



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

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

**GRAN VIA DE HORTALEZA, 3**

**28033 MADRID**

**[santanderdetitulizacion@gruposantander.com](mailto:santanderdetitulizacion@gruposantander.com)**



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT: QUARTER/SEMESTER 15 03 2018 - 15 06 2018 YEAR: 2018

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	95.513,17	95,51%
		Total Nominal	339.000.000,00	323.789.646,30	
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 June 15th, 2018			Next Payment Date September 17th, 2018		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.133,19	13,23	0,059%	14,71	11,92
Series B ES0305288013	0,00	69,77	0,279%	72,85	59,01
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT:

QUARTER/SEMESTER

15 03 2018 - 15 06 2018

YEAR:

2018

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR 's	3.453	3.418
Principal Outstanding	415.000.107,77	399.789.596,26
Principal Outstanding per Loan	120.185,38	116.965,94
Interest Rate	1,71%	1,64%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,53%
Average 12 Months Single Rate	2,53%
Prepayment Rate from Constitution	2,54%

## F.T. RMBS Prado V

### QUARTERLY BONDS PAYOUT REPORT

June 15, 2018

BONDS. PRINCIPAL	
Previous Balance	407.021.160,40
Principal Amortised	7.231.514,10
Outstanding Balance	399.789.646,30
% of Initial Balance	96,33%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	8-jun-2018
Payment Date	15-jun-2018
Previous Payment Date	15-mar-2018
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,321%
Next Payment Date	17-sep-2018

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,327%	0,380%	44.849,70
Class B	-0,327%	0,600%	53.025,20
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 15, 2018
Class A	3,87	3,97
Class B	5,33	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	407.021.124,36
Principal Amortised	7.231.528,10
Outstanding Balance	399.789.596,26
Number of Credit Rights	3.418
LTV	49,90%

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

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	1.848,39	566,75	50,82	1.126,87	0,00
Interest accrued on Credit Rights in Arrears	702,56	35,95	999,18	141,47	0,00
Outstanding Balance	675.695,85	34.766,88	251.859,12	31.931,62	0,00
Number of Credit Rights	9	1	1	1	0
% of Outstanding Balance	0,17%	0,01%	0,06%	0,01%	0,00%

**F.T. RMBS Prado V**

**QUARTERLY REPORT - ALLOCATION OF CASH**

June 15, 2018

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>19.083.912,03</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	7.231.528,10
<b>CASH RECEIVED - INTEREST</b>	
Interest received Credit Rights	1.664.693,35
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	12.162,47
<b>RESERVE FUND</b>	10.175.528,11

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>19.083.912,03</b>
Ordinary Expenses	20.518,33
Extraordinary Expenses	5.035,54
Interest paid to Class A Bondholders	44.849,70
Reserve Fund	9.994.739,91
Principal withholding Class A	7.231.514,10
Interest paid to Class B Bondholders	53.025,20
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	11.579,81
Principal paid to Subordinated Loan	209.742,77
Fixed fee in favour of UCI	6.000,00
Excess spread	1.506.906,67
Rounding Remanent	0,00

<b>TREASURY ACCOUNT STATEMENT</b>	<b>10.013.992,78</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	10.175.528,11
Difference	(180.788,20)
Outstanding Balance	9.994.739,91
<b>WITHHOLDING</b>	19.252,87
<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 15, 2018</b>
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (19,01%)
SUBORDINATED LOAN	10.400.000 (2,50%)	9.994.739,91 (2,50%)

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

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

<b>SUBORDINATED LOAN 2</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>June 15, 2018</b>
Total Outstanding	575.000,00	507.649,15
Interest Rate	0,437%	0,429%

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**TRIGGERS OF THE MODEL**

June 15, 2018

**RESERVE FUND'S TRIGGERS**

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>9.994.739,91</b>
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	9.994.739,91
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	10.400.000,00
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	62.250.016,17
Number of loans that have been renegotiated	6
Principal Outstanding of renegotiated loans	1.532.202,14
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,37%

**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	F2
		Moody's		-	P1
PAYING AGENCY	BNP Paribas	Fitch	Long Term	A-	A+
		Moody's		Baa3	Aa3
PAYING AGENCY	BNP Paribas	Fitch	Short Term	F1	F1
		Moody's		-	P-1

**ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.**

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### DEFINITIONS

June 15, 2018

<b><u>POOL CUT-OFF DATE</u></b>	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.
<b><u>Defaulted Receivables</u></b>	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.
<b><u>NET LOSSES</u></b>	Those loans which the Originator considers that will not recover (net of recoveries).
<b><u>TRANSITORY PROPERTIES</u></b>	Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

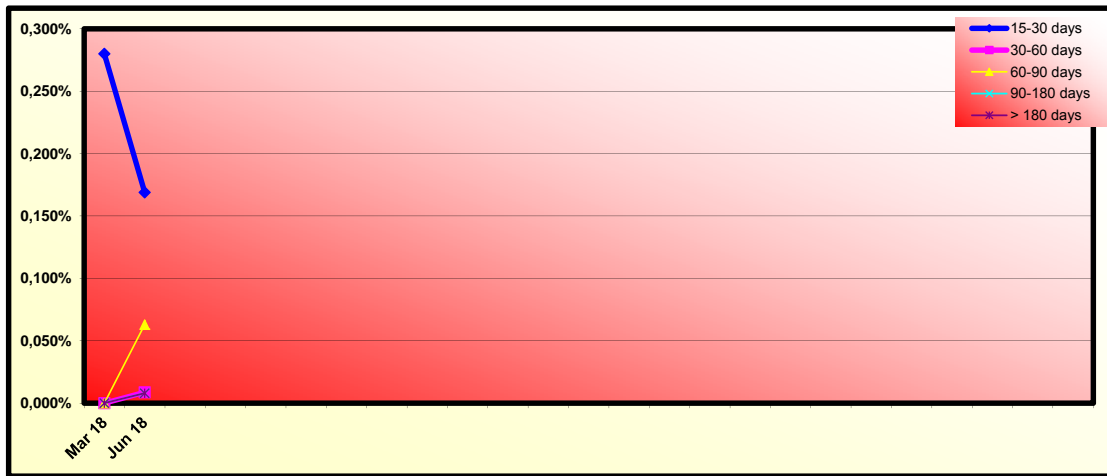


**FONDO DE TITULIZACIÓN RMBS Prado V**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

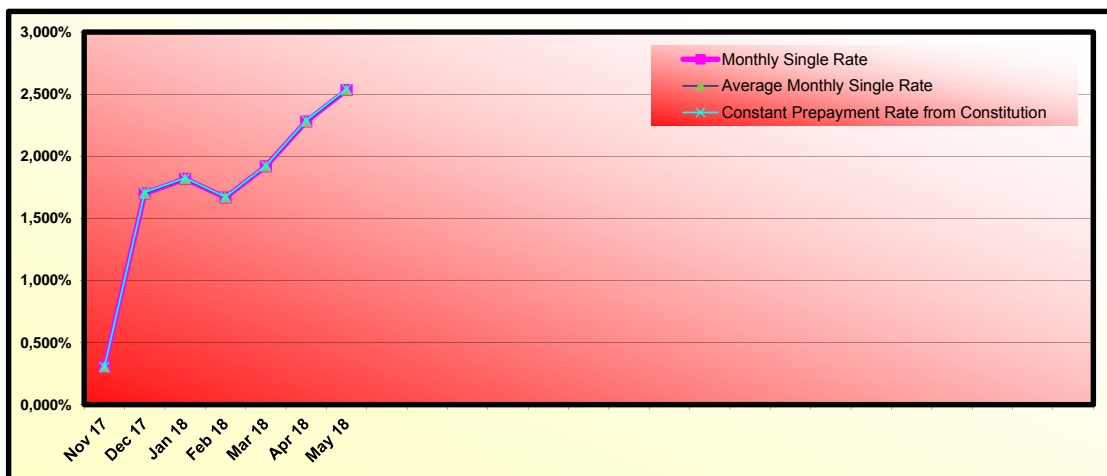
June 15, 2018

**HISTORICAL ARREARS**



Date	Mar 18	Jun 18
15-30 days	0,280%	0,169%
30-60 days	0,000%	0,009%
60-90 days	0,000%	0,063%
90-180 days	0,000%	0,008%
> 180 days	0,000%	0,008%

**HISTORICAL PREPAYMENT**



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



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## QUARTERLY STATISTIC INFORMATION

June 8, 2018

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	601	17,58%	11.079.325,04	2,77%
25.000	50.000	744	21,77%	26.039.494,96	6,51%
50.000	75.000	309	9,04%	19.166.375,33	4,79%
75.000	100.000	273	7,99%	23.693.306,10	5,93%
100.000	125.000	252	7,37%	28.616.638,28	7,16%
125.000	150.000	183	5,35%	25.186.656,04	6,30%
150.000	175.000	185	5,41%	29.759.012,06	7,44%
175.000	200.000	158	4,62%	29.637.151,61	7,41%
200.000	225.000	135	3,95%	28.641.568,46	7,16%
225.000	250.000	138	4,04%	32.623.078,84	8,16%
250.000	275.000	92	2,69%	23.936.437,90	5,99%
275.000	300.000	90	2,63%	25.766.044,38	6,44%
300.000	325.000	70	2,05%	21.837.539,33	5,46%
325.000	350.000	53	1,55%	17.844.995,64	4,46%
350.000	375.000	41	1,20%	14.793.990,83	3,70%
375.000	400.000	28	0,82%	10.847.102,59	2,71%
400.000	425.000	18	0,53%	7.411.601,26	1,85%
425.000	450.000	20	0,59%	8.711.656,87	2,18%
450.000	475.000	10	0,29%	4.610.393,75	1,15%
475.000	500.000	4	0,12%	1.954.440,54	0,49%
500.000	525.000	6	0,18%	3.063.207,83	0,77%
525.000	550.000	3	0,09%	1.608.959,23	0,40%
550.000	575.000	1	0,03%	569.608,99	0,14%
575.000	600.000	3	0,09%	1.762.442,00	0,44%
625.000	650.000	1	0,03%	628.568,40	0,16%
<b>Total</b>		<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
628.568,40	184,17	116.965,94

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	128	3,74%	32.423.743,25	8,11%	0,36	0,55
0,50	1,00	649	18,99%	90.093.078,55	22,54%	0,75	0,94
1,00	1,50	1.119	32,74%	77.376.419,81	19,35%	1,19	1,37
1,50	2,00	206	6,03%	29.216.413,26	7,31%	1,86	0,78
2,00	2,50	595	17,41%	88.305.661,25	22,09%	2,24	0,55
2,50	3,00	652	19,08%	73.950.477,69	18,50%	2,78	0,34
3,00	3,50	54	1,58%	6.105.110,08	1,53%	3,16	1,05
3,50	4,00	14	0,41%	2.130.567,95	0,53%	3,72	1,83
4,00	4,50	1	0,03%	188.124,42	0,05%	4,25	2,35
<b>Total</b>		<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>	<b>1,64</b>	<b>0,79</b>

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

Maximum	Minimum	Simple Average
4,25	0,21	1,65

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.342	39,26%	41.572.102,95	10,40%	18/08/2000	213,67	
2007	187	5,47%	34.069.652,57	8,52%	10/09/2007	128,93	
2008	388	11,35%	82.364.124,38	20,60%	16/06/2008	119,73	
2009	256	7,49%	58.218.003,90	14,56%	29/06/2009	107,30	
2010	224	6,55%	51.645.679,99	12,92%	27/06/2010	95,37	
2011	165	4,83%	34.069.546,24	8,52%	30/05/2011	84,27	
2012	26	0,76%	2.884.676,31	0,72%	16/06/2012	71,73	
2013	13	0,38%	1.313.891,70	0,33%	20/09/2013	56,60	
2014	10	0,29%	858.131,10	0,21%	07/08/2014	46,03	
2015	30	0,88%	2.529.121,37	0,63%	29/08/2015	33,30	
2016	189	5,53%	19.939.207,43	4,99%	04/11/2016	19,13	
2017	588	17,20%	70.325.458,32	17,59%	02/04/2017	14,20	
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>	<b>25/04/2010</b>	<b>97,43</b>	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	01/09/2007
Month	11,43	278,73	131,07

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## QUARTERLY STATISTIC INFORMATION

June 8, 2018

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.818	53,19%	100.515.535,09	25,14%	30/09/2033	183,73
2041	62	1,81%	10.659.428,79	2,67%	31/05/2041	275,77
2042	145	4,24%	20.273.122,58	5,07%	05/05/2042	286,90
2043	58	1,70%	11.775.559,49	2,95%	30/04/2043	298,73
2044	69	2,02%	13.615.210,35	3,41%	23/05/2044	311,50
2045	61	1,78%	11.584.970,12	2,90%	23/06/2045	324,50
2046	95	2,78%	16.527.598,57	4,13%	31/05/2046	335,77
2047	556	16,27%	81.712.106,73	20,44%	08/05/2047	347,00
2048	230	6,73%	54.337.553,43	13,59%	31/05/2048	359,77
2049	127	3,72%	31.027.566,43	7,76%	06/06/2049	371,93
2050	115	3,36%	28.813.374,94	7,21%	05/06/2050	383,90
2051	80	2,34%	18.586.030,34	4,65%	24/04/2051	394,53
2052	2	0,06%	361.539,40	0,09%	01/01/2052	402,77
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>	<b>03/12/2043</b>	<b>305,83</b>

	Maximum	Minimum	Simple Average
Date	01/01/2052	05/08/2018	14/04/2038
Month	408,67	1,93	241,68

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>1.386</b>	<b>40,55%</b>	<b>53.399.631,42</b>	<b>13,36%</b>
Floating	1.385	40,52%	53.303.408,93	13,33%
Mixed	1	0,03%	96.222,49	0,02%
<b>semiannually</b>	<b>1.531</b>	<b>44,79%</b>	<b>291.493.036,85</b>	<b>72,91%</b>
Floating	1.308	38,27%	262.793.743,59	65,73%
Mixed	223	6,52%	28.699.293,26	7,18%
<b>fixed</b>	<b>501</b>	<b>14,66%</b>	<b>54.896.927,99</b>	<b>13,73%</b>
Fixed	501	14,66%	54.896.927,99	13,73%
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</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>2.693</b>	<b>78,79%</b>	<b>316.097.152,52</b>	<b>79,07%</b>	<b>1,37</b>	<b>0,86</b>
EUR 12 M	1.684	49,27%	204.656.247,25	51,19%	0,92	1,10
IRPH	696	20,36%	103.580.790,52	25,91%	2,28	0,37
MIBOR 12 M	313	9,16%	7.860.114,75	1,97%	1,04	1,21
<b>Mixed</b>	<b>224</b>	<b>6,55%</b>	<b>28.795.515,75</b>	<b>7,20%</b>	<b>2,40</b>	<b>1,46</b>
EUR 12 M	224	6,55%	28.795.515,75	7,20%	2,40	1,46
<b>Fixed</b>	<b>501</b>	<b>14,66%</b>	<b>54.896.927,99</b>	<b>13,73%</b>	<b>2,83</b>	<b>0,00</b>
Fixed	501	14,66%	54.896.927,99	13,73%	2,83	0,00
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>	<b>1,64</b>	<b>0,91</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>4,25</b>	<b>0,21</b>	<b>1,36</b>
<b>Mixed</b>	<b>3,75</b>	<b>1,90</b>	<b>2,40</b>
<b>0</b>	<b>3,95</b>	<b>2,50</b>	<b>2,84</b>

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.908	55,82%	233.451.763,00	58,39%	1,10	1,14
IRPH	696	20,36%	103.580.790,52	25,91%	2,28	0,37
MIBOR 12 M	313	9,16%	7.860.114,75	1,97%	1,04	1,21
Fixed Rate	501	14,66%	54.896.927,99	13,73%	2,83	0,00
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>	<b>1,64</b>	<b>0,91</b>

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

June 8, 2018

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	921	26,95%	91.111.797,15	22,79%
ARAGON	52	1,52%	6.587.014,24	1,65%
ASTURIAS	83	2,43%	5.791.117,65	1,45%
CANARIAS	244	7,14%	22.264.684,56	5,57%
CANTABRIA	24	0,70%	2.342.285,33	0,59%
CASTILLA LA MANCHA	97	2,84%	12.429.915,50	3,11%
CASTILLA Y LEON	78	2,28%	6.399.237,14	1,60%
CATALUÑA	597	17,47%	95.622.209,94	23,92%
COMUNIDAD VALENCIANA	252	7,37%	33.210.898,99	8,31%
EXTREMADURA	78	2,28%	5.366.966,41	1,34%
GALICIA	144	4,21%	6.308.983,58	1,58%
ISLAS BALEARES	56	1,64%	9.050.687,47	2,26%
LA RIOJA	6	0,18%	477.395,19	0,12%
MADRID	715	20,92%	93.543.090,75	23,40%
MURCIA	32	0,94%	4.261.221,36	1,07%
NAVARRA	5	0,15%	852.526,71	0,21%
PAIS VASCO	34	0,99%	4.169.564,29	1,04%
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	628.568,40	0,16%	Madrid
Debtor nº 2	1	0,03%	593.255,05	0,15%	Islas Baleares
Debtor nº 3	1	0,03%	592.026,42	0,15%	Cataluña
Debtor nº 4	1	0,03%	577.160,53	0,14%	Cataluña
Debtor nº 5	1	0,03%	569.608,99	0,14%	Cataluña
Debtor nº 6	1	0,03%	549.670,49	0,14%	Madrid
Debtor nº 7	1	0,03%	533.083,09	0,13%	Cataluña
Debtor nº 8	1	0,03%	526.205,65	0,13%	Madrid
Debtor nº 9	1	0,03%	521.935,81	0,13%	Cataluña
Debtor nº 10	1	0,03%	512.781,53	0,13%	Cataluña
Rest of Debtors	3.408	99,71%	394.185.300,30	98,60%	
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</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%	22	0,64%	472.403,55	0,12%	7,17%
10,00%	20,00%	135	3,95%	3.839.352,75	0,96%	16,41%
20,00%	30,00%	415	12,14%	13.826.110,07	3,46%	25,85%
30,00%	40,00%	608	17,79%	31.646.052,93	7,92%	35,73%
40,00%	50,00%	656	19,19%	60.145.122,64	15,04%	44,79%
50,00%	60,00%	444	12,99%	90.533.915,34	22,65%	55,19%
60,00%	70,00%	537	15,71%	109.182.771,28	27,31%	64,83%
70,00%	80,00%	323	9,45%	50.520.010,75	12,64%	74,10%
80,00%	90,00%	220	6,44%	32.084.024,81	8,03%	84,27%
90,00%	100,00%	58	1,70%	7.539.832,14	1,89%	92,63%
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>	<b>58,70%</b>	

Maximum	Minimum	Simple Average
97,01%	0,00%	49,90%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.295	96,40%	390.122.050,50	97,58%
Second Residence	123	3,60%	9.667.545,76	2,42%
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

June 8, 2018

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	23.458,83	0,01%
1	1.942	56,82%	133.886.237,65	33,49%
2	1.174	34,35%	189.686.054,40	47,45%
3	301	8,81%	76.193.845,38	19,06%
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.341	97,75%	389.049.483,31	97,31%
Other	77	2,25%	10.740.112,95	2,69%
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.941	86,04%	349.250.568,80	87,36%
Official Protection Housing	477	13,96%	50.539.027,46	12,64%
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	119	3,48%	25.731.796,77	6,44%
Broker	161	4,71%	30.955.868,17	7,74%
Developers	57	1,67%	11.705.056,88	2,93%
Financial Entities	18	0,53%	4.107.645,13	1,03%
Hipotecas.com	300	8,78%	43.647.879,58	10,92%
Insurance	53	1,55%	2.538.426,17	0,63%
Other	239	6,99%	8.719.509,48	2,18%
Real Estate	2.471	72,29%	272.383.414,08	68,13%
<b>Total</b>	<b>3.418</b>	<b>100,00%</b>	<b>399.789.596,26</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	46	20,54%	4.643.041,65	16,12%	20/02/2019	8,58
1	2	15	6,70%	1.112.524,15	3,86%	20/11/2019	17,69
2	3	2	0,89%	276.957,59	0,96%	21/07/2020	25,82
3	4	25	11,16%	2.785.632,72	9,67%	18/03/2022	45,98
4	5	3	1,34%	449.883,98	1,56%	01/07/2022	49,47
5	6	5	2,23%	560.810,19	1,95%	05/03/2024	69,90
7	8	5	2,23%	417.686,12	1,45%	07/03/2026	94,30
8	9	35	15,63%	5.861.361,00	20,36%	05/03/2027	106,41
9	10	6	2,68%	1.079.183,80	3,75%	01/07/2027	110,33
13	14	19	8,48%	2.820.953,04	9,80%	09/04/2032	168,50
14	15	4	1,79%	405.740,26	1,41%	01/07/2032	171,23
18	19	52	23,21%	7.564.354,21	26,27%	20/03/2037	228,68
19	20	7	3,13%	817.387,04	2,84%	01/07/2037	232,10
<b>Total</b>	<b>224</b>	<b>100,00%</b>	<b>28.795.515,75</b>	<b>100,00%</b>	<b>15/05/2023</b>	<b>60,07</b>	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/08/2018	14/06/2027
Month	232,10	1,80	109,79

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

June 8, 2018

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>223</b>	<b>99,55%</b>	<b>28.699.293,26</b>	<b>99,67%</b>	<b>2,39</b>	<b>1,46</b>	<b>24/05/2028</b>
<b>EUR 12 M</b>	<b>223</b>	<b>99,55%</b>	<b>28.699.293,26</b>	<b>99,67%</b>	<b>2,39</b>	<b>1,46</b>	<b>24/05/2028</b>
0-1	46	20,54%	4.643.041,65	16,12%	2,01	1,56	20/02/2019
1-2	15	6,70%	1.112.524,15	3,86%	2,24	1,63	20/11/2019
2-3	2	0,89%	276.957,59	0,96%	2,34	1,53	21/07/2020
3-4	25	11,16%	2.785.632,72	9,67%	2,20	1,59	18/03/2022
4-5	3	1,34%	449.883,98	1,56%	2,25	1,59	01/07/2022
5-6	5	2,23%	560.810,19	1,95%	2,26	1,59	05/03/2024
7-8	5	2,23%	417.686,12	1,45%	2,44	1,46	07/03/2026
8-9	35	15,63%	5.861.361,00	20,36%	2,33	1,39	05/03/2027
9-10	6	2,68%	1.079.183,80	3,75%	2,44	1,39	01/07/2027
13-14	19	8,48%	2.820.953,04	9,80%	2,57	1,39	09/04/2032
14-15	4	1,79%	405.740,26	1,41%	2,88	1,76	01/07/2032
18-19	51	22,77%	7.468.131,72	25,94%	2,66	1,39	20/03/2037
19-20	7	3,13%	817.387,04	2,84%	2,75	1,39	01/07/2037
<b>Annually</b>	<b>1</b>	<b>0,45%</b>	<b>96.222,49</b>	<b>0,33%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
<b>EUR 12 M</b>	<b>1</b>	<b>0,45%</b>	<b>96.222,49</b>	<b>0,33%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
18-19	1	0,45%	96.222,49	0,33%	2,80	1,39	01/03/2037
<b>Total</b>	<b>224</b>	<b>100,00%</b>	<b>28.795.515,75</b>	<b>100,00%</b>	<b>2,40</b>	<b>1,46</b>	<b>08/06/2018</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	2	0,89%	105.671,51	0,37%	2,25	0,95
0,50	1,00	133	59,38%	19.495.726,00	67,70%	2,51	1,39
1,00	1,50	88	39,29%	9.091.376,92	31,57%	2,14	1,60
1,50	2,00	1	0,45%	102.741,32	0,36%	3,75	2,84
<b>Total</b>		<b>224</b>	<b>100,00%</b>	<b>28.795.515,75</b>	<b>100,00%</b>	<b>2,40</b>	<b>1,46</b>

Maximum	Minimum	Simple Average
2,84	0,95	1,48

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%	1.681.304,42	0,53%	1,81	-0,10
0,00	0,50	456	16,93%	75.033.157,43	23,74%	1,97	0,23
0,50	1,00	589	21,87%	101.089.760,21	31,98%	1,03	0,70
1,00	1,50	1.198	44,49%	94.002.950,43	29,74%	1,10	1,17
1,50	2,00	401	14,89%	38.491.221,06	12,18%	1,55	1,59
2,00	2,50	24	0,89%	3.588.884,91	1,14%	2,08	2,15
2,50	3,00	13	0,48%	1.494.945,13	0,47%	2,52	2,70
3,00	3,50	4	0,15%	714.928,93	0,23%	2,94	3,13
<b>Total</b>		<b>2.693</b>	<b>100,00%</b>	<b>316.097.152,52</b>	<b>100,00%</b>	<b>1,37</b>	<b>0,86</b>

Maximum	Minimum	Simple Average
3,30	-0,15	1,00

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 2,54%**

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>323.789.646,30</b>	<b>1.029.659,84</b>	<b>324.819.306,14</b>	<b>76.000.000,00</b>	<b>1.094.539,33</b>	<b>77.094.539,33</b>
15-jun-18						
17-sep-18	6.255.565,11	65.369,53	6.320.934,64	0,00	58.072,44	58.072,44
17-dic-18	6.178.827,62	63.409,79	6.242.237,42	0,00	57.441,22	57.441,22
15-mar-19	6.097.637,83	61.492,66	6.159.130,49	0,00	56.810,00	56.810,00
17-jun-19	6.095.325,04	61.628,12	6.156.953,16	0,00	58.072,44	58.072,44
16-sep-19	6.035.642,12	60.397,54	6.096.039,66	0,00	58.072,44	58.072,44
16-dic-19	5.951.731,34	58.535,76	6.010.267,10	0,00	57.441,22	57.441,22
16-mar-20	5.890.898,92	57.347,24	5.948.246,15	0,00	57.441,22	57.441,22
15-jun-20	5.855.379,92	56.788,12	5.912.168,04	0,00	58.072,44	58.072,44
15-sep-20	5.793.314,80	55.605,98	5.848.920,78	0,00	58.072,44	58.072,44
15-dic-20	5.710.601,28	53.844,68	5.764.445,95	0,00	57.441,22	57.441,22
15-mar-21	5.625.560,36	52.125,13	5.677.685,49	0,00	56.810,00	56.810,00
15-jun-21	5.612.890,56	52.147,73	5.665.038,30	0,00	58.072,44	58.072,44
15-sep-21	5.551.567,61	51.014,55	5.602.582,16	0,00	58.072,44	58.072,44
15-dic-21	5.471.966,82	49.351,43	5.521.318,25	0,00	57.441,22	57.441,22
15-mar-22	5.391.339,49	47.728,39	5.439.067,88	0,00	56.810,00	56.810,00
15-jun-22	5.379.622,25	47.700,57	5.427.322,82	0,00	58.072,44	58.072,44
15-sep-22	5.322.791,63	46.614,48	5.369.406,11	0,00	58.072,44	58.072,44
15-dic-22	5.248.706,17	45.044,87	5.293.751,04	0,00	57.441,22	57.441,22
15-mar-23	220.320.277,44	43.513,25	220.363.790,69	76.000.000,00	56.810,00	76.056.810,00