



F.T. RMBS PRADO V

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 V

INFORMATION AT: QUARTER/SEMESTER 17 09 2018 - 17 12 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	91.944,90	91,94%
		Total Nominal	339.000.000,00	311.693.211,00	
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 December 17th, 2018			Next Payment Date March 15th, 2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	1.699,33	14,44	0,069%	15,51	12,56
Series B ES0305288013	0,00	71,03	0,289%	70,64	57,22
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT:

QUARTER/SEMESTER

17 09 2018 - 17 12 2018

YEAR:

2018

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR 's	3.453	3.396
Principal Outstanding	415.000.107,77	387.693.198,47
Principal Outstanding per Loan	120.185,38	114.161,72
Interest Rate	1,71%	1,64%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,42%
Average 12 Months Single Rate	2,42%
Prepayment Rate from Constitution	2,43%

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QUARTERLY BONDS PAYOUT REPORT

December 17, 2018

BONDS. PRINCIPAL	
Previous Balance	393.453.939,70
Principal Amortised	5.760.728,70
Outstanding Balance	387.693.211,00
% of Initial Balance	93,42%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	10-dic-2018
Payment Date	17-dic-2018
Previous Payment Date	17-sep-2018
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,311%
Next Payment Date	15-mar-2019

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,319%	0,380%	48.951,60
Class B	-0,319%	0,600%	53.982,80
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	December 17, 2018
Class A	3,87	3,62
Class B	5,33	4,24

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	393.453.929,72
Principal Amortised	5.760.731,25
Outstanding Balance	387.693.198,47
Number of Credit Rights	3.396
LTV	48,76%

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	> 180
Principal Balance in Arrears	2.409,98	2.181,99	1.087,63	0,00	5.581,53
Interest accrued in Arrears	659,10	681,84	1.011,66	0,00	3.419,36
Outstanding Balance	759.595,69	252.230,08	187.923,58	0,00	316.448,33
Number of Credit Rights	8	4	1	0	3
% of Outstanding Balance	0,20%	0,07%	0,05%	0,00%	0,08%

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QUARTERLY REPORT - ALLOCATION OF CASH

December 17, 2018

TOTAL CASH RECEIVED END OF PERIOD	17.224.611,99
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	5.760.731,25
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.603.276,00
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	24.256,50
RESERVE FUND	9.836.348,24

TOTAL CASH PAID END OF PERIOD	17.224.611,99
Ordinary Expenses	19.618,80
Extraordinary Expenses	19.902,12
Interest paid to Class A Bondholders	48.951,60
Reserve Fund	9.692.329,96
Principal withholding Class A	5.760.728,70
Interest paid to Class B Bondholders	53.982,80
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	11.237,27
Principal paid to Subordinated Loan	187.706,34
Fixed fee in favour of UCI	6.000,00
Excess spread	1.424.154,40
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	9.692.329,96
PRINCIPAL RESERVE FUND	
Previous Balance	9.836.348,24
Difference	(144.018,28)
Outstanding Balance	9.692.329,96
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	December 17, 2018
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (19,60%)
SUBORDINATED LOAN	10.400.000 (2,50%)	9.692.329,96 (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	December 17, 2018
Total Outstanding	575.000,00	434.377,07
Interest Rate	0,437%	0,439%

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TRIGGERS OF THE MODEL

December 17, 2018

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	9.692.329,96
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	9.692.329,96
with a floor of 1% Initial Outstanding Principal Balance of the Assets	4.150.001,08
with a cap of initial Reserve Fund Required Amount	10.975.000,00
as long as the Reserve Fund withhold on previous Interest Paymen Date is the required	

RESERVE FUND REQUIRED LEVEL DECREASES

RENEGOTIATIONS OF INSTALMENT REDUCTION

Limit of 20% of the Initial Principal Balance of the Assets	83.000.021,55
Number of loans that have been renegotiated	9
Principal Outstanding of renegotiated loans	2.125.946,48
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,51%

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

December 17, 2018

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



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HISTORICAL ARREARS AND PREPAYMENT REPORT

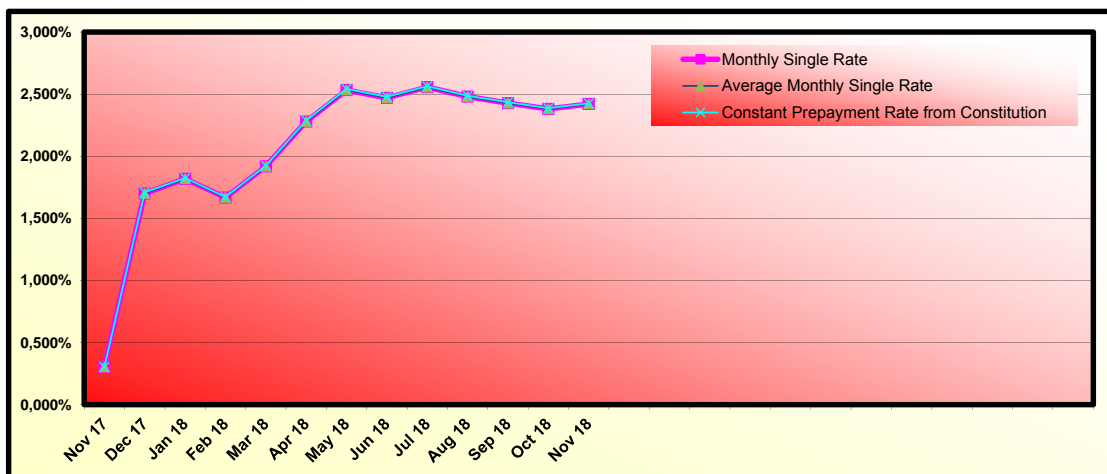
December 17, 2018

HISTORICAL ARREARS



Date	Mar 18	Jun 18	Sep 18	Dec 18
15-30 days	0,280%	0,169%	0,067%	0,196%
30-60 days	0,000%	0,009%	0,025%	0,065%
60-90 days	0,000%	0,063%	0,000%	0,048%
90-180 days	0,000%	0,008%	0,072%	0,000%
> 180 days	0,000%	0,000%	0,008%	0,082%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

December 10, 2018

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	642	18,90%	11.564.940,47	2,98%
25.000	50.000	714	21,02%	24.792.513,06	6,39%
50.000	75.000	302	8,89%	18.770.506,69	4,84%
75.000	100.000	266	7,83%	22.954.722,27	5,92%
100.000	125.000	260	7,66%	29.365.700,14	7,57%
125.000	150.000	200	5,89%	27.690.620,04	7,14%
150.000	175.000	172	5,06%	27.759.742,93	7,16%
175.000	200.000	159	4,68%	29.761.271,82	7,68%
200.000	225.000	141	4,15%	29.988.738,58	7,74%
225.000	250.000	137	4,03%	32.397.663,05	8,36%
250.000	275.000	85	2,50%	22.237.552,58	5,74%
275.000	300.000	86	2,53%	24.612.901,22	6,35%
300.000	325.000	66	1,94%	20.617.564,90	5,32%
325.000	350.000	49	1,44%	16.568.068,60	4,27%
350.000	375.000	33	0,97%	11.949.734,25	3,08%
375.000	400.000	25	0,74%	9.677.980,39	2,50%
400.000	425.000	19	0,56%	7.864.246,12	2,03%
425.000	450.000	16	0,47%	6.984.022,88	1,80%
450.000	475.000	7	0,21%	3.196.474,84	0,82%
475.000	500.000	5	0,15%	2.429.670,83	0,63%
500.000	525.000	6	0,18%	3.058.568,35	0,79%
525.000	550.000	1	0,03%	541.502,02	0,14%
550.000	575.000	3	0,09%	1.705.409,05	0,44%
575.000	600.000	1	0,03%	582.428,18	0,15%
600.000	625.000	1	0,03%	620.655,21	0,16%
Total		3.396	100,00%	387.693.198,47	100,00%

Maximum	Minimum	Simple Average
620.655,21	7.077,05	114.161,72

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	122	3,59%	30.193.775,48	7,79%	0,38	0,54
0,50	1,00	655	19,29%	87.069.847,12	22,46%	0,76	0,93
1,00	1,50	1.121	33,01%	76.715.661,36	19,79%	1,20	1,37
1,50	2,00	216	6,36%	30.989.512,00	7,99%	1,87	0,72
2,00	2,50	581	17,11%	84.115.087,13	21,70%	2,24	0,55
2,50	3,00	633	18,64%	70.700.867,79	18,24%	2,78	0,34
3,00	3,50	53	1,56%	5.793.265,24	1,49%	3,14	1,05
3,50	4,00	14	0,41%	1.929.321,55	0,50%	3,71	1,82
4,00	4,50	1	0,03%	185.860,80	0,05%	4,21	2,35
Total		3.396	100,00%	387.693.198,47	100,00%	1,65	0,79

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

Maximum	Minimum	Simple Average
4,21	0,21	1,64

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.326	39,05%	39.227.456,22	10,12%	19/08/2000	219,70	
2007	186	5,48%	33.140.938,97	8,55%	09/09/2007	135,03	
2008	387	11,40%	80.436.176,93	20,75%	15/06/2008	125,83	
2009	256	7,54%	56.763.640,29	14,64%	30/06/2009	113,33	
2010	224	6,60%	49.930.010,13	12,88%	28/06/2010	101,40	
2011	165	4,86%	32.543.628,03	8,39%	31/05/2011	90,33	
2012	26	0,77%	2.839.461,72	0,73%	16/06/2012	77,80	
2013	13	0,38%	1.246.606,09	0,32%	18/09/2013	62,73	
2014	10	0,29%	824.471,87	0,21%	08/08/2014	52,07	
2015	29	0,85%	2.427.009,97	0,63%	28/08/2015	39,40	
2016	187	5,51%	19.406.940,31	5,01%	04/11/2016	25,20	
2017	587	17,29%	68.906.857,94	17,77%	01/04/2017	20,30	
Total	3.396	100,00%	387.693.198,47	100,00%	07/05/2010	103,10	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	10/09/2007
Month	17,60	284,90	136,96

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.810	53,30%	96.858.845,55	24,98%	25/10/2033	178,50
2041	60	1,77%	10.119.904,65	2,61%	09/06/2041	269,97
2042	144	4,24%	19.556.186,24	5,04%	05/05/2042	280,83
2043	62	1,83%	12.343.475,65	3,18%	02/05/2043	292,73
2044	65	1,91%	12.477.357,39	3,22%	14/05/2044	305,13
2045	61	1,80%	11.350.458,66	2,93%	26/06/2045	318,53
2046	96	2,83%	16.179.859,64	4,17%	03/06/2046	329,77
2047	546	16,08%	79.011.148,88	20,38%	08/05/2047	340,93
2048	230	6,77%	53.417.716,73	13,78%	30/05/2048	353,67
2049	126	3,71%	29.917.414,15	7,72%	06/06/2049	365,87
2050	115	3,39%	28.294.393,07	7,30%	06/06/2050	377,87
2051	79	2,33%	17.807.994,35	4,59%	28/04/2051	388,60
2052	2	0,06%	358.443,51	0,09%	01/01/2052	396,70
Total	3.396	100,00%	387.693.198,47	100,00%	18/12/2043	300,27

	Maximum	Minimum	Simple Average
Date	01/01/2052	01/07/2022	15/04/2038
Month	402,50	43,30	235,54

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.370	47,29%	50.861.995,37	15,23%
Floating	1.369	47,26%	50.766.870,37	15,20%
Mixed	1	0,03%	95.125,00	0,03%
semiannually	1.527	52,71%	283.115.039,61	84,77%
Floating	1.320	45,56%	256.262.241,97	76,73%
Mixed	207	7,15%	26.852.797,64	8,04%
Total	2.897	100,00%	333.977.034,98	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	2.689	79,18%	307.029.112,34	79,19%	1,37	0,87
EUR 12 M	1.687	49,68%	198.887.457,48	51,30%	0,93	1,10
IRPH	692	20,38%	100.765.675,75	25,99%	2,26	0,37
MIBOR 12 M	310	9,13%	7.375.979,11	1,90%	1,02	1,21
Mixed	208	6,12%	26.947.922,64	6,95%	2,41	1,46
EUR 12 M	208	6,12%	26.947.922,64	6,95%	2,41	1,46
Fixed	499	14,69%	53.716.163,49	13,86%	2,83	0,00
Fixed	499	14,69%	53.716.163,49	13,86%	2,83	0,00
Total	3.396	100,00%	387.693.198,47	100,00%	1,65	0,91

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
Floating	4,21	0,21	1,36
Mixed	3,75	1,99	2,41
0	3,95	2,19	2,84

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.895	55,80%	225.835.380,12	58,25%	1,11	1,14
IRPH	692	20,38%	100.765.675,75	25,99%	2,26	0,37
MIBOR 12 M	310	9,13%	7.375.979,11	1,90%	1,02	1,21
Fixed Rate	499	14,69%	53.716.163,49	13,86%	2,83	0,00
Total	3.396	100,00%	387.693.198,47	100,00%	1,65	0,91

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QUARTERLY STATISTIC INFORMATION

December 10, 2018

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	913	26,88%	87.943.959,36	22,68%
ARAGON	52	1,53%	6.324.395,71	1,63%
ASTURIAS	82	2,41%	5.498.719,03	1,42%
CANARIAS	244	7,18%	21.633.240,89	5,58%
CANTABRIA	24	0,71%	2.284.915,08	0,59%
CASTILLA LA MANCHA	97	2,86%	12.085.893,68	3,12%
CASTILLA Y LEON	77	2,27%	6.207.411,65	1,60%
CATALUÑA	591	17,40%	93.159.739,84	24,03%
COMUNIDAD VALENCIANA	252	7,42%	32.393.700,05	8,36%
EXTREMADURA	77	2,27%	5.246.224,20	1,35%
GALICIA	144	4,24%	6.080.274,92	1,57%
ISLAS BALEARES	56	1,65%	8.825.266,03	2,28%
LA RIOJA	6	0,18%	464.742,55	0,12%
MADRID	711	20,94%	90.444.387,51	23,33%
MURCIA	32	0,94%	4.193.937,41	1,08%
NAVARRA	5	0,15%	838.821,17	0,22%
PAIS VASCO	33	0,97%	4.067.569,39	1,05%
Total	3.396	100,00%	387.693.198,47	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	620.655,21	0,16%	Madrid
Debtor nº 2	1	0,03%	582.428,18	0,15%	Cataluña
Debtor nº 3	1	0,03%	573.965,32	0,15%	Islas Baleares
Debtor nº 4	1	0,03%	570.607,33	0,15%	Cataluña
Debtor nº 5	1	0,03%	560.836,40	0,14%	Cataluña
Debtor nº 6	1	0,03%	541.502,02	0,14%	Madrid
Debtor nº 7	1	0,03%	521.561,30	0,13%	Cataluña
Debtor nº 8	1	0,03%	513.735,60	0,13%	Cataluña
Debtor nº 9	1	0,03%	510.025,20	0,13%	Madrid
Debtor nº 10	1	0,03%	506.203,31	0,13%	Cataluña
Rest of Debtors	3.386	99,71%	382.191.678,60	98,58%	
Total	3.396	100,00%	387.693.198,47	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%	24	0,71%	584.866,39	0,15%	7,48%
10,00%	20,00%	167	4,92%	4.333.453,82	1,12%	16,36%
20,00%	30,00%	457	13,46%	15.116.915,94	3,90%	25,75%
30,00%	40,00%	711	20,94%	36.181.009,00	9,33%	35,95%
40,00%	50,00%	499	14,69%	55.288.033,47	14,26%	44,92%
50,00%	60,00%	446	13,13%	89.228.941,39	23,02%	55,15%
60,00%	70,00%	540	15,90%	106.955.542,17	27,59%	64,82%
70,00%	80,00%	318	9,36%	46.789.067,48	12,07%	74,68%
80,00%	90,00%	194	5,71%	28.216.440,15	7,28%	84,28%
90,00%	100,00%	40	1,18%	4.998.928,66	1,29%	92,48%
Total	3.396	100,00%	387.693.198,47	100,00%	57,87%	

Maximum	Minimum	Simple Average
95,90%	0,00%	48,76%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.275	96,44%	378.335.524,25	97,59%
Second Residence	121	3,56%	9.357.674,22	2,41%
Total	3.396	100,00%	387.693.198,47	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

December 10, 2018

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	22.840,43	0,01%
1	1.944	57,24%	133.076.436,55	34,33%
2	1.161	34,19%	183.198.888,24	47,25%
3	290	8,54%	71.395.033,25	18,42%
Total	3.396	100,00%	387.693.198,47	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.319	97,73%	377.191.913,33	97,29%
Other	77	2,27%	10.501.285,14	2,71%
Total	3.396	100,00%	387.693.198,47	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.924	86,10%	339.237.577,60	87,50%
Official Protection Housing	472	13,90%	48.455.620,87	12,50%
Total	3.396	100,00%	387.693.198,47	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	118	3,47%	24.846.894,64	6,41%
Broker	161	4,74%	30.243.920,05	7,80%
Developers	57	1,68%	11.444.193,28	2,95%
Financial Entities	18	0,53%	4.038.536,57	1,04%
Hipotecas.com	298	8,78%	42.130.348,83	10,87%
Insurance	53	1,56%	2.454.829,61	0,63%
Other	236	6,95%	8.276.298,52	2,13%
Real Estate	2.455	72,29%	264.258.176,97	68,16%
Total	3.396	100,00%	387.693.198,47	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	39	18,75%	3.762.941,04	13,96%	08/04/2019	3,99
1	2	10	4,81%	850.406,72	3,16%	23/04/2020	16,70
3	4	28	13,46%	3.189.997,88	11,84%	01/04/2022	40,30
5	6	5	2,40%	549.494,99	2,04%	04/03/2024	63,73
6	7	1	0,48%	71.388,31	0,26%	01/11/2025	83,93
7	8	3	1,44%	331.979,79	1,23%	21/04/2026	89,64
8	9	40	19,23%	6.742.013,14	25,02%	26/03/2027	100,94
13	14	23	11,06%	3.180.237,85	11,80%	20/04/2032	162,67
17	18	1	0,48%	63.308,99	0,23%	01/10/2036	216,83
18	19	58	27,88%	8.206.153,93	30,45%	31/03/2037	222,90
Total	208	100,00%	26.947.922,64	100,00%	26/11/2028	121,32	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/02/2019	16/01/2028
Month	225,93	1,77	110,80

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

December 10, 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
Semiannually	207	99,52%	26.852.797,64	99,65%	2,41	1,46	15/11/2028
EUR 12 M	207	99,52%	26.852.797,64	99,65%	2,41	1,46	15/11/2028
0-1	39	18,75%	3.762.941,04	13,96%	2,02	1,58	08/04/2019
1-2	10	4,81%	850.406,72	3,16%	2,32	1,60	23/04/2020
3-4	28	13,46%	3.189.997,88	11,84%	2,21	1,59	01/04/2022
5-6	5	2,40%	549.494,99	2,04%	2,26	1,59	04/03/2024
6-7	1	0,48%	71.388,31	0,26%	2,75	1,49	01/11/2025
7-8	3	1,44%	331.979,79	1,23%	2,39	1,43	21/04/2026
8-9	40	19,23%	6.742.013,14	25,02%	2,34	1,39	26/03/2027
13-14	23	11,06%	3.180.237,85	11,80%	2,61	1,44	20/04/2032
17-18	1	0,48%	63.308,99	0,23%	2,80	1,39	01/10/2036
18-19	57	27,40%	8.111.028,93	30,10%	2,67	1,39	01/04/2037
Annually	1	0,48%	95.125,00	0,35%	2,80	1,39	01/03/2037
EUR 12 M	1	0,48%	95.125,00	0,35%	2,80	1,39	01/03/2037
18-19	1	0,48%	95.125,00	0,35%	2,80	1,39	01/03/2037
Total	208	100,00%	26.947.922,64	100,00%	2,41	1,46	26/11/2028

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	130	62,50%	18.927.467,55	70,24%	2,52	1,39
0,50	1,00	77	37,02%	7.918.698,79	29,39%	2,15	1,60
1,00	1,50	1	0,48%	101.756,30	0,38%	3,75	2,84
Total		208	100,00%	26.947.922,64	100,00%	2,41	1,46

Maximum	Minimum	Simple Average
2,84	1,10	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%	1.656.649,36	0,54%	1,80	-0,10
0,00	0,50	452	16,81%	72.865.880,21	23,73%	1,95	0,23
0,50	1,00	588	21,87%	98.413.877,46	32,05%	1,05	0,70
1,00	1,50	1.191	44,29%	90.361.245,24	29,43%	1,12	1,17
1,50	2,00	409	15,21%	38.084.946,59	12,40%	1,55	1,59
2,00	2,50	24	0,89%	3.535.993,23	1,15%	2,09	2,15
2,50	3,00	13	0,48%	1.410.355,35	0,46%	2,53	2,70
3,00	3,50	4	0,15%	700.164,90	0,23%	2,95	3,13
Total		2.689	100,00%	307.029.112,34	100,00%	1,37	0,87

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

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 2,43%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	311.693.211,00	902.958,48	312.596.169,48	76.000.000,00	977.763,22	76.977.763,22
17-dic-18						
15-mar-19	5.998.968,38	60.191,42	6.059.159,80	0,00	55.547,56	55.547,56
17-jun-19	5.997.687,12	61.716,27	6.059.403,40	0,00	58.072,44	58.072,44
16-sep-19	5.941.322,45	60.505,40	6.001.827,86	0,00	58.072,44	58.072,44
16-dic-19	5.861.752,87	58.661,29	5.920.414,15	0,00	57.441,22	57.441,22
16-mar-20	5.804.086,77	57.490,73	5.861.577,50	0,00	57.441,22	57.441,22
15-jun-20	5.770.664,07	56.950,71	5.827.614,78	0,00	58.072,44	58.072,44
15-sep-20	5.711.710,69	55.785,68	5.767.496,37	0,00	58.072,44	58.072,44
15-dic-20	5.633.043,98	54.038,72	5.687.082,70	0,00	57.441,22	57.441,22
15-mar-21	5.551.920,05	52.332,36	5.604.252,41	0,00	56.810,00	56.810,00
15-jun-21	5.540.265,08	52.374,43	5.592.639,51	0,00	58.072,44	58.072,44
15-sep-21	5.481.853,87	51.255,91	5.533.109,78	0,00	58.072,44	58.072,44
15-dic-21	5.406.020,12	49.604,09	5.455.624,21	0,00	57.441,22	57.441,22
15-mar-22	5.329.038,40	47.991,30	5.377.029,70	0,00	56.810,00	56.810,00
15-jun-22	5.318.333,99	47.981,90	5.366.315,89	0,00	58.072,44	58.072,44
15-sep-22	5.264.242,29	46.908,19	5.311.150,48	0,00	58.072,44	58.072,44
15-dic-22	5.193.674,77	45.347,07	5.239.021,85	0,00	57.441,22	57.441,22
15-mar-23	221.888.626,08	43.823,00	221.932.449,08	76.000.000,00	56.810,00	76.056.810,00