



F.T. RMBS PRADO IV

SANTANDER DE TITULIZACION, S.G.F.T, S.A.
c/ JUAN IGNACIO LUCA DE TENA 13
28027 MADRID
santanderdetitulizacion@gruposantander.es



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado IV

INFORMATION AT:

QUARTER/SEMESTER

15 12 2020 - 15 03 2021

YEAR:

2021

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	April 4th, 2017	Paying Agency	SANTANDER	
Disbursement Date	April 6th, 2017	Negotiation Market	AIAF	
Final Date of Redemption	March 15th, 2053	Rating Agencies	DBRS / Fitch	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Unión de Créditos Financieros (UCI)	Series A	AAA (sf) / AA+ (sf)	AAA (sf) / AA+ (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 ES0305248009	3.050	Nominal per Bond	100.000,00	71.128,74	71,13%
		Total Nominal	305.000.000,00	216.942.657,00	
Series B ES0305248017	850	Nominal per Bond	100.000,00	100.000,00	100,00%
		Total Nominal	85.000.000,00	85.000.000,00	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period March 15th, 2021			Next Payment Date June 15th, 2021		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305248009	2.771,81	0,00	0,000%	0,00	0,00
Series B ES0305248017	0,00	51,75	0,208%	53,16	43,06
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado IV

INFORMATION AT:

QUARTER/SEMESTER

15 12 2020 - 15 03 2021

YEAR:

2021

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.377	3.043
Principal Outstanding	390.000.085,45	301.942.652,76
Principal Outstanding per Loan	115.487,14	99.225,32
Interest Rate	2,46%	2,03%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	7,43%
Average 12 Months Single Rate	4,71%
Prepayment Rate from Constitution	3,34%

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QUARTERLY BONDS PAYOUT REPORT

March 15, 2021

BONDS. PRINCIPAL	
Previous Balance	310.396.677,50
Principal Amortised	8.454.020,50
Outstanding Balance	301.942.657,00
% of Initial Balance	77,42%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	8-mar.-2021
Payment Date	15-mar.-2021
Previous Payment Date	15-dic.-2020
Number of Days (Act/360)	90
Reference Interest Rate (%)	-0,542%
Next Payment Date	15-jun.-2021

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,543%	0,460%	0,00
Class B	-0,543%	0,750%	43.987,50
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 15, 2021
Class A	4,01	0,74
Class B	5,19	0,75

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	310.396.661,25
Principal Amortised	8.454.008,49
Outstanding Balance	301.942.652,76
Number of Credit Rights	3.043
LTV	61,78%

DEFAULTED RECEIVABLES	
Previous balance	1.359.898,41
Difference	245.977,90
Up to date	1.605.876,31

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

TRANSITORY PROPERTIES	
Last balance	78.537,41
Difference in Actual Period	(23.930,54)
Current balance	54.606,87
Number of Credit Rights	1

NET LOSSES	
Last balance	1.273.781,66
Difference	181.192,31
Current balance	1.454.973,97

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	2.957,14	1.021,87	636,49	10.976,29	11.196,54
Interest accrued on Credit	1.497,23	1.465,37	898,05	6.808,89	5.204,74
Outstanding Balance	1.381.278,75	300.746,72	279.000,57	947.730,87	375.192,35
Number of Credit Rights	15	4	3	7	5
% of Outstanding Balance	0,46%	0,10%	0,09%	0,31%	0,12%

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QUARTERLY REPORT - ALLOCATION OF CASH

March 15, 2021

TOTAL CASH RECEIVED END OF PERIOD	17.638.835,00
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	8.208.030,59
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.583.570,15
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	64.785,59
OTHERS	22.532,14
RESERVE FUND	7.759.916,53

TOTAL CASH PAID END OF PERIOD	17.638.835,00
Ordinary Expenses	15.307,23
Extraordinary Expenses	20.464,19
Swap payment	261.952,71
Swap collection	158.044,80
Interest paid to Class A Bondholders	0,00
Reserve Fund	7.548.566,32
Principal withholding Class A	8.454.020,50
Interest paid to Class B Bondholders	43.987,50
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	8.051,25
Principal paid to Subordinated Loan	240.312,65
Fixed fee in favour of UCI	6.000,00
Excess spread	882.127,85
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	7.548.566,32
PRINCIPAL RESERVE FUND	
Previous Balance	7.759.916,53
Difference	(211.350,21)
Outstanding Balance	7.548.566,32
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	March 15, 2021
SUBORDINATED ISSUE	85.000.000,00 (21,79%)	85.000.000,00 (28,15%)
SUBORDINATED LOAN	9.750.000,00 (2,50%)	7.548.566,32 (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, 2021
Total Outstanding	625.000,00	123.894,89
Interest Rate	0,605%	0,408%

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TRIGGERS OF THE MODEL

March 15, 2021

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:

Reserve Fund SHALL BE THE LESSER OF:	7.548.566,32
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	7.548.566,32
with a floor of 1% Initial Outstanding Principal Balance of the Assets	3.900.000,85
with a cap of initial Reserve Fund Required Amount	9.750.000,00
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	58.500.012,82
Number of loans that have been renegotiated	57
Principal Outstanding of renegotiated loans	7.570.137,59
% Principal Outstanding of renegotiated loans / Initial Principal balance	1,94%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED	CURRENT RATING	
TREASURY ACCOUNT	SANTANDER	DBRS	Long Term	A	A (high)
		Fitch		A-	A-
PAYING AGENCY	SANTANDER	DBRS	Short Term	n/d	R-1
		Fitch		F1	F1 (*)
SWAP	SANTANDER	DBRS	Long Term	A	A (high)
		Fitch		A-	A-
		DBRS	Short Term	n/d	R-1
		Fitch		F1	F1 (*)
		DBRS	Long Term	A	A (high)
		Fitch		A-	A-
		DBRS	Short Term	n/d	R-1
		Fitch		F1	F1 (**)

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

(*) Deposit Rating applied

(*) Derivative Counterparty Rating applied

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DEFINITIONS

March 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.

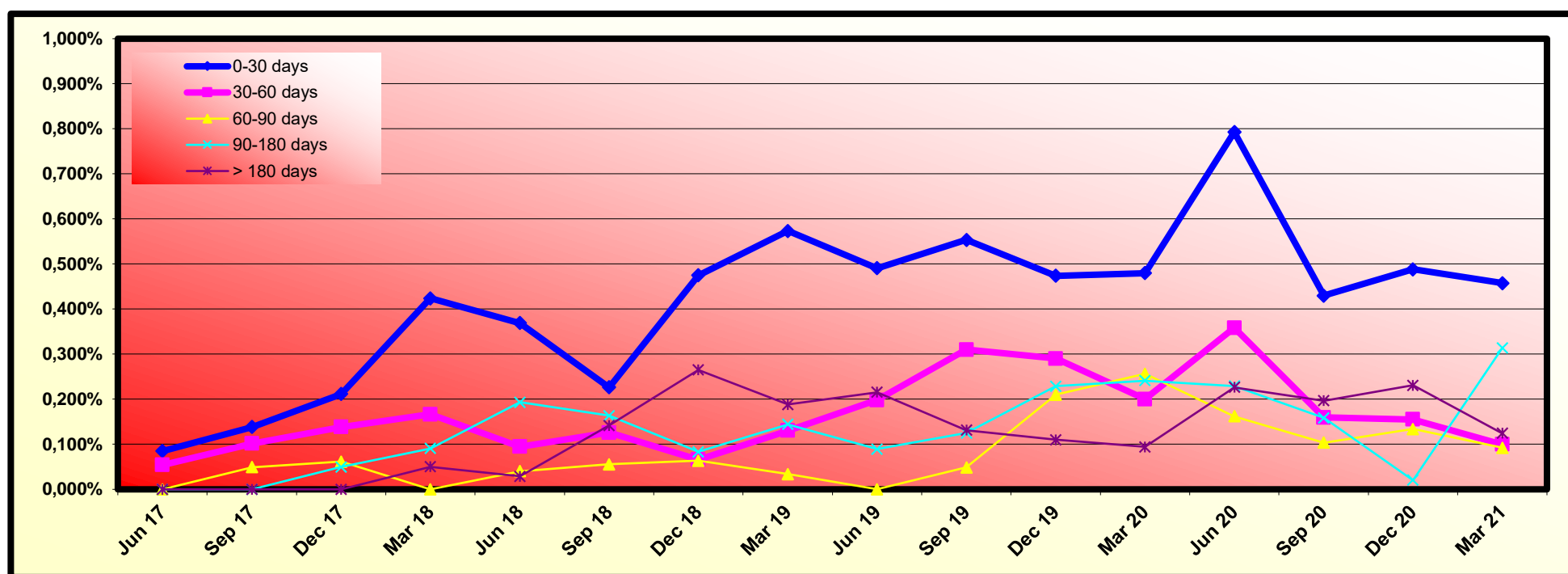


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HISTORICAL ARREARS AND PREPAYMENT REPORT

March 15, 2021

HISTORICAL ARREARS



Date	Dec 19	Mar 20	Jun 20	Sep 20	Dec 20	Mar 21
0-30 days	0,474%	0,480%	0,793%	0,430%	0,488%	0,457%
30-60 days	0,291%	0,200%	0,359%	0,159%	0,155%	0,100%
60-90 days	0,210%	0,256%	0,162%	0,103%	0,134%	0,092%
90-180 days	0,229%	0,241%	0,229%	0,159%	0,021%	0,314%
> 180 days	0,110%	0,094%	0,226%	0,197%	0,231%	0,124%

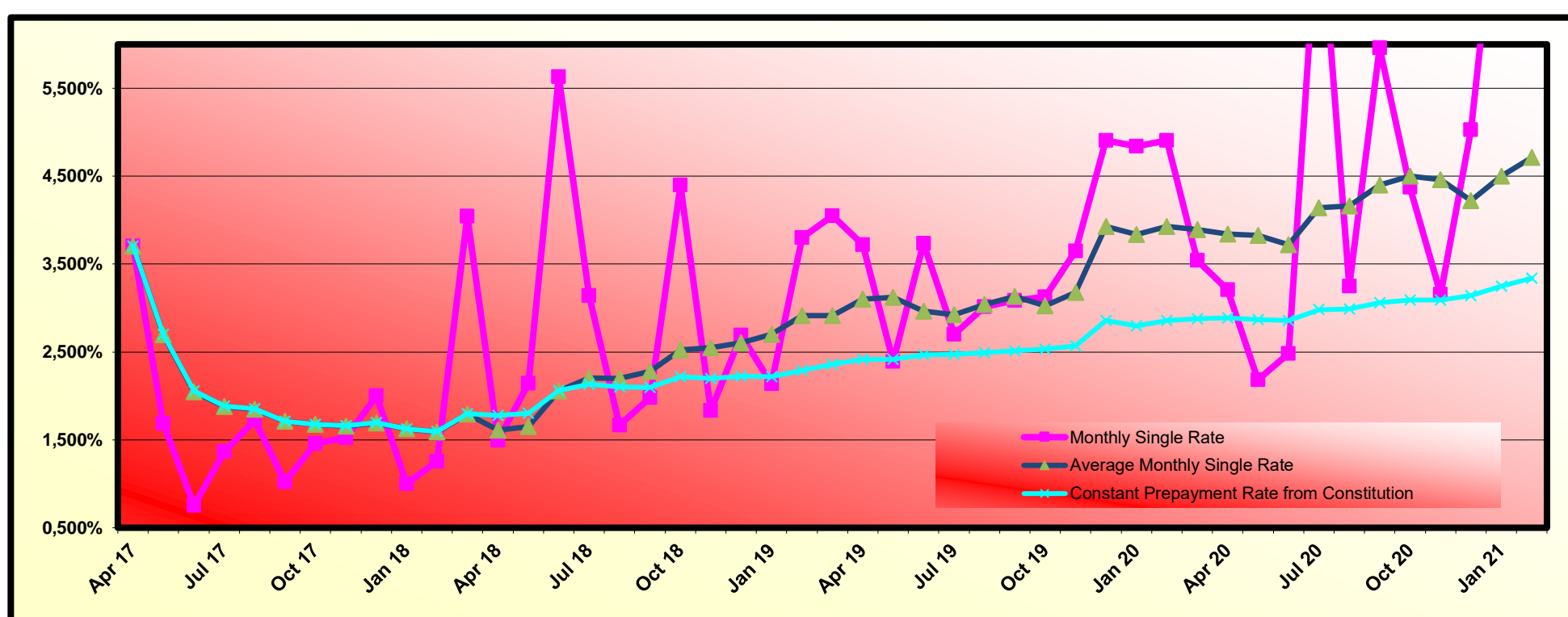
	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	0	88	88
Outstanding Balance	0,00	9.891.648,99	9.891.648,99
% over Outstanding Balance	0,00%	3,28%	3,28%

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 28.02.20201, an amount of 9.276.012,96 € (93 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

March 8, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	114	3,75%	1.961.478,02	0,65%
25.000	50.000	373	12,26%	14.697.973,74	4,87%
50.000	75.000	668	21,95%	41.983.803,02	13,90%
75.000	100.000	601	19,75%	52.434.571,02	17,37%
100.000	125.000	495	16,27%	55.039.461,08	18,23%
125.000	150.000	343	11,27%	46.686.033,56	15,46%
150.000	175.000	186	6,11%	29.938.420,67	9,92%
175.000	200.000	111	3,65%	20.654.279,25	6,84%
200.000	225.000	60	1,97%	12.736.287,15	4,22%
225.000	250.000	32	1,05%	7.628.790,99	2,53%
250.000	275.000	22	0,72%	5.746.977,50	1,90%
275.000	300.000	13	0,43%	3.697.315,19	1,22%
300.000	325.000	10	0,33%	3.122.081,15	1,03%
325.000	350.000	4	0,13%	1.320.384,17	0,44%
350.000	375.000	6	0,20%	2.143.669,97	0,71%
375.000	400.000	1	0,03%	394.895,31	0,13%
400.000	425.000	1	0,03%	418.183,75	0,14%
425.000	450.000	2	0,07%	876.739,28	0,29%
450.000	475.000	1	0,03%	461.307,94	0,15%
Total	3.043	100,00%	301.942.652,76	100,00%	

Maximum	Minimum	Simple Average
461.307,94	1.137,64	99.225,32

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	122	4,01%	13.920.966,47	4,61%	0,30	0,77
0,50	1,00	185	6,08%	15.376.077,20	5,09%	0,74	1,18
1,00	1,50	438	14,39%	42.116.773,44	13,95%	1,16	1,52
1,50	2,00	688	22,61%	79.478.345,39	26,32%	1,79	0,24
2,00	2,50	422	13,87%	42.335.909,10	14,02%	2,18	0,68
2,50	3,00	1.088	35,75%	100.940.543,29	33,43%	2,86	0,16
3,00	3,50	92	3,02%	6.916.607,78	2,29%	3,14	0,21
3,50	4,00	6	0,20%	605.998,27	0,20%	3,69	2,00
4,00	4,50	1	0,03%	173.904,09	0,06%	4,09	2,35
4,50	5,00	1	0,03%	77.527,73	0,03%	4,95	2,95
Total	3.043	100,00%	301.942.652,76	100,00%	2,03	0,53	

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

Maximum	Minimum	Simple Average
4,95	0,00	2,06

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	134	4,40%	12.940.669,18	4,29%	26/05/2006	177,40
2007	540	17,75%	60.980.811,20	20,20%	11/07/2007	163,90
2008	355	11,67%	41.178.538,76	13,64%	08/05/2008	154,00
2009	53	1,74%	6.516.290,87	2,16%	24/05/2009	141,47
2010	56	1,84%	6.657.703,14	2,20%	13/07/2010	127,83
2011	69	2,27%	6.885.214,70	2,28%	20/06/2011	116,60
2012	98	3,22%	7.799.789,52	2,58%	15/08/2012	102,77
2013	51	1,68%	3.385.194,91	1,12%	15/07/2013	91,77
2014	107	3,52%	7.536.883,53	2,50%	06/09/2014	78,07
2015	444	14,59%	37.250.520,48	12,34%	02/10/2015	65,20
2016	1.136	37,33%	110.811.036,47	36,70%	29/06/2016	56,30
Total	3.043	100,00%	301.942.652,76	100,00%	20/06/2012	104,60

	Maximum	Minimum	Simple Average
Date	30/11/2016	12/04/2000	19/10/2012
Month	51,97	254,50	102,04

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	668	21,95%	41.753.346,28	13,83%	01/08/2035	172,77
2040	98	3,22%	8.763.409,35	2,90%	09/08/2040	233,03
2041	188	6,18%	17.100.912,97	5,66%	07/06/2041	242,97
2042	143	4,70%	15.486.776,19	5,13%	26/05/2042	254,60
2043	94	3,09%	9.580.511,57	3,17%	23/06/2043	267,50
2044	116	3,81%	11.072.004,93	3,67%	20/07/2044	280,40
2045	251	8,25%	25.248.529,99	8,36%	19/08/2045	293,37
2046	745	24,48%	82.986.998,90	27,48%	01/07/2046	303,77
2047	370	12,16%	42.754.753,21	14,16%	02/07/2047	315,80
2048	245	8,05%	31.607.343,30	10,47%	02/05/2048	325,80
2049	51	1,68%	6.885.611,11	2,28%	11/05/2049	338,10
2050	32	1,05%	4.352.989,63	1,44%	20/06/2050	351,40
2051	37	1,22%	3.708.505,84	1,23%	05/05/2051	361,90
2052	3	0,10%	522.904,33	0,17%	13/05/2052	374,17
2053	2	0,07%	118.055,16	0,04%	01/01/2053	381,77
Total	3.043	100,00%	301.942.652,76	100,00%	10/08/2044	281,07

	Maximum	Minimum	Simple Average
Date	01/01/2053	05/08/2021	22/04/2043
Month	387,40	5,00	269,33

RMBS PRADO IV

QUARTERLY STATISTIC INFORMATION

March 8, 2021

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	71	2,33%	6.620.153,74	2,19%
Floating	68	2,23%	6.056.842,29	2,01%
Mixed	3	0,10%	563.311,45	0,19%
semiannually	1.919	63,06%	200.427.328,65	66,38%
Floating	1.778	58,43%	184.679.153,92	61,16%
Mixed	141	4,63%	15.748.174,73	5,22%
fixed	1.053	34,60%	94.895.170,37	31,43%
Total	3.043	100,00%	301.942.652,76	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	1.846	60,66%	190.735.996,21	63,17%	1,56	0,72
EUR 12 M	774	25,44%	73.138.399,53	24,22%	0,94	1,39
IRPH	1.072	35,23%	117.597.596,68	38,95%	1,94	0,30
Mixed	144	4,73%	16.311.486,18	5,40%	2,52	1,44
EUR 12 M	144	4,73%	16.311.486,18	5,40%	2,52	1,44
Fixed	1.053	34,60%	94.895.170,37	31,43%	2,90	0,00
Total	3.043	100,00%	301.942.652,76	100,00%	2,03	0,53

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

	Nominal Interest (*)		
	Maximum	Minimum	Simple Average
Floating	4,09	0,00	1,55
Mixed	4,95	1,14	2,56
Fixed	3,40	2,00	2,89

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	918	30,17%	89.449.885,71	29,62%	1,23	1,40
IRPH	1.072	35,23%	117.597.596,68	38,95%	1,94	0,30
Fixed Rate	1.053	34,60%	94.895.170,37	31,43%	2,90	0,00
Total	3.043	100,00%	301.942.652,76	100,00%	2,03	0,53

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	733	24,09%	65.972.173,60	21,85%
Aragón	52	1,71%	4.730.865,65	1,57%
Asturias	51	1,68%	3.769.245,09	1,25%
Canarias	192	6,31%	16.397.510,93	5,43%
Cantabria	27	0,89%	2.988.364,40	0,99%
Castilla la Mancha	64	2,10%	6.209.258,87	2,06%
Castilla y León	67	2,20%	5.296.572,73	1,75%
Cataluña	534	17,55%	69.339.964,16	22,96%
Comunidad Valenciana	365	11,99%	29.689.547,66	9,83%
Extremadura	16	0,53%	912.219,38	0,30%
Galicia	114	3,75%	8.847.375,28	2,93%
Islas Baleares	79	2,60%	8.408.676,58	2,78%
La Rioja	5	0,16%	302.153,78	0,10%
Madrid	683	22,44%	72.985.653,68	24,17%
Murcia	29	0,95%	1.933.930,52	0,64%
Navarra	1	0,03%	212.573,74	0,07%
País Vasco	31	1,02%	3.946.566,71	1,31%
Total	3.043	100,00%	301.942.652,76	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	461.307,94	0,15%	Cataluña
Debtor nº 2	1	0,03%	446.322,19	0,15%	Madrid
Debtor nº 3	1	0,03%	430.417,09	0,14%	Cataluña
Debtor nº 4	1	0,03%	418.183,75	0,14%	Cataluña
Debtor nº 5	1	0,03%	394.895,31	0,13%	Cataluña
Debtor nº 6	1	0,03%	372.650,41	0,12%	Cantabria
Debtor nº 7	1	0,03%	355.331,49	0,12%	Madrid
Debtor nº 8	1	0,03%	355.023,21	0,12%	Cataluña
Debtor nº 9	1	0,03%	354.362,73	0,12%	Cataluña
Debtor nº 10	1	0,03%	354.315,02	0,12%	Cataluña
Rest of Debtors	3.033	99,67%	297.999.843,62	98,69%	
Total	3.043	100,00%	301.942.652,76	100,00%	

(*) Only first debtor in the loan considered; one debtor per loan for each operation.

RMBS PRADO IV

QUARTERLY STATISTIC INFORMATION

March 8, 2021

Current Loan to Value (LTV)						
Current Loan to Value (LTV)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted LTV	
0,00% 10,00%	37	1,22%	513.786,42	0,17%	7,36%	
10,00% 20,00%	60	1,97%	1.776.034,38	0,59%	16,20%	
20,00% 30,00%	112	3,68%	6.078.888,50	2,01%	25,37%	
30,00% 40,00%	208	6,84%	15.512.481,57	5,14%	35,47%	
40,00% 50,00%	299	9,83%	28.607.655,16	9,47%	45,59%	
50,00% 60,00%	419	13,77%	41.654.929,98	13,80%	55,46%	
60,00% 70,00%	665	21,85%	67.046.814,73	22,21%	64,89%	
70,00% 80,00%	828	27,21%	92.264.874,04	30,56%	75,05%	
80,00% 90,00%	410	13,47%	47.975.134,12	15,89%	83,56%	
90,00% 100,00%	5	0,16%	512.053,86	0,17%	90,74%	
Total	3.043	100,00%	301.942.652,76	100,00%	65,18%	

Maximum	Minimum	Simple Average
91,96%	1,25%	61,78%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.043	100,00%	301.942.652,76	100,00%
Total	3.043	100,00%	301.942.652,76	100,00%

Number of guaranties				
Number of guaranties	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
1	2.540	83,47%	237.273.254,75	78,58%
2	429	14,10%	54.127.985,15	17,93%
3	63	2,07%	9.065.133,76	3,00%
4	11	0,36%	1.476.279,10	0,49%
Total	3.043	100,00%	301.942.652,76	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	2.759	90,67%	277.788.895,09	92,00%
Other	284	9,33%	24.153.757,67	8,00%
Total	3.043	100,00%	301.942.652,76	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.692	88,47%	271.373.562,46	89,88%
Official Protection Housing	351	11,53%	30.569.090,30	10,12%
Total	3.043	100,00%	301.942.652,76	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	9	0,30%	1.105.274,50	0,37%
Insurance	9	0,30%	920.252,76	0,30%
Other	188	6,18%	18.196.277,23	6,03%
Small Broker	101	3,32%	10.871.441,71	3,60%
Small Real Estate Agency	1.505	49,46%	142.110.700,39	47,07%
Large Real Estate Agency	782	25,70%	79.257.011,29	26,25%
Word of mouth	89	2,92%	8.866.038,24	2,94%
Large Broker	90	2,96%	9.795.485,23	3,24%
Developers	13	0,43%	1.454.852,49	0,48%
Hipotecas.com	257	8,45%	29.365.318,92	9,73%
Total	3.043	100,00%	301.942.652,76	100,00%

RMBS PRADO IV

QUARTERLY STATISTIC INFORMATION

March 8, 2021

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	22	15,28%	2.062.078,85	12,64%	10/10/2021	7,22
1	2	10	6,94%	1.259.109,43	7,72%	11/08/2022	17,38
2	3	2	1,39%	190.003,20	1,16%	01/11/2023	32,27
3	4	2	1,39%	65.437,09	0,40%	14/01/2025	46,94
4	5	5	3,47%	352.899,60	2,16%	15/08/2025	54,04
5	6	33	22,92%	4.328.091,46	26,53%	22/09/2026	67,47
9	10	1	0,69%	54.915,35	0,34%	01/03/2031	121,50
10	11	21	14,58%	2.513.230,08	15,41%	26/09/2031	128,49
15	16	48	33,33%	5.485.721,12	33,63%	12/10/2036	189,92
Total	144	100,00%	16.311.486,18	100,00%	20/11/2029	105,97	

	Maximum	Minimum	Simple Average
Date	01/12/2036	01/04/2021	08/09/2029
Month	191,57	0,80	103,56

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	141	97,92%	15.748.174,73	96,55%	2,52	1,44	30/11/2029
EUR 12 M	141	97,92%	15.748.174,73	96,55%	2,52	1,44	30/11/2029
0-1	22	15,28%	2.062.078,85	12,64%	2,39	1,68	10/10/2021
1-2	10	6,94%	1.259.109,43	7,72%	2,41	1,59	11/08/2022
2-3	2	1,39%	190.003,20	1,16%	2,14	1,52	01/11/2023
3-4	2	1,39%	65.437,09	0,40%	3,46	1,00	14/01/2025
4-5	5	3,47%	352.899,60	2,16%	2,76	1,39	15/08/2025
5-6	31	21,53%	3.904.986,17	23,94%	2,36	1,39	01/10/2026
9-10	1	0,69%	54.915,35	0,34%	2,25	0,95	01/03/2031
10-11	21	14,58%	2.513.230,08	15,41%	2,57	1,39	26/09/2031
15-16	47	32,64%	5.345.514,96	32,77%	2,70	1,39	11/10/2036
Annually	3	2,08%	563.311,45	3,45%	2,45	1,39	02/02/2029
EUR 12 M	3	2,08%	563.311,45	3,45%	2,45	1,39	02/02/2029
5-6	2	1,39%	423.105,29	2,59%	2,40	1,39	01/07/2026
15-16	1	0,69%	140.206,16	0,86%	2,60	1,39	01/12/2036
Total	144	100,00%	16.311.486,18	100,00%	2,52	1,44	20/11/2029

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,50	1,00	2	1,39%	78.584,06	0,48%	2,37	0,95
1,00	1,50	110	76,39%	12.954.837,58	79,42%	2,55	1,39
1,50	2,00	30	20,83%	3.134.889,55	19,22%	2,34	1,61
2,00	2,50	1	0,69%	65.647,26	0,40%	2,55	2,09
2,50	3,00	1	0,69%	77.527,73	0,48%	4,95	2,95
Total	144	100,00%	16.311.486,18	100,00%	2,52	1,44	

Maximum	Minimum	Simple Average
2,95	0,95	1,44

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	28	1,52%	4.619.646,72	2,42%	1,52	-0,13
0,00	0,50	749	40,57%	85.137.743,27	44,64%	1,84	0,20
0,50	1,00	396	21,45%	39.810.875,40	20,87%	1,54	0,65
1,00	1,50	212	11,48%	17.898.476,33	9,38%	0,89	1,23
1,50	2,00	413	22,37%	39.005.510,91	20,45%	1,21	1,62
2,00	2,50	41	2,22%	3.428.926,61	1,80%	2,04	2,12
2,50	3,00	6	0,33%	780.343,26	0,41%	2,12	2,59
3,00	4,00	1	0,05%	54.473,71	0,03%	3,23	3,70
Total	1.846	100,00%	190.735.996,21	100,00%	1,56	0,72	

Maximum	Minimum	Simple Average
3,70	-0,20	0,79

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO IV

Monthly Single Rate	7,43%
Average 12 Moth Single Rate	4,71%
Prepayment Rate from Constitution	3,34%

3,34%
0,28%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly	CPR	Monthly Single Mortality	CPR	Outstanding after payment
								7,43%	
6-abr.-17	390.000.000,00		100,00%	100,00%					390.000.000,00
30-abr.-17	389.289.195,21	388.066.504,03	99,72%	99,69%	0,31%	3,70%	0,31%	3,70%	388.188.758,14
31-may.-17	388.398.895,52	386.630.245,94	99,44%	99,54%	0,23%	2,70%	0,14%	1,69%	386.206.158,33
30-jun.-17	387.506.798,17	385.499.552,18	99,15%	99,48%	0,17%	2,06%	0,06%	0,75%	384.229.882,94
31-jul.-17	386.612.899,20	384.169.018,62	98,87%	99,37%	0,16%	1,88%	0,11%	1,37%	382.259.913,16
31-ago.-17	385.717.194,63	382.724.328,31	98,59%	99,22%	0,16%	1,85%	0,14%	1,72%	380.296.230,24
30-sep.-17	384.819.680,48	381.507.299,00	98,32%	99,14%	0,14%	1,71%	0,09%	1,02%	378.338.815,51
31-oct.-17	383.920.352,74	380.149.394,09	98,04%	99,02%	0,14%	1,68%	0,12%	1,46%	376.387.650,32
30-nov.-17	383.019.207,41	378.772.042,06	97,76%	98,89%	0,14%	1,66%	0,13%	1,52%	374.442.716,09
31-dic.-17	382.116.240,48	377.242.819,83	97,48%	98,72%	0,14%	1,70%	0,17%	2,00%	372.503.994,30
31-ene.-18	381.211.447,92	376.034.082,05	97,21%	98,64%	0,14%	1,63%	0,08%	1,00%	370.571.466,47
28-feb.-18	380.304.825,70	374.744.872,91	96,93%	98,54%	0,13%	1,59%	0,11%	1,26%	368.645.114,19
31-mar.-18	379.396.369,78	372.566.080,86	96,66%	98,20%	0,15%	1,80%	0,34%	4,04%	366.724.919,09
30-abr.-18	378.486.076,10	371.205.976,67	96,39%	98,08%	0,15%	1,78%	0,13%	1,49%	364.810.862,85
31-may.-18	377.573.940,60	369.644.113,60	96,11%	97,90%	0,15%	1,80%	0,18%	2,14%	362.902.927,21
30-jun.-18	376.659.959,21	366.973.012,52	95,84%	97,43%	0,17%	2,06%	0,48%	5,63%	361.001.093,98
31-jul.-18	375.744.127,85	365.108.751,50	95,57%	97,17%	0,18%	2,13%	0,27%	3,14%	359.105.344,99
31-ago.-18	374.826.442,43	363.707.317,65	95,30%	97,03%	0,18%	2,10%	0,14%	1,67%	357.215.662,14
30-sep.-18	373.906.898,85	362.211.334,94	95,03%	96,87%	0,18%	2,10%	0,17%	1,98%	355.332.027,38
31-oct.-18	372.985.492,99	359.967.519,98	94,76%	96,51%	0,19%	2,22%	0,37%	4,40%	353.454.422,72
30-nov.-18	372.062.220,73	358.522.777,89	94,50%	96,36%	0,19%	2,20%	0,15%	1,83%	351.582.830,22
31-dic.-18	371.137.077,96	356.818.895,65	94,23%	96,14%	0,19%	2,22%	0,23%	2,69%	349.717.231,97
31-ene.-19	370.210.060,52	355.286.595,95	93,96%	95,97%	0,19%	2,22%	0,18%	2,14%	347.857.610,14
28-feb.-19	369.281.164,27	353.253.063,99	93,70%	95,66%	0,19%	2,29%	0,32%	3,80%	346.003.946,95
31-mar.-19	368.350.385,05	351.150.632,07	93,43%	95,33%	0,20%	2,36%	0,34%	4,05%	344.156.224,64
30-abr.-19	367.417.718,70	349.156.927,53	93,17%	95,03%	0,20%	2,42%	0,32%	3,72%	342.314.425,55
31-may.-19	366.483.161,02	347.567.445,43	92,90%	94,84%	0,20%	2,42%	0,20%	2,39%	340.478.532,02
30-jun.-19	365.546.707,84	345.580.973,66	92,64%	94,54%	0,21%	2,47%	0,32%	3,74%	338.648.526,49
31-jul.-19	364.608.354,95	343.907.939,41	92,38%	94,32%	0,21%	2,47%	0,23%	2,70%	336.824.391,41
31-ago.-19	363.668.098,15	342.146.547,81	92,12%	94,08%	0,21%	2,49%	0,25%	3,02%	335.006.109,30
30-sep.-19	362.725.933,22	340.369.460,26	91,86%	93,84%	0,21%	2,51%	0,26%	3,09%	333.193.662,74
31-oct.-19	361.781.855,94	338.585.901,54	91,60%	93,59%	0,21%	2,53%	0,26%	3,13%	331.387.034,35
30-nov.-19	360.835.862,05	336.655.720,99	91,34%	93,30%	0,22%	2,57%	0,31%	3,65%	329.586.206,78
31-dic.-19	359.887.947,32	333.474.037,06	91,08%	92,66%	0,23%	2,73%	0,68%	7,91%	327.791.162,77
31-ene.-20	358.938.107,49	331.221.972,68	90,82%	92,28%	0,24%	2,80%	0,41%	4,84%	326.001.885,09
29-feb.-20	357.986.338,29	328.962.153,58	90,57%	91,89%	0,24%	2,86%	0,42%	4,90%	324.218.356,54
31-mar.-20	357.032.635,44	327.102.320,70	90,31%	91,62%	0,24%	2,88%	0,30%	3,54%	322.440.560,02
30-abr.-20	356.076.994,65	325.340.398,04	90,06%	91,37%	0,24%	2,89%	0,27%	3,21%	320.668.478,42
31-may.-20	355.119.411,63	323.868.522,42	89,80%	91,20%	0,24%	2,87%	0,18%	2,19%	318.902.094,74
30-jun.-20	354.159.882,06	322.317.737,00	89,55%	91,01%	0,24%	2,86%	0,21%	2,48%	317.141.391,97
31-jul.-20	353.198.401,63	319.296.946,21	89,29%	90,40%	0,25%	2,98%	0,67%	7,72%	315.386.353,19
31-ago.-20	352.234.966,01	317.551.069,81	89,04%	90,15%	0,25%	2,99%	0,27%	3,25%	313.636.961,53
30-sep.-20	351.269.570,85	315.062.530,21	88,79%	89,69%	0,26%	3,06%	0,51%	5,96%	311.893.200,13
31-oct.-20	350.302.211,82	313.026.097,09	88,54%	89,36%	0,26%	3,09%	0,37%	4,37%	310.155.052,23
30-nov.-20	349.332.884,54	311.326.648,92	88,29%	89,12%	0,26%	3,09%	0,27%	3,16%	308.422.501,08
31-dic.-20	348.361.584,66	309.128.017,57	88,04%	88,74%	0,27%	3,14%	0,43%	5,03%	306.695.529,99
31-ene.-21	347.388.307,78	306.075.773,64	87,79%	88,11%	0,27%	3,25%	0,71%	8,19%	304.974.122,34
28-feb.-21	346.413.049,52	303.258.261,51	87,54%	87,54%	0,28%	3,34%	0,64%	7,43%	303.258.261,51

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,34%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	216.942.657,00	165.055,10	217.107.712,10	85.000.000,00	254.527,78	85.254.527,78
15-mar.-21						
15-jun.-21	5.142.543,41	56.549,72	5.199.093,13	0,00	85.151,11	85.151,11
15-sep.-21	5.092.364,19	55.209,23	5.147.573,42	0,00	85.151,11	85.151,11
15-dic.-21	206.707.749,40	53.296,15	206.761.045,54	85.000.000,00	84.225,56	85.084.225,56