



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

15 06 2021 - 15 09 2021

YEAR:

2021

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	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	68.541,38	68,54%
		Total Nominal	339.000.000,00	232.355.278,20	
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 15th, 2021			Next Payment Date December 15th, 2021		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.174,04	0,00	0,000%	0,00	0,00
Series B ES0305288013	0,00	13,29	0,056%	14,16	11,47
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	3.453	3.135
Principal Outstanding	415.000.107,77	308.355.255,56
Principal Outstanding per Loan	120.185,38	98.358,93
Interest Rate	1,71%	1,35%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	4,06%
Average 12 Months Single Rate	5,38%
Prepayment Rate from Constitution	3,72%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	5.477,68	8.566,47	3.436,73
Debt to be amortised			308.342.707,67
Total Debt	5.477,68	8.566,47	308.346.144,40

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QUARTERLY BONDS PAYOUT REPORT

September 15, 2021

BONDS. PRINCIPAL	
Previous Balance	315.725.273,80
Principal Amortised	7.369.995,60
Outstanding Balance	308.355.278,20
% of Initial Balance	74,30%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	8-sep.-2021
Payment Date	15-sep.-2021
Previous Payment Date	15-jun.-2021
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,544%
Next Payment Date	15-dic.-2021

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,548%	0,380%	0,00
Class B	-0,548%	0,600%	10.100,40
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 15, 2021
Class A	3,87	1,40
Class B	5,33	1,50

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	315.725.262,71
Principal Amortised	7.370.007,15
Outstanding Balance	308.355.255,56
Number of Credit Rights	3.135
LTV	41,74%

DEFAULTED RECEIVABLES	
Previous balance	777.048,02
Difference	0,00
Up to date	777.048,02

DEFAULTED RECEIVABLES RECOVERIES	
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	518.210,05
Difference	(1.817,74)
Current balance	516.392,31

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	4.292,05	2.309,96	2.711,32	1.110,20	2.124,36
Interest accrued in Arrears	1.185,63	1.672,83	746,40	15,76	1.312,37
Outstanding Balance	1.834.097,46	725.009,41	295.592,33	8.026,81	141.713,44
Number of Credit Rights	13	6	3	1	1
% of Outstanding Balance	0,59%	0,24%	0,10%	0,00%	0,05%

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QUARTERLY REPORT - ALLOCATION OF CASH

September 15, 2021

TOTAL CASH RECEIVED END OF PERIOD	16.334.804,20
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.370.007,15
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.059.200,73
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	1.817,74
OTHERS	10.647,01
RESERVE FUND	7.893.131,57

TOTAL CASH PAID END OF PERIOD	16.334.804,20
Ordinary Expenses	15.916,01
Extraordinary Expenses	2.431,50
Interest paid to Class A Bondholders	0,00
Reserve Fund	7.708.881,39
Principal withholding Class A	7.369.995,60
Interest paid to Class B Bondholders	10.100,40
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	4.155,79
Principal paid to Subordinated Loan	212.235,26
Fixed fee in favour of UCI	6.000,00
Excess spread	1.005.088,24
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	7.709.287,86
PRINCIPAL RESERVE FUND	
Previous Balance	7.893.131,57
Difference	(184.250,18)
Outstanding Balance	7.708.881,39
WITHHOLDING	406,47
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ⁽¹⁾ ⁽²⁾		
CONCEPTS	INITIAL	September 15, 2021
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (24,65%)
SUBORDINATED LOAN	10.400.000 (2,50%)	7.708.881,39 (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 15, 2021
Total Outstanding	575.000,00	129.278,89
Interest Rate	0,437%	0,206%

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TRIGGERS OF THE MODEL

September 15, 2021

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:		7.708.881,39
Reserve Fund SHALL BE THE LESSER OF:		
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets		7.708.881,39
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	0,00
Number of loans that have been renegotiated	64
Principal Outstanding of renegotiated loans	10.841.214,99
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,61%

COUNTERPARTIES

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

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

(*) Deposit Rating applied

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DEFINITIONS**September 15, 2021****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.

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.

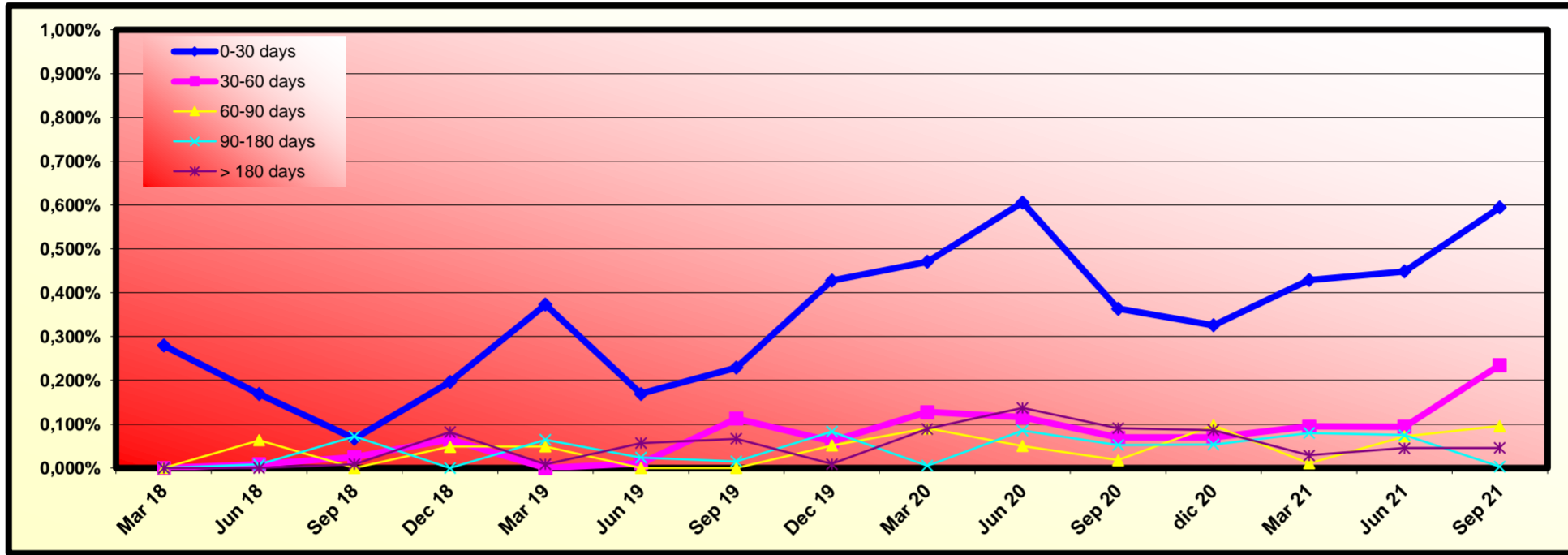


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HISTORICAL ARREARS AND PREPAYMENT REPORT

September 15, 2021

HISTORICAL ARREARS



Date	Jun 20	Sep 20	dic 20	Mar 21	Jun 21	Sep 21
0-30 days	0,606%	0,364%	0,326%	0,429%	0,448%	0,595%
30-60 days	0,115%	0,070%	0,069%	0,095%	0,094%	0,235%
60-90 days	0,050%	0,018%	0,097%	0,011%	0,072%	0,096%
90-180 days	0,086%	0,053%	0,054%	0,080%	0,075%	0,003%
> 180 days	0,137%	0,091%	0,087%	0,029%	0,045%	0,046%

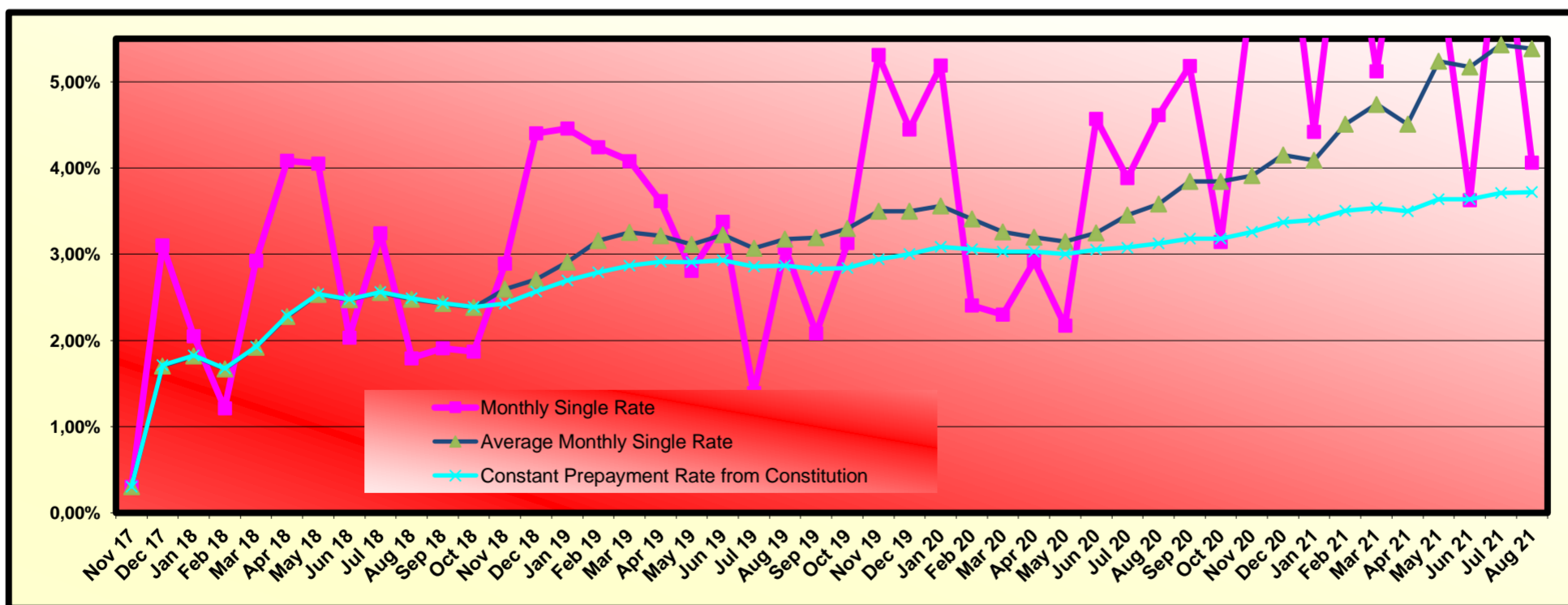
	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	0	3	3
Outstanding Balance	0,00	345.626,84	345.626,84
% over Outstanding Balance	0,00%	0,11%	0,11%

Legal Moratorium: subject to RD 8/2020 and RD 11/2020. Consists of a 3 months total grace period (capital and interest) as well as an extension of the maturity date of the loan.

Voluntary - Sectorial Moratorium: Consists of a 6 or 12 months capital grace period, as well as the option of extending or not the maturity date of the loan.

Until 31.08.2021, an amount of 18.311.586,20 € (134 loans) corresponds to loans with overdue moratorium, that is no longer in force.

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

September 8, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	931	29,70%	14.126.613,76	4,58%
25.000	50.000	463	14,77%	15.830.637,01	5,13%
50.000	75.000	268	8,55%	16.740.789,56	5,43%
75.000	100.000	256	8,17%	22.289.811,55	7,23%
100.000	125.000	233	7,43%	26.131.402,04	8,47%
125.000	150.000	185	5,90%	25.320.398,40	8,21%
150.000	175.000	166	5,30%	26.977.218,68	8,75%
175.000	200.000	148	4,72%	27.681.164,65	8,98%
200.000	225.000	131	4,18%	27.738.291,10	9,00%
225.000	250.000	82	2,62%	19.439.758,70	6,30%
250.000	275.000	83	2,65%	21.770.740,21	7,06%
275.000	300.000	55	1,75%	15.778.533,80	5,12%
300.000	325.000	40	1,28%	12.461.678,61	4,04%
325.000	350.000	28	0,89%	9.450.898,45	3,06%
350.000	375.000	23	0,73%	8.325.765,29	2,70%
375.000	400.000	13	0,41%	5.034.971,89	1,63%
400.000	425.000	16	0,51%	6.589.065,16	2,14%
425.000	450.000	5	0,16%	2.201.544,55	0,71%
450.000	475.000	5	0,16%	2.317.211,34	0,75%
500.000	525.000	1	0,03%	511.857,79	0,17%
525.000	550.000	2	0,06%	1.061.359,65	0,34%
575.000	600.000	1	0,03%	575.543,37	0,19%
Total	3.135	100,00%	308.355.255,56	100,00%	

Maximum	Minimum	Simple Average
575.543,37	0,93	98.358,93

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	407	12,98%	66.544.786,14	21,58%	0,25	0,73
0,50	1,00	1.077	34,35%	67.435.023,97	21,87%	0,69	1,18
1,00	1,50	436	13,91%	36.106.158,33	11,71%	1,15	1,36
1,50	2,00	415	13,24%	56.745.582,58	18,40%	1,75	0,33
2,00	2,50	246	7,85%	26.778.631,89	8,68%	2,16	0,92
2,50	3,00	516	16,46%	51.410.459,43	16,67%	2,79	0,32
3,00	3,50	35	1,12%	3.029.727,24	0,98%	3,22	1,05
3,50	4,00	3	0,10%	304.885,98	0,10%	3,85	2,23
Total	3.135	100,00%	308.355.255,56	100,00%	1,35	0,78	

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

Maximum	Minimum	Simple Average
3,95	0,00	1,35

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.233	39,33%	26.661.882,93	8,65%	05/09/2000	252,10	
2007	176	5,61%	28.066.587,78	9,10%	11/09/2007	167,90	
2008	371	11,83%	67.373.667,92	21,85%	13/06/2008	158,83	
2009	252	8,04%	48.137.990,48	15,61%	30/06/2009	146,27	
2010	216	6,89%	41.662.195,86	13,51%	24/06/2010	134,47	
2011	144	4,59%	24.818.031,73	8,05%	30/05/2011	123,27	
2012	23	0,73%	2.138.357,22	0,69%	13/06/2012	110,83	
2013	11	0,35%	846.604,45	0,27%	08/09/2013	96,00	
2014	9	0,29%	598.353,30	0,19%	28/07/2014	85,33	
2015	25	0,80%	1.775.201,74	0,58%	24/08/2015	72,47	
2016	162	5,17%	14.396.665,85	4,67%	06/11/2016	58,07	
2017	513	16,36%	51.879.716,30	16,82%	31/03/2017	53,27	
Total	3.135	100,00%	308.355.255,56	100,00%	09/05/2010	135,97	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	19/07/2007
Month	51,03	318,33	172,14

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.716	54,74%	72.666.130,33	23,57%	14/04/2034	151,20
2041	55	1,75%	7.685.331,32	2,49%	08/06/2041	237,00
2042	125	3,99%	15.071.450,86	4,89%	01/05/2042	247,77
2043	60	1,91%	10.377.471,91	3,37%	11/05/2043	260,10
2044	57	1,82%	9.755.612,52	3,16%	09/05/2044	272,03
2045	55	1,75%	9.994.626,47	3,24%	28/06/2045	285,67
2046	88	2,81%	13.382.338,20	4,34%	30/05/2046	296,73
2047	458	14,61%	60.595.902,01	19,65%	14/05/2047	308,20
2048	215	6,86%	43.684.435,81	14,17%	31/05/2048	320,77
2049	126	4,02%	26.634.701,94	8,64%	01/06/2049	332,77
2050	112	3,57%	24.269.858,94	7,87%	04/06/2050	344,87
2051	64	2,04%	13.311.225,16	4,32%	04/05/2051	355,87
2052	4	0,13%	926.170,09	0,30%	19/02/2052	365,37
Total	3.135	100,00%	308.355.255,56	100,00%	23/04/2044	271,50

	Maximum	Minimum	Simple Average
Date	01/10/2052	05/12/2021	03/02/2038
Month	378,20	2,93	199,75

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.279	40,80%	37.014.579,54	12,00%
Floating	1.278	40,77%	36.925.772,88	11,98%
Mixed	1	0,03%	88.806,66	0,03%
semiannually	1.421	45,33%	230.447.243,96	74,73%
Floating	1.290	41,15%	214.765.446,92	69,65%
Mixed	131	4,18%	15.681.797,04	5,09%
fixed	435	13,88%	40.893.432,06	13,26%
Total	3.135	100,00%	308.355.255,56	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	2.568	81,91%	251.691.219,80	81,62%	1,04	0,86
EUR 12 M	1.636	52,19%	164.621.655,74	53,39%	0,62	1,10
IRPH	642	20,48%	82.400.130,16	26,72%	1,89	0,36
MIBOR 12 M	290	9,25%	4.669.433,90	1,51%	0,74	1,20
Mixed	132	4,21%	15.770.603,70	5,11%	2,47	1,45
EUR 12 M	132	4,21%	15.770.603,70	5,11%	2,47	1,45
Fixed	435	13,88%	40.893.432,06	13,26%	2,83	0,00
Fixed	435	13,88%	40.893.432,06	13,26%	2,83	0,00
Total	3.135	100,00%	308.355.255,56	100,00%	1,35	0,90

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
Floating	3,88	0,00	1,04
Mixed	3,75	2,05	2,49
Fixed	3,95	1,05	2,84

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.768	56,40%	180.392.259,44	58,50%	0,78	1,13
IRPH	642	20,48%	82.400.130,16	26,72%	1,89	0,36
MIBOR 12 M	290	9,25%	4.669.433,90	1,51%	0,74	1,20
Fixed Rate	435	13,88%	40.893.432,06	13,26%	2,83	0,00
Total	3.135	100,00%	308.355.255,56	100,00%	1,35	0,90

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QUARTERLY STATISTIC INFORMATION

September 8, 2021

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	849	27,08%	69.417.619,91	22,51%
ARAGON	50	1,59%	5.417.876,79	1,76%
ASTURIAS	77	2,46%	4.480.315,96	1,45%
CANARIAS	223	7,11%	17.070.164,16	5,54%
CANTABRIA	22	0,70%	1.879.971,49	0,61%
CASTILLA LA MANCHA	94	3,00%	9.910.631,70	3,21%
CASTILLA Y LEON	71	2,26%	4.733.235,21	1,53%
CATALUÑA	538	17,16%	74.649.482,50	24,21%
COMUNIDAD VALENCIANA	233	7,43%	26.781.746,02	8,69%
EXTREMADURA	74	2,36%	4.443.338,62	1,44%
GALICIA	135	4,31%	4.561.144,81	1,48%
ISLAS BALEARES	52	1,66%	7.201.729,79	2,34%
LA RIOJA	6	0,19%	386.602,53	0,13%
MADRID	646	20,61%	69.777.154,75	22,63%
MURCIA	31	0,99%	3.755.980,46	1,22%
NAVARRA	5	0,16%	761.484,76	0,25%
PAIS VASCO	29	0,93%	3.126.776,10	1,01%
Total	3.135	100,00%	308.355.255,56	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	575.543,37	0,19%	Madrid
Debtor nº 2	1	0,03%	532.910,79	0,17%	Cataluña
Debtor nº 3	1	0,03%	528.448,86	0,17%	Cataluña
Debtor nº 4	1	0,03%	511.857,79	0,17%	Cataluña
Debtor nº 5	1	0,03%	468.782,24	0,15%	Cataluña
Debtor nº 6	1	0,03%	467.836,32	0,15%	Cataluña
Debtor nº 7	1	0,03%	463.456,66	0,15%	Islas Baleares
Debtor nº 8	1	0,03%	460.443,55	0,15%	Cataluña
Debtor nº 9	1	0,03%	456.692,57	0,15%	Cataluña
Rest of Debtors	3.126	99,71%	303.889.283,41	98,55%	
Total	3.135	100,00%	308.355.255,56	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%	119	3,80%	1.444.712,03	0,47%	7,36%
10,00% - 20,00%	389	12,41%	7.167.091,19	2,32%	15,85%
20,00% - 30,00%	590	18,82%	18.807.055,11	6,10%	26,11%
30,00% - 40,00%	504	16,08%	34.409.652,95	11,16%	35,06%
40,00% - 50,00%	332	10,59%	54.709.926,40	17,74%	45,46%
50,00% - 60,00%	474	15,12%	83.221.543,69	26,99%	55,28%
60,00% - 70,00%	407	12,98%	66.999.486,52	21,73%	64,13%
70,00% - 80,00%	254	8,10%	33.569.838,81	10,89%	74,64%
80,00% - 90,00%	66	2,11%	8.025.948,86	2,60%	84,16%
Total	3.135	100,00%	308.355.255,56	100,00%	53,15%

Maximum	Minimum	Simple Average
89,49%	0,00%	41,74%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.032	96,71%	301.557.557,61	97,80%
Second Residence	103	3,29%	6.797.697,95	2,20%
Total	3.135	100,00%	308.355.255,56	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

September 8, 2021

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	2	0,06%	19.285,92	0,01%
1	1.861	59,36%	109.338.787,88	35,46%
2	1.036	33,05%	147.700.157,28	47,90%
3	235	7,50%	51.215.204,47	16,61%
4	1	0,03%	81.820,01	0,03%
Total	3.135	100,00%	308.355.255,56	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.070	97,93%	300.529.967,39	97,46%
Other	65	2,07%	7.825.288,17	2,54%
Total	3.135	100,00%	308.355.255,56	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.707	86,35%	270.802.203,22	87,82%
Official Protection Housing	428	13,65%	37.553.052,34	12,18%
Total	3.135	100,00%	308.355.255,56	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	112	3,57%	20.628.785,97	6,69%
Broker	154	4,91%	25.218.410,27	8,18%
Developers	56	1,79%	9.768.788,35	3,17%
Financial Entities	17	0,54%	3.500.011,71	1,14%
Hipotecas.com	264	8,42%	32.374.035,91	10,50%
Insurance	48	1,53%	1.706.290,30	0,55%
Other	217	6,92%	4.893.052,36	1,59%
Real Estate	2.267	72,31%	210.265.880,69	68,19%
Total	3.135	100,00%	308.355.255,56	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	28	21,21%	2.943.107,72	18,66%	02/04/2022	6,87
2	3	4	3,03%	443.522,97	2,81%	29/02/2024	30,14
4	5	4	3,03%	284.763,93	1,81%	31/03/2026	55,53
5	6	33	25,00%	4.701.913,54	29,81%	04/04/2027	67,81
10	11	19	14,39%	2.238.859,26	14,20%	14/04/2032	129,05
15	16	44	33,33%	5.158.436,28	32,71%	27/03/2037	189,32
Total	132	100,00%	15.770.603,70	100,00%	12/03/2030	103,59	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/01/2022	10/02/2030
Month	192,50	3,83	102,58

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

September 8, 2021

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	131	99,24%	15.681.797,04	99,44%	2,47	1,45	26/02/2030
EUR 12 M	131	99,24%	15.681.797,04	99,44%	2,47	1,45	26/02/2030
0-1	28	21,21%	2.943.107,72	18,66%	2,21	1,59	02/04/2022
2-3	4	3,03%	443.522,97	2,81%	2,25	1,59	29/02/2024
4-5	4	3,03%	284.763,93	1,81%	2,41	1,43	31/03/2026
5-6	33	25,00%	4.701.913,54	29,81%	2,35	1,39	04/04/2027
10-11	19	14,39%	2.238.859,26	14,20%	2,64	1,45	14/04/2032
15-16	43	32,58%	5.069.629,62	32,15%	2,68	1,39	28/03/2037
Annually	1	0,76%	88.806,66	0,56%	2,80	1,39	01/03/2037
EUR 12 M	1	0,76%	88.806,66	0,56%	2,80	1,39	01/03/2037
15-16	1	0,76%	88.806,66	0,56%	2,80	1,39	01/03/2037
Total	132	100,00%	15.770.603,70	100,00%	2,47	1,45	12/03/2030

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	100	75,76%	12.401.594,31	78,64%	2,52	1,39
1,50	2,00	31	23,48%	3.272.464,58	20,75%	2,25	1,60
2,50	3,00	1	0,76%	96.544,81	0,61%	3,75	2,84
Total		132	100,00%	15.770.603,70	100,00%	2,47	1,45

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	0,31%	1.437.248,93	0,57%	1,42	-0,10
0,00	0,50	421	16,39%	60.148.949,23	23,90%	1,61	0,22
0,50	1,00	556	21,65%	80.982.910,52	32,18%	0,70	0,70
1,00	1,50	1.126	43,85%	71.743.898,97	28,50%	0,80	1,17
1,50	2,00	421	16,39%	33.006.657,96	13,11%	1,21	1,60
2,00	2,50	21	0,82%	2.836.144,17	1,13%	1,80	2,16
2,50	3,00	11	0,43%	1.097.427,55	0,44%	2,21	2,70
3,00	3,50	3	0,12%	313.834,01	0,12%	2,66	3,15
3,50	4,00	1	0,04%	124.148,46	0,05%	3,07	3,55
Total		2.568	100,00%	251.691.219,80	100,00%	1,04	0,86

Maximum	Minimum	Simple Average
3,55	-0,15	1,01

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO V

Monthly Single Rate	4,06%
Average 12 Moth Single Rate	5,38%
Prepayment Rate from Constitution	3,72%

3,72%
0,32%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly	CPR	Monthly Single Monthly Mortality	CPR	Outstanding after payment
16-nov.-17	415.000.107,57		100,00%	100,00%					415.000.107,57
30-nov.-17	414.550.733,54	414.445.733,54	99,68%	99,97%	0,03%	0,30%	0,03%	0,30%	413.242.966,14
31-dic.-17	413.325.088,72	412.136.925,88	99,37%	99,71%	0,14%	1,71%	0,26%	3,10%	410.721.400,29
31-ene.-18	412.095.888,58	410.202.844,99	99,06%	99,54%	0,15%	1,82%	0,17%	2,05%	408.208.109,47
28-feb.-18	410.863.177,39	408.559.385,78	98,74%	99,44%	0,14%	1,67%	0,10%	1,21%	405.703.121,42
31-mar.-18	409.627.750,76	406.324.178,72	98,43%	99,19%	0,16%	1,92%	0,25%	2,93%	403.207.202,82
30-abr.-18	408.389.428,72	403.690.242,57	98,12%	98,85%	0,19%	2,29%	0,35%	4,09%	400.720.153,24
31-may.-18	407.148.503,65	401.079.149,63	97,81%	98,51%	0,21%	2,54%	0,34%	4,05%	398.242.236,48
30-jun.-18	405.905.682,25	399.170.401,43	97,50%	98,34%	0,21%	2,48%	0,17%	2,03%	395.774.116,79
31-jul.-18	404.660.806,55	396.854.552,18	97,20%	98,07%	0,22%	2,56%	0,27%	3,24%	393.315.609,30
31-ago.-18	403.413.916,77	395.034.920,14	96,89%	97,92%	0,21%	2,49%	0,15%	1,80%	390.866.723,19
30-sep.-18	402.165.343,22	393.180.781,81	96,58%	97,77%	0,21%	2,43%	0,16%	1,91%	388.427.747,41
31-oct.-18	400.915.321,52	391.342.576,37	96,28%	97,61%	0,20%	2,39%	0,16%	1,87%	385.998.875,77
30-nov.-18	399.664.010,56	389.169.271,47	95,98%	97,37%	0,20%	2,43%	0,24%	2,89%	383.580.225,72
31-dic.-18	398.411.648,71	386.497.084,30	95,67%	97,01%	0,22%	2,57%	0,37%	4,40%	381.171.988,86
31-ene.-19	397.158.617,79	383.820.717,03	95,37%	96,64%	0,23%	2,70%	0,38%	4,46%	378.774.490,92
28-feb.-19	395.905.010,06	381.229.978,04	95,07%	96,29%	0,24%	2,79%	0,36%	4,24%	376.387.777,79
31-mar.-19	394.650.499,83	378.704.528,50	94,77%	95,96%	0,24%	2,87%	0,35%	4,08%	374.011.498,40
30-abr.-19	393.395.282,36	376.343.734,22	94,47%	95,67%	0,25%	2,91%	0,31%	3,61%	371.645.797,81
31-may.-19	392.139.676,39	374.252.668,20	94,17%	95,44%	0,25%	2,91%	0,24%	2,81%	369.290.935,21
30-jun.-19	390.883.566,54	371.987.357,80	93,88%	95,17%	0,25%	2,93%	0,29%	3,38%	366.946.758,59
31-jul.-19	389.627.410,27	370.359.199,94	93,58%	95,05%	0,24%	2,86%	0,12%	1,39%	364.613.653,57
31-ago.-19	388.370.987,25	368.204.680,58	93,28%	94,81%	0,24%	2,87%	0,26%	3,08%	362.291.368,20
30-sep.-19	387.113.721,01	366.370.383,88	92,99%	94,64%	0,24%	2,83%	0,18%	2,08%	359.979.322,17
31-oct.-19	385.855.955,45	364.213.361,61	92,70%	94,39%	0,24%	2,84%	0,26%	3,13%	357.677.795,25
30-nov.-19	384.597.836,56	361.380.309,74	92,40%	93,96%	0,25%	2,94%	0,45%	5,31%	355.386.880,44
31-dic.-19	383.339.606,42	358.832.783,28	92,11%	93,61%	0,25%	3,00%	0,38%	4,45%	353.106.757,71
31-ene.-20	382.081.863,72	356.071.150,48	91,82%	93,19%	0,26%	3,08%	0,44%	5,19%	350.837.931,81
29-feb.-20	380.824.464,42	354.180.089,74	91,53%	93,00%	0,26%	3,06%	0,20%	2,41%	348.580.220,92
31-mar.-20	379.566.712,36	352.326.655,55	91,24%	92,82%	0,26%	3,03%	0,19%	2,30%	346.332.941,28
30-abr.-20	378.308.767,56	350.294.261,11	90,96%	92,59%	0,26%	3,03%	0,25%	2,92%	344.096.196,12
31-may.-20	377.051.048,62	348.491.243,01	90,67%	92,43%	0,25%	3,00%	0,18%	2,17%	341.870.321,43
30-jun.-20	375.793.273,00	345.977.809,90	90,38%	92,07%	0,26%	3,05%	0,39%	4,57%	339.655.014,85
31-jul.-20	374.536.050,20	343.683.414,88	90,10%	91,76%	0,26%	3,08%	0,33%	3,89%	337.450.781,19
31-ago.-20	373.279.000,48	341.184.104,74	89,81%	91,40%	0,26%	3,12%	0,39%	4,61%	335.257.230,00
30-sep.-20	372.021.252,16	338.530.395,28	89,53%	91,00%	0,27%	3,18%	0,44%	5,18%	333.073.534,90
31-oct.-20	370.763.253,18	336.489.396,63	89,25%	90,76%	0,27%	3,18%	0,27%	3,14%	330.900.057,28
30-nov.-20	369.505.165,80	333.596.171,01	88,97%	90,28%	0,28%	3,26%	0,52%	6,09%	328.736.899,47
31-dic.-20	368.247.248,85	330.339.511,67	88,69%	89,71%	0,29%	3,37%	0,64%	7,39%	326.584.247,80
31-ene.-21	366.990.236,08	327.974.905,99	88,41%	89,37%	0,29%	3,40%	0,38%	4,42%	324.442.705,70
28-feb.-21	365.733.926,12	324.756.886,61	88,13%	88,80%	0,30%	3,50%	0,64%	7,43%	322.312.044,52
31-mar.-21	364.477.412,57	322.226.566,92	87,85%	88,41%	0,30%	3,54%	0,44%	5,12%	320.191.418,70
30-abr.-21	363.220.825,88	319.816.321,29	87,57%	88,05%	0,30%	3,57%	0,40%	4,75%	318.080.900,94
31-may.-21	361.964.627,66	316.972.044,85	87,30%	87,57%	0,31%	3,64%	0,55%	6,35%	315.980.851,71
30-jun.-21	360.708.537,85	314.900.311,35	87,02%	87,30%	0,31%	3,64%	0,31%	3,63%	313.890.981,21
31-jul.-21	359.453.270,02	311.903.635,56	86,75%	86,77%	0,31%	3,71%	0,61%	7,03%	311.811.864,82
31-ago.-21	358.198.309,54	309.743.008,20	86,47%	86,47%	0,32%	3,72%	0,34%	4,06%	309.743.008,20

FLWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,72%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	232.355.278,20	72.497,89	232.427.776,09	76.000.000,00	278.945,33	76.278.945,33
15-sep.-21						
15-dic.-21	6.151.502,99	12.921,54	6.164.424,52	0,00	46.490,89	46.490,89
15-mar.-22	6.030.466,13	12.441,21	6.042.907,34	0,00	45.980,00	45.980,00
15-jun.-22	6.005.389,53	12.378,63	6.017.768,16	0,00	47.001,78	47.001,78
15-sep.-22	5.917.671,59	12.041,00	5.929.712,59	0,00	47.001,78	47.001,78
15-dic.-22	5.805.001,62	11.581,03	5.816.582,65	0,00	46.490,89	46.490,89
15-mar.-23	202.445.246,34	11.134,49	202.456.380,83	76.000.000,00	45.980,00	76.045.980,00