



F.T. RMBS PRADO V

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

GRAN VIA DE HORTALEZA, 3

28033 MADRID

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NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT: QUARTER/SEMESTER 16 11 2017 - 15 03 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) / Aa2 (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	97.646,36	97,65%
		Total Nominal	339.000.000,00	331.021.160,40	
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 March 15th, 2018			Next Payment Date June 15th, 2018		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.353,64	22,15	0,053%	13,23	10,72
Series B ES0305288013	0,00	94,87	0,273%	69,77	56,51
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT:

QUARTER/SEMESTER

16 11 2017 - 15 03 2018

YEAR:

2018

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR 's	3.453	3.439
Principal Outstanding	415.000.107,77	407.021.124,36
Principal Outstanding per Loan	120.185,38	118.354,50
Interest Rate	1,71%	1,67%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	1,67%
Average 12 Months Single Rate	1,67%
Prepayment Rate from Constitution	1,67%

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QUARTERLY BONDS PAYOUT REPORT

March 15, 2018

BONDS. PRINCIPAL	
Previous Balance	415.000.000,00
Principal Amortised	7.978.839,60
Outstanding Balance	407.021.160,40
% of Initial Balance	98,08%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	8-mar-2018
Payment Date	15-mar-2018
Disbursement Date	16-nov-2017
Number of Days (Act/360)	119
Reference Interest Rate (%)	-0,327%
Next Payment Date	15-jun-2018

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,313%	0,380%	75.088,50
Class B	-0,313%	0,600%	72.101,20
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 15, 2018
Class A	3,87	4,25
Class B	5,33	5,00

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.

All Bonds from Series A (3,390) have been sold to investors in the primary market in a private placement.

All Bonds from Series B (760) have been purchased by UCI.

QUARTERLY COLLATERAL REPORT

CREDIT RIGHTS, PRINCIPAL	
Previous Balance	415.000.107,77
Principal Amortised	7.978.983,41
Outstanding Balance	407.021.124,36
Number of Credit Rights	3.439
LTV	50,52%

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	3.299,70	0,00	0,00	0,00	0,00
Interest accrued on Credit Rights in Arrears	1.239,60	0,00	0,00	0,00	0,00
Outstanding Balance	1.139.405,42	0,00	0,00	0,00	0,00
Number of Credit Rights	8	0	0	0	0
% of Outstanding Balance	0,28%	0,00%	0,00%	0,00%	0,00%

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QUARTERLY REPORT - ALLOCATION OF CASH

March 15, 2018

TOTAL CASH RECEIVED END OF PERIOD	20.478.594,23
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.978.983,41
CASH RECEIVED - INTEREST	
Interest received Credit Rights	2.090.199,96
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	9.410,86
RESERVE FUND	10.400.000,00

TOTAL CASH PAID END OF PERIOD	20.478.594,23
Ordinary Expenses	27.742,47
Extraordinary Expenses	641,38
Interest paid to Class A Bondholders	75.088,50
Reserve Fund	10.175.528,11
Principal withholding Class A	7.978.839,60
Interest paid to Class B Bondholders	72.101,20
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	15.853,69
Principal paid to Subordinated Loan	262.868,17
Fixed fee in favour of UCI	6.000,00
Excess spread	1.863.931,11
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	10.224.401,10
PRINCIPAL RESERVE FUND	
Previous Balance	10.400.000,00
Difference	(224.471,89)
Outstanding Balance	10.175.528,11
WITHHOLDING	48.872,99
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	March 15, 2018
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (18,67%)
SUBORDINATED LOAN	10.400.000 (2,50%)	10.175.528,11 (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	March 15, 2018
Total Outstanding	575.000,00	536.603,72
Interest Rate	0,437%	0,423%

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TRIGGERS OF THE MODEL

March 15, 2018

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	10.175.528,11
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	10.175.528,11
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 15% of the Initial Principal Balance of the Assets	62.250.016,17
Number of loans that have been renegotiated	5
Principal Outstanding of renegotiated loans	1.077.961,61
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,26%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	SANTANDER	Fitch	Long Term	A-	A-
		Moody's		Baa3	A3
PAYING AGENCY	BNP Paribas	Fitch	Short Term	F1	F2
		Moody's		-	P2
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

March 15, 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

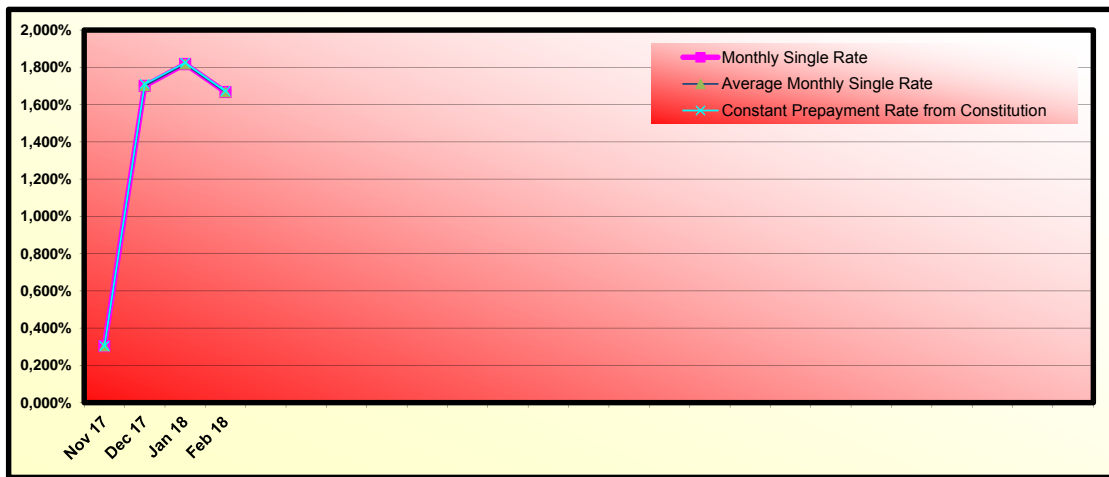
March 15, 2018

HISTORICAL ARREARS



Date						Mar 18
15-30 days						0,280%
30-60 days						0,000%
60-90 days						0,000%
90-180 days						0,000%
> 180 days						0,000%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

March 8, 2018

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	583	16,95%	10.871.510,31	2,67%
25.000	50.000	756	21,98%	26.587.310,14	6,53%
50.000	75.000	311	9,04%	19.239.879,83	4,73%
75.000	100.000	284	8,26%	24.700.435,86	6,07%
100.000	125.000	247	7,18%	28.110.477,02	6,91%
125.000	150.000	187	5,44%	25.669.619,46	6,31%
150.000	175.000	190	5,52%	30.642.593,18	7,53%
175.000	200.000	152	4,42%	28.554.497,54	7,02%
200.000	225.000	131	3,81%	27.747.805,41	6,82%
225.000	250.000	143	4,16%	33.855.787,44	8,32%
250.000	275.000	92	2,68%	23.979.013,72	5,89%
275.000	300.000	92	2,68%	26.391.301,36	6,48%
300.000	325.000	71	2,06%	22.186.378,23	5,45%
325.000	350.000	57	1,66%	19.172.757,93	4,71%
350.000	375.000	42	1,22%	15.125.873,02	3,72%
375.000	400.000	31	0,90%	11.999.859,54	2,95%
400.000	425.000	20	0,58%	8.231.393,73	2,02%
425.000	450.000	19	0,55%	8.281.885,80	2,03%
450.000	475.000	13	0,38%	5.999.744,66	1,47%
475.000	500.000	4	0,12%	1.969.017,43	0,48%
500.000	525.000	5	0,15%	2.561.374,50	0,63%
525.000	550.000	3	0,09%	1.599.135,88	0,39%
550.000	575.000	2	0,06%	1.130.943,53	0,28%
575.000	600.000	2	0,06%	1.177.226,37	0,29%
600.000	625.000	1	0,03%	602.809,97	0,15%
625.000	650.000	1	0,03%	632.492,50	0,16%
Total	3.439	100,00%	407.021.124,36	100,00%	

Maximum	Minimum	Simple Average
632.492,50	0,00	118.354,50

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	128	3,72%	32.784.471,00	8,05%	0,36	0,55
0,50	1,00	629	18,29%	90.806.052,70	22,31%	0,75	0,93
1,00	1,50	1.124	32,68%	76.438.080,37	18,78%	1,19	1,36
1,50	2,00	206	5,99%	29.376.444,05	7,22%	1,86	0,79
2,00	2,50	617	17,94%	91.735.936,01	22,54%	2,24	0,59
2,50	3,00	653	18,99%	75.208.498,71	18,48%	2,78	0,35
3,00	3,50	55	1,60%	6.202.569,26	1,52%	3,16	1,05
3,50	4,00	19	0,55%	2.648.257,90	0,65%	3,73	1,54
4,00	4,50	2	0,06%	478.334,62	0,12%	4,10	1,08
4,50	5,00	5	0,15%	1.308.136,99	0,32%	4,50	0,89
Total	3.439	100,00%	407.021.124,36	100,00%	1,67	0,79	

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

Maximum	Minimum	Simple Average
5,50	0,21	1,67

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.352	39,31%	42.912.606,67	10,54%	28/08/2000	210,33	
2007	188	5,47%	34.772.190,59	8,54%	10/09/2007	125,93	
2008	388	11,28%	83.165.987,92	20,43%	16/06/2008	116,73	
2009	257	7,47%	59.461.867,80	14,61%	30/06/2009	104,27	
2010	226	6,57%	52.584.790,68	12,92%	27/06/2010	92,37	
2011	165	4,80%	34.454.252,98	8,46%	31/05/2011	81,27	
2012	27	0,79%	3.143.196,46	0,77%	08/06/2012	69,00	
2013	13	0,38%	1.327.135,01	0,33%	20/09/2013	53,60	
2014	10	0,29%	874.794,10	0,21%	07/08/2014	43,03	
2015	30	0,87%	2.555.201,82	0,63%	29/08/2015	30,30	
2016	192	5,58%	20.400.327,24	5,01%	03/11/2016	16,17	
2017	591	17,19%	71.368.773,09	17,53%	01/04/2017	11,23	
Total	3.439	100,00%	407.021.124,36	100,00%	21/04/2010	94,57	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	01/09/2007
Month	8,37	275,67	128,01

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March 8, 2018

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.827	53,13%	102.661.719,09	25,22%	19/09/2033	186,37
2041	61	1,77%	10.447.528,99	2,57%	27/05/2041	278,63
2042	151	4,39%	21.511.807,12	5,29%	08/05/2042	290,00
2043	57	1,66%	11.727.050,87	2,88%	27/04/2043	301,63
2044	69	2,01%	13.952.309,95	3,43%	04/06/2044	314,87
2045	60	1,74%	11.557.481,05	2,84%	21/06/2045	327,43
2046	95	2,76%	16.591.145,37	4,08%	01/06/2046	338,77
2047	564	16,40%	83.811.922,01	20,59%	09/05/2047	350,03
2048	231	6,72%	55.028.531,12	13,52%	01/06/2048	362,77
2049	127	3,69%	31.465.967,63	7,73%	06/06/2049	374,93
2050	115	3,34%	29.078.166,86	7,14%	06/06/2050	386,93
2051	80	2,33%	18.824.434,78	4,62%	25/04/2051	397,57
2052	2	0,06%	363.059,52	0,09%	01/01/2052	405,77
Total	3.439	100,00%	407.021.124,36	100,00%	25/11/2043	308,57

	Maximum	Minimum	Simple Average
Date	01/01/2052	05/09/2020	14/04/2038
Month	411,73	30,40	244,76

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.395	40,56%	54.568.830,78	13,41%
Floating	1.394	40,54%	54.472.065,27	13,38%
Mixed	1	0,03%	96.765,51	0,02%
semiannually	1.541	44,81%	296.813.591,98	72,92%
Floating	1.303	37,89%	265.775.529,50	65,30%
Mixed	238	6,92%	31.038.062,48	7,63%
fixed	503	14,63%	55.638.701,60	13,67%
Fixed	503	14,63%	55.638.701,60	13,67%
Total	3.439	100,00%	407.021.124,36	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	2.697	78,42%	320.247.594,77	78,68%	1,38	0,87
EUR 12 M	1.689	49,11%	207.630.665,44	51,01%	0,94	1,10
IRPH	693	20,15%	104.507.256,86	25,68%	2,30	0,37
MIBOR 12 M	315	9,16%	8.109.672,47	1,99%	1,06	1,21
Mixed	239	6,95%	31.134.827,99	7,65%	2,47	1,44
EUR 12 M	235	6,83%	30.596.320,62	7,52%	2,43	1,46
IRPH	4	0,12%	538.507,37	0,13%	4,43	0,34
Fixed	503	14,63%	55.638.701,60	13,67%	2,83	0,00
Fixed	503	14,63%	55.638.701,60	13,67%	2,83	0,00
Total	3.439	100,00%	407.021.124,36	100,00%	1,67	0,92

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

	Nominal Interest (*)		
	Maximum	Minimum	Simple Average
Floating	4,50	0,21	1,38
Mixed	5,50	1,90	2,45
Fixed	3,95	2,50	2,84

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.924	55,95%	238.226.986,06	58,53%	1,13	1,15
IRPH	697	20,27%	105.045.764,23	25,81%	2,31	0,37
MIBOR 12 M	315	9,16%	8.109.672,47	1,99%	1,06	1,21
Fixed Rate	503	14,63%	55.638.701,60	13,67%	2,83	0,00
Total	3.439	100,00%	407.021.124,36	100,00%	1,67	0,92

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QUARTERLY STATISTIC INFORMATION

March 8, 2018

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	929	27,01%	92.937.652,56	22,83%
ARAGON	52	1,51%	6.642.093,04	1,63%
ASTURIAS	83	2,41%	5.860.467,99	1,44%
CANARIAS	247	7,18%	22.961.248,93	5,64%
CANTABRIA	24	0,70%	2.370.839,99	0,58%
CASTILLA LA MANCHA	97	2,82%	12.659.171,89	3,11%
CASTILLA Y LEON	79	2,30%	6.555.992,14	1,61%
CATALUÑA	597	17,36%	96.689.060,41	23,76%
COMUNIDAD VALENCIANA	254	7,39%	33.802.247,57	8,30%
EXTREMADURA	79	2,30%	5.543.636,69	1,36%
GALICIA	144	4,19%	6.411.493,03	1,58%
ISLAS BALEARES	57	1,66%	9.412.982,92	2,31%
LA RIOJA	6	0,17%	483.680,60	0,12%
MADRID	720	20,94%	95.325.233,35	23,42%
MURCIA	32	0,93%	4.294.226,42	1,06%
NAVARRA	5	0,15%	859.340,28	0,21%
PAIS VASCO	34	0,99%	4.211.756,55	1,03%
Total	3.439	100,00%	407.021.124,36	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	632.492,50	0,16%	Madrid
Debtor nº 2	1	0,03%	602.809,97	0,15%	Islas Baleares
Debtor nº 3	1	0,03%	596.822,83	0,15%	Cataluña
Debtor nº 4	1	0,03%	580.403,54	0,14%	Cataluña
Debtor nº 5	1	0,03%	573.989,20	0,14%	Cataluña
Debtor nº 6	1	0,03%	556.954,33	0,14%	Madrid
Debtor nº 7	1	0,03%	538.827,86	0,13%	Cataluña
Debtor nº 8	1	0,03%	534.278,91	0,13%	Madrid
Debtor nº 9	1	0,03%	526.029,11	0,13%	Cataluña
Debtor nº 10	1	0,03%	517.722,33	0,13%	Castilla la Mancha
Rest of Debtors	3.429	99,71%	401.360.793,78	98,61%	
Total	3.439	100,00%	407.021.124,36	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%	17	0,49%	419.962,94	0,10%	7,68%
10,00%	20,00%	118	3,43%	3.397.213,64	0,83%	16,16%
20,00%	30,00%	409	11,90%	14.223.383,65	3,49%	25,87%
30,00%	40,00%	569	16,55%	29.223.547,54	7,18%	35,64%
40,00%	50,00%	714	20,77%	62.193.275,99	15,28%	44,83%
50,00%	60,00%	428	12,45%	86.901.873,78	21,35%	55,15%
60,00%	70,00%	556	16,17%	115.422.023,72	28,36%	64,86%
70,00%	80,00%	334	9,71%	53.711.463,26	13,20%	74,11%
80,00%	90,00%	224	6,52%	32.441.918,73	7,97%	84,38%
90,00%	100,00%	69	2,01%	9.086.653,06	2,23%	92,73%
Total	3.438	100,00%	407.021.316,31	100,00%	59,20%	

Maximum	Minimum	Simple Average
97,56%	-0,37%	50,52%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.315	96,39%	397.077.018,69	97,56%
Second Residence	124	3,61%	9.944.105,67	2,44%
Total	3.439	100,00%	407.021.124,36	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

March 8, 2018

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
1	1.948	56,64%	135.679.728,88	33,33%
2	1.186	34,49%	193.443.398,41	47,53%
3	305	8,87%	77.897.997,07	19,14%
Total	3.439	100,00%	407.021.124,36	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.361	97,73%	396.027.434,49	97,30%
Other	78	2,27%	10.993.689,87	2,70%
Total	3.439	100,00%	407.021.124,36	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.959	86,04%	355.580.214,95	87,36%
Official Protection Housing	480	13,96%	51.440.909,41	12,64%
Total	3.439	100,00%	407.021.124,36	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	119	3,46%	26.285.742,93	6,46%
Broker	161	4,68%	31.313.133,90	7,69%
Developers	57	1,66%	11.814.028,43	2,90%
Financial Entities	18	0,52%	4.142.107,11	1,02%
Hipotecas.com	302	8,78%	44.592.246,46	10,96%
Insurance	53	1,54%	2.582.572,58	0,63%
Other	240	6,98%	8.928.955,15	2,19%
Real Estate	2.489	72,38%	277.362.337,80	68,14%
Total	3.439	100,00%	407.021.124,36	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	40	16,74%	4.769.180,00	15,32%	07/10/2018	7,11
1	2	33	13,81%	2.778.674,44	8,92%	02/07/2019	16,05
2	3	5	2,09%	533.310,72	1,71%	21/06/2020	27,88
3	4	11	4,60%	1.127.702,57	3,62%	15/01/2022	46,99
4	5	17	7,11%	2.130.385,71	6,84%	12/05/2022	50,88
5	6	3	1,26%	308.347,39	0,99%	23/01/2024	71,57
6	7	2	0,84%	258.072,42	0,83%	24/04/2024	74,65
7	8	3	1,26%	215.646,13	0,69%	02/01/2026	95,26
8	9	20	8,37%	3.916.530,01	12,58%	09/01/2027	107,65
9	10	23	9,62%	3.394.725,98	10,90%	27/05/2027	112,24
13	14	7	2,93%	799.083,83	2,57%	10/02/2032	169,57
14	15	16	6,69%	2.449.119,73	7,87%	13/05/2032	172,67
18	19	27	11,30%	3.590.176,51	11,53%	20/01/2037	229,79
19	20	32	13,39%	4.863.872,55	15,62%	20/05/2037	233,77
Total	239	100,00%	31.134.827,99	100,00%	19/04/2019	13,58	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/04/2018	21/11/2026
Month	235,17	0,80	106,02

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

March 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
Semiannually	238	99,58%	31.038.062,48	99,69%	2,47	1,44	03/10/2027
EUR 12 M	234	97,91%	30.499.555,11	97,96%	2,43	1,46	03/12/2027
0-1	36	15,06%	4.230.672,63	13,59%	2,43	1,52	31/10/2018
1-2	33	13,81%	2.778.674,44	8,92%	2,08	1,60	02/07/2019
2-3	5	2,09%	533.310,72	1,71%	2,29	1,57	21/06/2020
3-4	11	4,60%	1.127.702,57	3,62%	2,22	1,59	15/01/2022
4-5	17	7,11%	2.130.385,71	6,84%	2,20	1,60	12/05/2022
5-6	3	1,26%	308.347,39	0,99%	2,22	1,59	23/01/2024
6-7	2	0,84%	258.072,42	0,83%	2,30	1,59	24/04/2024
7-8	3	1,26%	215.646,13	0,69%	2,56	1,49	02/01/2026
8-9	20	8,37%	3.916.530,01	12,58%	2,29	1,39	09/01/2027
9-10	23	9,62%	3.394.725,98	10,90%	2,41	1,39	27/05/2027
13-14	7	2,93%	799.083,83	2,57%	2,63	1,39	10/02/2032
14-15	16	6,69%	2.449.119,73	7,87%	2,61	1,45	13/05/2032
18-19	26	10,88%	3.493.411,00	11,22%	2,67	1,39	19/01/2037
19-20	32	13,39%	4.863.872,55	15,62%	2,67	1,39	20/05/2037
IRPH	4	1,67%	538.507,37	1,73%	4,43	0,34	03/04/2018
0-1	4	1,67%	538.507,37	1,73%	4,43	0,34	03/04/2018
Annually	1	0,42%	96.765,51	0,31%	2,80	1,39	01/03/2037
EUR 12 M	1	0,42%	96.765,51	0,31%	2,80	1,39	01/03/2037
18-19	1	0,42%	96.765,51	0,31%	2,80	1,39	01/03/2037
Total	239	100,00%	31.134.827,99	100,00%	2,47	1,44	29/03/2018

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	3	1,26%	504.164,62	1,62%	4,35	0,31
0,50	1,00	4	1,67%	198.261,45	0,64%	2,81	0,92
1,00	1,50	137	57,32%	20.239.048,85	65,00%	2,52	1,39
1,50	2,00	94	39,33%	10.090.126,10	32,41%	2,25	1,60
2,00	2,50	1	0,42%	103.226,97	0,33%	3,75	2,84
Total		239	100,00%	31.134.827,99	100,00%	2,47	1,44

Maximum	Minimum	Simple Average
2,84	0,00	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	0,30%	1.693.536,11	0,53%	1,80	-0,10
0,00	0,50	454	16,83%	75.764.131,17	23,66%	1,99	0,23
0,50	1,00	590	21,88%	102.715.342,27	32,07%	1,04	0,70
1,00	1,50	1.201	44,53%	95.026.633,84	29,67%	1,12	1,17
1,50	2,00	402	14,91%	38.851.076,23	12,13%	1,61	1,59
2,00	2,50	24	0,89%	3.742.441,50	1,17%	2,09	2,16
2,50	3,00	14	0,52%	1.734.714,15	0,54%	2,56	2,73
3,00	3,50	4	0,15%	719.719,50	0,22%	2,94	3,13
Total		2.697	100,00%	320.247.594,77	100,00%	1,38	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: 1,67%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	331.021.160,40	1.127.931,20	332.149.091,60	76.000.000,00	1.152.611,78	77.152.611,78
15-mar-18						
15-jun-18	5.413.991,95	66.829,49	5.480.821,44	0,00	58.072,44	58.072,44
17-sep-18	5.395.071,03	65.736,47	5.460.807,50	0,00	58.072,44	58.072,44
17-dic-18	5.353.450,75	63.944,58	5.417.395,33	0,00	57.441,22	57.441,22
15-mar-19	5.306.511,16	62.184,58	5.368.695,75	0,00	56.810,00	56.810,00
17-jun-19	5.310.741,58	62.495,14	5.373.236,72	0,00	58.072,44	58.072,44
16-sep-19	5.275.903,87	61.422,96	5.337.326,83	0,00	58.072,44	58.072,44
16-dic-19	5.225.134,45	59.701,75	5.284.836,20	0,00	57.441,22	57.441,22
16-mar-20	5.188.121,30	58.658,32	5.246.779,62	0,00	57.441,22	57.441,22
15-jun-20	5.167.864,34	58.255,49	5.226.119,83	0,00	58.072,44	58.072,44
15-sep-20	5.129.295,90	57.212,16	5.186.508,06	0,00	58.072,44	58.072,44
15-dic-20	5.077.727,80	55.565,99	5.133.293,79	0,00	57.441,22	57.441,22
15-mar-21	5.022.911,17	53.952,53	5.076.863,70	0,00	56.810,00	56.810,00
15-jun-21	5.016.971,93	54.137,40	5.071.109,33	0,00	58.072,44	58.072,44
15-sep-21	4.977.823,03	53.124,53	5.030.947,56	0,00	58.072,44	58.072,44
15-dic-21	4.927.454,54	51.553,05	4.979.007,58	0,00	57.441,22	57.441,22
15-mar-22	4.875.191,78	50.013,36	4.925.205,14	0,00	56.810,00	56.810,00
15-jun-22	4.870.339,90	50.140,52	4.920.480,42	0,00	58.072,44	58.072,44
15-sep-22	4.834.553,58	49.157,25	4.883.710,83	0,00	58.072,44	58.072,44
15-dic-22	4.788.001,70	47.657,50	4.835.659,20	0,00	57.441,22	57.441,22
15-mar-23	233.864.098,63	46.188,16	233.910.286,79	76.000.000,00	56.810,00	76.056.810,00