44	3,20%
25.000	50.000	619	13,29%	23.143.144,54	5,70%
50.000	75.000	752	16,14%	47.385.705,98	11,67%
75.000	100.000	707	15,17%	61.317.569,10	15,10%
100.000	125.000	500	10,73%	55.944.216,63	13,78%
125.000	150.000	382	8,20%	52.342.882,72	12,89%
150.000	175.000	282	6,05%	45.635.448,56	11,24%
175.000	200.000	179	3,84%	33.335.779,74	8,21%
200.000	225.000	112	2,40%	23.658.905,29	5,83%
225.000	250.000	53	1,14%	12.565.948,18	3,10%
250.000	275.000	41	0,88%	10.808.333,27	2,66%
275.000	300.000	40	0,86%	11.501.457,29	2,83%
300.000	325.000	23	0,49%	7.201.138,75	1,77%
325.000	350.000	11	0,24%	3.647.393,12	0,90%
350.000	375.000	8	0,17%	2.901.629,08	0,71%
375.000	400.000	2	0,04%	791.176,31	0,19%
400.000	425.000	2	0,04%	802.445,60	0,20%
Total		4.659	100,00%	405.972.915,60	100,00%

Maximum	Minimum	Simple Average
401.890,24	0,61	87.137,35

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	529	11,35%	65.385.026,57	16,11%	0,29	0,58
0,50	1,00	896	19,23%	75.268.368,06	18,54%	0,73	0,99
1,00	1,50	989	21,23%	54.282.068,02	13,37%	1,22	1,45
1,50	2,00	605	12,99%	59.515.125,04	14,66%	1,78	1,36
2,00	2,50	890	19,10%	84.631.008,43	20,85%	2,24	0,91
2,50	3,00	312	6,70%	27.856.645,22	6,86%	2,67	1,45
3,00	3,50	170	3,65%	17.248.126,27	4,25%	3,19	1,34
3,50	4,00	107	2,30%	9.376.695,48	2,31%	3,70	1,87
4,00	4,50	89	1,91%	6.604.327,00	1,63%	4,28	2,42
4,50	5,00	47	1,01%	3.714.526,50	0,91%	4,63	2,51
5,00	5,50	8	0,17%	589.244,03	0,15%	5,31	2,48
5,50	6,00	15	0,32%	1.327.996,81	0,33%	5,82	3,64
6,00	6,50	2	0,04%	173.758,17	0,04%	6,21	3,75
Total		4.659	100,00%	405.972.915,60	100,00%	1,62	1,14

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

Maximum	Minimum	Simple Average
6,40	0,00	1,64

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Before December 31, 2005	932	20,00%	16.349.080,69	4,03%	20/03/1999	248,67	
12/31/2005	06/30/2006	11	0,24%	888.300,52	0,22%	18/05/2006	162,73
06/30/2006	12/31/2006	21	0,45%	2.579.483,00	0,64%	29/11/2006	156,37
12/31/2006	06/30/2007	45	0,97%	5.753.007,65	1,42%	17/03/2007	152,77
06/30/2007	12/31/2007	260	5,58%	28.293.386,36	6,97%	18/11/2007	144,73
12/31/2007	06/30/2008	547	11,74%	62.895.879,05	15,49%	03/04/2008	140,23
06/30/2008	12/31/2008	289	6,20%	31.356.054,45	7,72%	28/09/2008	134,40
12/31/2008	06/30/2009	296	6,35%	33.363.882,64	8,22%	03/04/2009	128,23
06/30/2009	12/31/2009	264	5,67%	30.131.787,64	7,42%	07/10/2009	122,10
12/31/2009	06/30/2010	281	6,03%	32.620.611,24	8,04%	15/04/2010	115,83
06/30/2010	12/31/2010	223	4,79%	25.410.500,69	6,26%	13/10/2010	109,90
12/31/2010	06/30/2011	292	6,27%	33.296.043,53	8,20%	27/04/2011	103,43
06/30/2011	12/31/2011	274	5,88%	29.355.808,33	7,23%	18/09/2011	98,73
12/31/2011	06/30/2012	72	1,55%	6.035.227,60	1,49%	06/04/2012	92,13
06/30/2012	12/31/2012	74	1,59%	6.305.218,33	1,55%	10/10/2012	86,00
12/31/2012	06/30/2013	48	1,03%	4.084.038,56	1,01%	27/04/2013	79,43
06/30/2013	12/31/2013	62	1,33%	5.204.758,27	1,28%	05/10/2013	74,17
12/31/2013	06/30/2014	328	7,04%	24.804.232,32	6,11%	11/04/2014	67,97
06/30/2014	12/31/2014	340	7,30%	27.245.614,73	6,71%	04/10/2014	62,20
Total		4.659	100,00%	405.972.915,60	100,00%	12/12/2009	119,93

Maximum	Minimum	Simple Average
12/31/2014	12/23/1994	04/6/2008

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

December 10, 2019

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Before December 31, 2036	2.015	43,25%	81.219.639,45	20,01%	02/03/2031	134,73
12/31/2036 12/31/2037	90	1,93%	8.681.148,36	2,14%	11/07/2037	211,03
12/31/2037 12/31/2038	155	3,33%	14.936.568,42	3,68%	16/05/2038	221,20
12/31/2038 12/31/2039	155	3,33%	14.040.674,66	3,46%	23/06/2039	234,43
12/31/2039 12/31/2040	110	2,36%	11.374.782,06	2,80%	14/06/2040	246,13
12/31/2040 12/31/2041	88	1,89%	10.015.805,64	2,47%	28/06/2041	258,60
12/31/2041 12/31/2042	140	3,00%	15.965.463,43	3,93%	11/06/2042	270,03
12/31/2042 12/31/2043	149	3,20%	17.650.640,16	4,35%	03/06/2043	281,77
12/31/2043 12/31/2044	362	7,77%	33.636.119,16	8,29%	13/06/2044	294,10
12/31/2044 12/31/2045	94	2,02%	9.394.033,29	2,31%	15/05/2045	305,17
12/31/2045 12/31/2046	55	1,18%	6.559.054,63	1,62%	15/06/2046	318,17
12/31/2046 12/31/2047	130	2,79%	19.279.150,39	4,75%	11/08/2047	332,03
12/31/2047 12/31/2048	410	8,80%	58.630.995,49	14,44%	16/05/2048	341,20
12/31/2048 12/31/2049	251	5,39%	38.456.912,54	9,47%	09/06/2049	353,97
12/31/2049 12/31/2050	184	3,95%	28.735.692,32	7,08%	05/06/2050	365,83
12/31/2050 12/31/2051	261	5,60%	36.063.062,75	8,88%	29/06/2051	378,63
12/31/2051 12/31/2052	10	0,21%	1.333.172,85	0,33%	02/01/2052	384,73
Total	4.659	100,00%	405.972.915,60	100,00%	04/04/2043	279,80

Maximum	Minimum	Simple Average
02/1/2052	01/5/2020	04/3/2038

Interest Rate Reset Period				
Interest Rate Reset Period	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
annually	1.068	22,92%	36.729.633,84	9,05%
Floating	1.066	22,88%	36.601.070,53	9,02%
Mixed	2	0,04%	128.563,31	0,03%
semiannually	3.588	77,01%	369.182.291,47	90,94%
Floating	3.514	75,42%	362.897.006,54	89,39%
Mixed	74	1,59%	6.285.284,93	1,55%
quarterly	2	0,04%	19.705,62	0,00%
Floating	2	0,04%	19.705,62	0,00%
fixed	1	0,02%	41.284,67	0,01%
Fixed	1	0,02%	41.284,67	0,01%
Total	4.659	100,00%	405.972.915,60	100,00%

Interest Type (*)						
Interest Type (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
Fixed	1	0,02%	41.284,67	0,01%	1,50	0,00
Fixed	1	0,02%	41.284,67	0,01%	1,50	0,00
Mixed	76	1,63%	6.413.848,24	1,58%	4,46	2,45
EUR 12 M	66	1,42%	5.472.895,76	1,35%	4,32	2,52
IRPH	10	0,21%	940.952,48	0,23%	5,26	1,99
Floating	4.582	98,35%	399.517.782,69	98,41%	1,57	1,12
EUR 12 M	2.397	51,45%	253.648.798,09	62,48%	1,09	1,35
IRPH	1.283	27,54%	131.208.872,20	32,32%	2,57	0,66
MIBOR 12 M	860	18,46%	14.070.218,79	3,47%	1,03	1,22
MIBOR 6 M	40	0,86%	570.187,99	0,14%	0,98	1,32
MIBOR 3 M	2	0,04%	19.705,62	0,00%	0,48	0,91
Total	4.659	100,00%	405.972.915,60	100,00%	1,62	1,14

(*) 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	1,24

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

December 10, 2019

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Andalucía	1.124	24,13%	85.630.986,40	21,09%
Aragón	94	2,02%	8.851.516,50	2,18%
Asturias	84	1,80%	4.675.015,46	1,15%
Canarias	181	3,88%	13.695.784,65	3,37%
Cantabria	40	0,86%	3.382.590,90	0,83%
Castilla la Mancha	93	2,00%	9.753.159,70	2,40%
Castilla y León	105	2,25%	7.768.914,77	1,91%
Cataluña	902	19,36%	94.044.232,63	23,17%
Comunidad Valenciana	395	8,48%	31.274.504,91	7,70%
Extremadura	67	1,44%	4.536.156,18	1,12%
Galicia	139	2,98%	7.571.741,42	1,87%
Islas Baleares	98	2,10%	10.503.281,92	2,59%
La Rioja	8	0,17%	794.277,39	0,20%
Madrid	1.198	25,71%	110.343.893,50	27,18%
Murcia	35	0,75%	2.476.810,70	0,61%
Navarra	12	0,26%	1.230.493,55	0,30%
País Vasco	84	1,80%	9.439.555,02	2,33%
Total	4.659	100,00%	405.972.915,60	100,00%

Debtor's concentration					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,02%	401.890,24	0,10%	Cataluña
Debtor nº 2	1	0,02%	400.555,36	0,10%	Andalucía
Debtor nº 3	1	0,02%	395.625,30	0,10%	Madrid
Debtor nº 4	1	0,02%	395.551,01	0,10%	Aragón
Debtor nº 5	1	0,02%	370.418,94	0,09%	Andalucía
Debtor nº 6	1	0,02%	368.004,85	0,09%	Madrid
Debtor nº 7	1	0,02%	366.931,66	0,09%	Madrid
Debtor nº 8	1	0,02%	364.835,73	0,09%	Islas Baleares
Debtor nº 9	1	0,02%	360.031,45	0,09%	Cataluña
Debtor nº 10	1	0,02%	359.909,02	0,09%	Madrid
Rest of Debtors	4.649	99,79%	402.189.162,04	99,07%	
Total	4.659	100,00%	405.972.915,60	100,00%	

Current Loan to Value (LTV) (*)					
Current Loan to Value (LTV) (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted LTV
0,00% - 10,00%	179	3,84%	2.022.947,88	0,50%	7,01%
10,00% - 20,00%	596	12,79%	13.610.397,18	3,35%	15,88%
20,00% - 30,00%	654	14,04%	32.709.055,62	8,06%	25,99%
30,00% - 40,00%	920	19,75%	75.285.154,87	18,54%	35,36%
40,00% - 50,00%	856	18,37%	98.245.646,49	24,20%	45,11%
50,00% - 60,00%	832	17,86%	105.504.164,76	25,99%	55,10%
60,00% - 70,00%	541	11,61%	68.500.839,05	16,87%	64,27%
70,00% - 80,00%	80	1,72%	10.016.142,67	2,47%	72,52%
80,00% - 90,00%	1	0,02%	78.567,08	0,02%	80,32%
Total	4.659	100,00%	405.972.915,60	100,00%	0,00%

(*) Original Property Value

Maximum	Minimum	Simple Average
80,32	0,00	39,44

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
First Residence	4.659	100,00%	405.972.915,60	100,00%
Total	4.659	100,00%	405.972.915,60	100,00%

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

December 10, 2019

Number of guaranties				
Number of guaranties	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
1	3.205	68,77%	220.821.343,36	54,39%
more than 1	1.454	31,23%	185.151.572,24	45,61%
Total	4.659	100,00%	405.972.915,60	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Spanish	4.531	97,25%	394.720.720,58	97,23%
Other	128	2,75%	11.252.195,02	2,77%
Total	4.659	100,00%	405.972.915,60	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Free Dwellings	3.848	82,59%	344.579.057,95	84,88%
Official Protection Housing	811	17,41%	61.393.857,65	15,12%
Total	4.659	100,00%	405.972.915,60	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Developer	51	1,09%	7.670.110,49	1,89%
Direct Channel	304	6,53%	36.377.368,72	8,96%
Financial Entities	180	3,86%	15.456.185,61	3,81%
Insurance	42	0,90%	3.059.648,23	0,75%
Other	280	6,01%	9.292.295,78	2,29%
Small Broker	198	4,25%	21.138.942,67	5,21%
Small Real Estate Agency	1.837	39,43%	148.470.093,02	36,57%
Large Real Estate Agency	571	12,26%	58.214.476,56	14,34%
Word of mouth	319	6,85%	32.177.834,88	7,93%
Large Broker	877	18,82%	74.115.959,64	18,26%
Total	4.659	100,00%	405.972.915,60	100,00%

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,43%

Series A Bonds			
Payment Date	Principal Repayment	Gross Interest	Total Flow
TOTALS:	258.643.707,60	2.242.343,16	260.886.050,76
17-dic.-19			
17-mar.-20	8.007.047,79	476.615,69	8.483.663,48
17-jun.-20	7.949.409,04	466.936,10	8.416.345,14
17-sep.-20	7.850.564,28	452.126,35	8.302.690,63
17-dic.-20	7.720.241,75	432.745,30	8.152.987,05
17-mar.-21	227.116.444,74	413.919,72	227.530.364,46