



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 2020 - 15 09 2020

YEAR:

2020

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	77.749,08	77,75%
		Total Nominal	339.000.000,00	263.569.381,20	
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, 2020			Next Payment Date December 15th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.263,60	4,50	0,000%	0,00	0,00
Series B ES0305288013	0,00	61,84	0,116%	29,32	23,75
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	3.264
Principal Outstanding	415.000.107,77	339.569.376,47
Principal Outstanding per Loan	120.185,38	104.034,74
Interest Rate	1,71%	1,57%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	4,61%
Average 12 Months Single Rate	3,59%
Prepayment Rate from Constitution	3,12%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	5.483,00	7.698,32	13.753,82
Debt to be amortised			339.550.725,69
Total Debt	5.483,00	7.698,32	339.564.479,51

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QUARTERLY BONDS PAYOUT REPORT

September 15, 2020

BONDS. PRINCIPAL	
Previous Balance	347.242.985,20
Principal Amortised	7.673.604,00
Outstanding Balance	339.569.381,20
% of Initial Balance	81,82%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	8-sep.-2020
Payment Date	15-sep.-2020
Previous Payment Date	15-jun.-2020
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,484%
Next Payment Date	15-dic.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,358%	0,380%	15.255,00
Class B	-0,358%	0,600%	46.998,40
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 15, 2020
Class A	3,87	2,24
Class B	5,33	2,50

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	347.242.973,60
Principal Amortised	7.673.597,13
Outstanding Balance	339.569.376,47
Number of Credit Rights	3.264
LTV	44,43%

DEFAULTED RECEIVABLES	
Previous balance	529.215,83
Difference	32.449,76
Up to date	561.665,59

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

TRANSITORY PROPERTIES	
Last balance	56.839,96
Difference in Actual Period	0,00
Current balance	56.839,96
Number of Credit Rights	1

NET LOSSES	
Last balance	292.167,36
Difference	32.449,76
Current balance	324.617,12

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	3.976,83	1.835,95	1.213,86	2.551,63	9.072,51
Interest accrued in Arrears	1.506,17	619,56	112,48	1.364,84	4.681,31
Outstanding Balance	1.234.370,62	236.026,64	60.957,60	178.381,00	308.958,58
Number of Credit Rights	14	5	2	2	4
% of Outstanding Balance	0,36%	0,07%	0,02%	0,05%	0,09%

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QUARTERLY REPORT - ALLOCATION OF CASH

September 15, 2020

TOTAL CASH RECEIVED END OF PERIOD	17.630.948,47
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.641.147,37
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.299.936,45
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	8.790,31
RESERVE FUND	8.681.074,34

TOTAL CASH PAID END OF PERIOD	17.630.948,47
Ordinary Expenses	17.504,85
Extraordinary Expenses	2.441,36
Interest paid to Class A Bondholders	15.255,00
Reserve Fund	8.489.234,41
Principal withholding Class A	7.673.604,00
Interest paid to Class B Bondholders	46.998,40
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	8.965,28
Principal paid to Subordinated Loan	219.825,01
Fixed fee in favour of UCI	6.000,00
Excess spread	1.151.120,16
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	8.489.234,41
PRINCIPAL RESERVE FUND	
Previous Balance	8.681.074,34
Difference	(191.839,93)
Outstanding Balance	8.489.234,41
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ⁽¹⁾ ⁽²⁾		
CONCEPTS	INITIAL	September 15, 2020
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (22,38%)
SUBORDINATED LOAN	10.400.000 (2,50%)	8.489.234,41 (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, 2020
Total Outstanding	575.000,00	240.306,64
Interest Rate	0,437%	0,266%

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TRIGGERS OF THE MODEL

September 15, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	8.489.234,41
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	8.489.234,41
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	21
Principal Outstanding of renegotiated loans	3.933.000,23
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,95%

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, 2020

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.

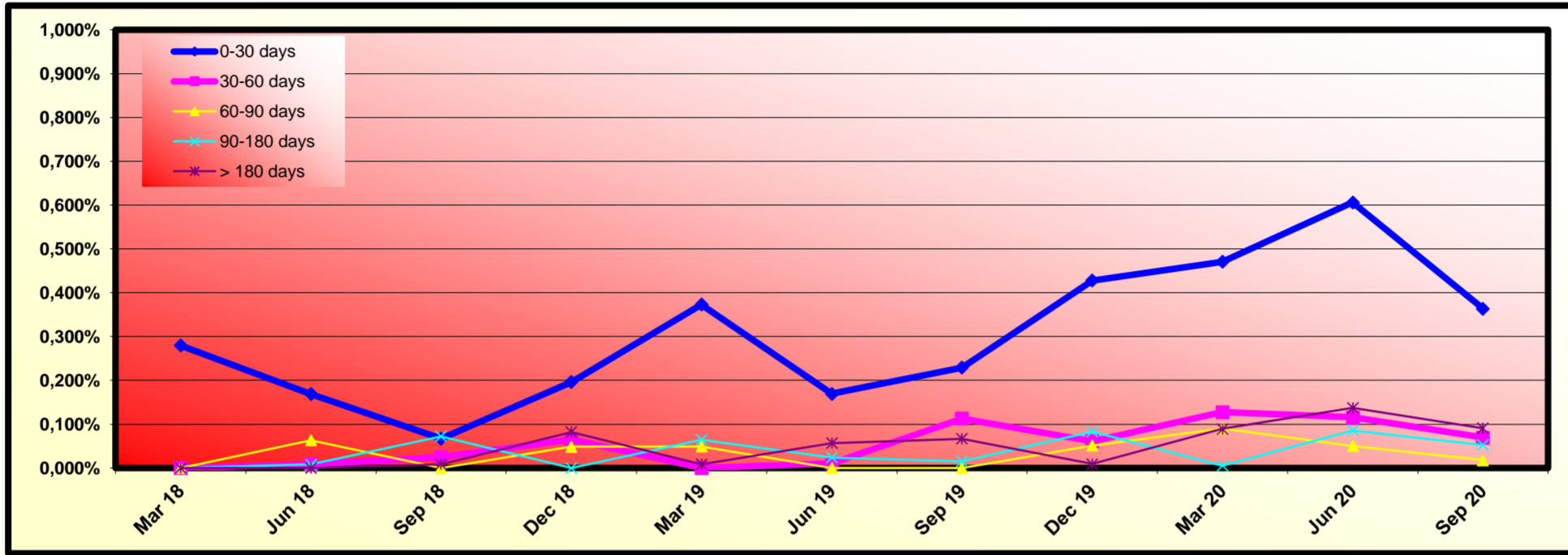


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HISTORICAL ARREARS AND PREPAYMENT REPORT

September 15, 2020

HISTORICAL ARREARS



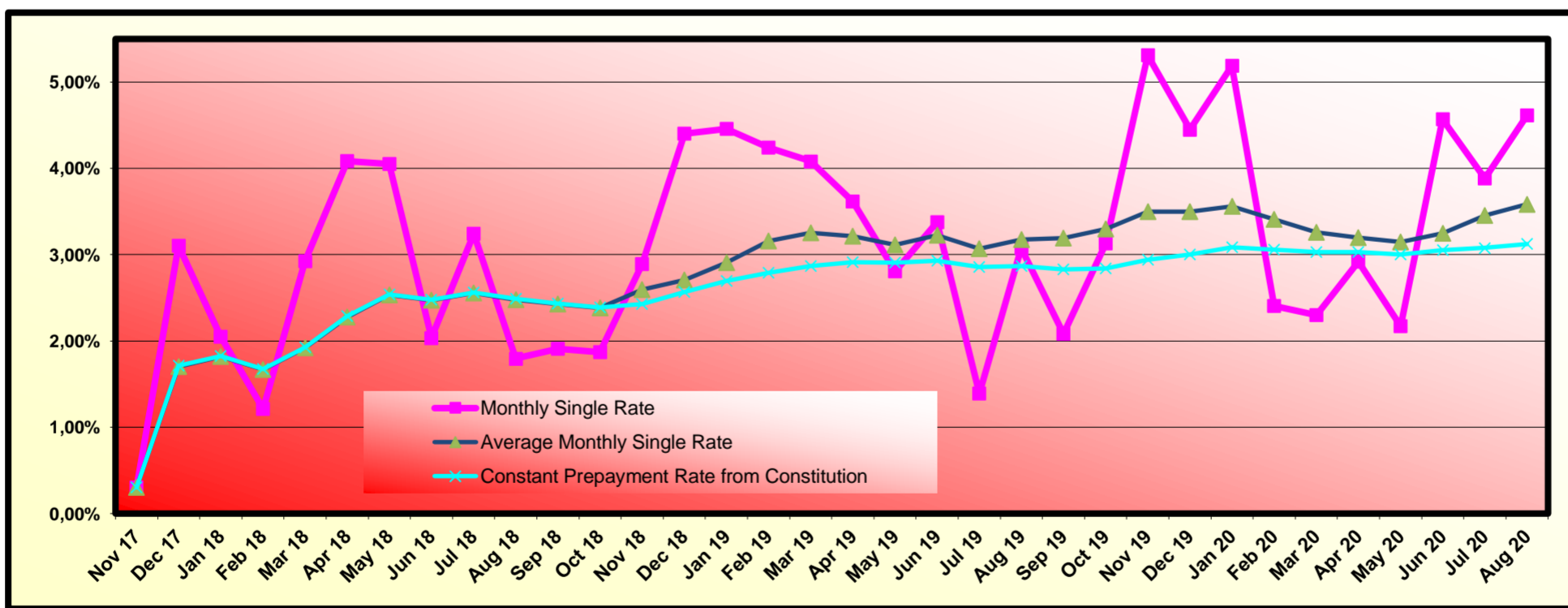
Date	Jun 19	Sep 19	Dec 19	Mar 20	Jun 20	Sep 20
0-30 days	0,169%	0,229%	0,428%	0,471%	0,606%	0,364%
30-60 days	0,010%	0,113%	0,061%	0,128%	0,115%	0,070%
60-90 days	0,000%	0,000%	0,051%	0,090%	0,050%	0,018%
90-180 days	0,024%	0,015%	0,083%	0,005%	0,086%	0,053%
> 180 days	0,057%	0,067%	0,009%	0,089%	0,137%	0,091%

	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	9	65	74
Outstanding Balance	1.063.443,83	9.040.373,48	10.103.817,31
% over Outstanding Balance	0,31%	2,66%	2,98%

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.

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

September 8, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	841	25,77%	13.845.027,50	4,08%
25.000	50.000	558	17,10%	19.299.490,45	5,68%
50.000	75.000	279	8,55%	17.487.688,45	5,15%
75.000	100.000	260	7,97%	22.669.403,49	6,68%
100.000	125.000	248	7,60%	27.835.735,55	8,20%
125.000	150.000	199	6,10%	27.298.401,98	8,04%
150.000	175.000	164	5,02%	26.582.307,21	7,83%
175.000	200.000	159	4,87%	29.818.019,50	8,78%
200.000	225.000	146	4,47%	31.080.471,59	9,15%
225.000	250.000	93	2,85%	21.937.253,78	6,46%
250.000	275.000	86	2,63%	22.560.653,18	6,64%
275.000	300.000	66	2,02%	18.969.944,33	5,59%
300.000	325.000	49	1,50%	15.296.980,92	4,50%
325.000	350.000	31	0,95%	10.409.803,12	3,07%
350.000	375.000	29	0,89%	10.440.734,83	3,07%
375.000	400.000	17	0,52%	6.572.941,23	1,94%
400.000	425.000	17	0,52%	7.038.503,27	2,07%
425.000	450.000	8	0,25%	3.479.997,67	1,02%
450.000	475.000	5	0,15%	2.298.283,80	0,68%
475.000	500.000	4	0,12%	1.925.450,45	0,57%
500.000	525.000	1	0,03%	504.522,42	0,15%
525.000	550.000	3	0,09%	1.625.497,74	0,48%
575.000	600.000	1	0,03%	592.264,01	0,17%
Total		3.264	100,00%	339.569.376,47	100,00%

Maximum	Minimum	Simple Average
592.264,01	122,66	104.034,74

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	161	4,93%	32.039.578,08	9,44%	0,35	0,59
0,50	1,00	948	29,04%	86.956.617,08	25,61%	0,78	0,99
1,00	1,50	760	23,28%	53.607.408,95	15,79%	1,23	1,41
1,50	2,00	296	9,07%	44.471.356,69	13,10%	1,81	0,48
2,00	2,50	468	14,34%	57.488.205,25	16,93%	2,20	0,64
2,50	3,00	583	17,86%	60.515.636,42	17,82%	2,80	0,35
3,00	3,50	37	1,13%	3.078.217,80	0,91%	3,20	0,84
3,50	4,00	10	0,31%	1.234.735,42	0,36%	3,67	1,90
4,00	4,50	1	0,03%	177.620,78	0,05%	4,09	2,35
Total		3.264	100,00%	339.569.376,47	100,00%	1,58	0,78

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

Maximum	Minimum	Simple Average
4,09	0,09	1,57

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	1.276	39,09%	31.513.123,14	9,28%	03/09/2000	240,17
2007	180	5,51%	29.606.515,89	8,72%	10/09/2007	155,93
2008	380	11,64%	72.242.854,45	21,27%	14/06/2008	146,80
2009	253	7,75%	51.134.757,39	15,06%	30/06/2009	134,27
2010	218	6,68%	44.961.624,67	13,24%	26/06/2010	122,40
2011	154	4,72%	27.783.792,23	8,18%	31/05/2011	111,27
2012	25	0,77%	2.634.771,92	0,78%	16/06/2012	98,73
2013	11	0,34%	899.806,42	0,26%	09/09/2013	83,97
2014	10	0,31%	739.081,62	0,22%	09/08/2014	72,97
2015	26	0,80%	1.941.000,30	0,57%	25/08/2015	60,43
2016	175	5,36%	16.661.442,10	4,91%	05/11/2016	46,10
2017	556	17,03%	59.450.606,34	17,51%	01/04/2017	41,23
Total	3.264	100,00%	339.569.376,47	100,00%	21/05/2010	123,57

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	23/08/2007
Month	38,87	306,17	158,80

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.761	53,95%	81.573.359,84	24,02%	16/01/2034	160,27
2041	58	1,78%	9.111.475,92	2,68%	04/06/2041	248,87
2042	132	4,04%	16.549.334,77	4,87%	08/05/2042	260,00
2043	58	1,78%	10.585.568,47	3,12%	28/04/2043	271,67
2044	67	2,05%	11.710.569,01	3,45%	15/05/2044	284,23
2045	55	1,69%	10.398.748,51	3,06%	25/06/2045	297,57
2046	88	2,70%	13.732.943,25	4,04%	30/05/2046	308,73
2047	509	15,59%	69.470.791,41	20,46%	11/05/2047	320,10
2048	218	6,68%	46.156.543,91	13,59%	30/05/2048	332,73
2049	127	3,89%	28.142.599,78	8,29%	05/06/2049	344,90
2050	116	3,55%	26.627.255,61	7,84%	02/06/2050	356,80
2051	70	2,14%	14.747.159,28	4,34%	25/04/2051	367,57
2052	5	0,15%	763.026,71	0,22%	19/04/2052	379,37
Total	3.264	100,00%	339.569.376,47	100,00%	03/03/2044	281,83

	Maximum	Minimum	Simple Average
Date	01/10/2052	05/09/2021	17/03/2038
Month	390,37	12,07	213,32

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.321	40,47%	42.305.631,19	12,46%
Floating	1.320	40,44%	42.214.470,52	12,43%
Mixed	1	0,03%	91.160,67	0,03%
semiannually	1.472	45,10%	250.588.841,85	73,80%
Floating	1.324	40,56%	231.944.305,23	68,31%
Mixed	148	4,53%	18.644.536,62	5,49%
fixed	471	14,43%	46.674.903,43	13,75%
Fixed	471	14,43%	46.674.903,43	13,75%
Total	3.264	100,00%	339.569.376,47	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	2.644	81,00%	274.158.775,75	80,74%	1,30	0,87
EUR 12 M	1.680	51,47%	179.238.333,51	52,78%	0,90	1,11
IRPH	665	20,37%	89.202.847,45	26,27%	2,13	0,37
MIBOR 12 M	299	9,16%	5.717.594,79	1,68%	0,98	1,21
Mixed	149	4,56%	18.735.697,29	5,52%	2,48	1,44
EUR 12 M	149	4,56%	18.735.697,29	5,52%	2,48	1,44
Fixed	471	14,43%	46.674.903,43	13,75%	2,83	0,00
Fixed	471	14,43%	46.674.903,43	13,75%	2,83	0,00
Total	3.264	100,00%	339.569.376,47	100,00%	1,58	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	4,09	0,09	1,29
Mixed	3,75	2,05	2,50
Fixed	3,95	1,00	2,84

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.829	56,04%	197.974.030,80	58,30%	1,05	1,14
IRPH	665	20,37%	89.202.847,45	26,27%	2,13	0,37
MIBOR 12 M	299	9,16%	5.717.594,79	1,68%	0,98	1,21
Fixed Rate	471	14,43%	46.674.903,43	13,75%	2,83	0,00
Total	3.264	100,00%	339.569.376,47	100,00%	1,58	0,91

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QUARTERLY STATISTIC INFORMATION

September 8, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	877	26,87%	76.261.815,09	22,46%
ARAGON	51	1,56%	5.845.292,08	1,72%
ASTURIAS	78	2,39%	4.767.563,98	1,40%
CANARIAS	235	7,20%	18.960.099,24	5,58%
CANTABRIA	22	0,67%	1.991.108,92	0,59%
CASTILLA LA MANCHA	95	2,91%	10.684.497,31	3,15%
CASTILLA Y LEON	73	2,24%	5.518.172,05	1,63%
CATALUÑA	564	17,28%	81.608.652,00	24,03%
COMUNIDAD VALENCIANA	244	7,48%	29.091.139,48	8,57%
EXTREMADURA	76	2,33%	4.863.877,41	1,43%
GALICIA	141	4,32%	5.215.214,94	1,54%
ISLAS BALEARES	54	1,65%	7.749.916,11	2,28%
LA RIOJA	6	0,18%	417.966,33	0,12%
MADRID	680	20,83%	78.373.034,59	23,08%
MURCIA	31	0,95%	3.911.804,67	1,15%
NAVARRA	5	0,15%	790.226,43	0,23%
PAIS VASCO	32	0,98%	3.518.995,84	1,04%
Total	3.264	100,00%	339.569.376,47	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	592.264,01	0,17%	Madrid
Debtor nº 2	1	0,03%	548.477,98	0,16%	Cataluña
Debtor nº 3	1	0,03%	546.949,17	0,16%	Cataluña
Debtor nº 4	1	0,03%	530.070,59	0,16%	Cataluña
Debtor nº 5	1	0,03%	504.522,42	0,15%	Islas Baleares
Debtor nº 6	1	0,03%	484.930,97	0,14%	Cataluña
Debtor nº 7	1	0,03%	482.773,07	0,14%	Cataluña
Debtor nº 8	1	0,03%	480.722,73	0,14%	Cataluña
Debtor nº 9	1	0,03%	477.023,68	0,14%	Cataluña
Debtor nº 10	1	0,03%	465.353,76	0,14%	Castilla la Mancha
Rest of Debtors	3.254	99,69%	334.456.288,09	98,49%	
Total	3.264	100,00%	339.569.376,47	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%	58	1,78%	973.787,23	0,29%	7,46%	
10,00% - 20,00%	332	10,17%	6.183.766,99	1,82%	15,95%	
20,00% - 30,00%	468	14,34%	16.534.109,71	4,87%	25,51%	
30,00% - 40,00%	733	22,46%	38.929.434,62	11,46%	35,23%	
40,00% - 50,00%	339	10,39%	56.371.639,04	16,60%	45,62%	
50,00% - 60,00%	462	14,15%	84.191.027,56	24,79%	55,33%	
60,00% - 70,00%	460	14,09%	80.824.392,90	23,80%	64,35%	
70,00% - 80,00%	289	8,85%	38.507.553,28	11,34%	74,68%	
80,00% - 90,00%	116	3,55%	16.041.797,05	4,72%	83,56%	
90,00% - 100,00%	7	0,21%	1.011.868,09	0,30%	90,58%	
Total	3.264	100,00%	339.569.376,47	100,00%	54,89%	

Maximum	Minimum	Simple Average
91,94%	0,00%	44,43%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.154	96,63%	331.867.486,20	97,73%
Second Residence	110	3,37%	7.701.890,27	2,27%
Total	3.264	100,00%	339.569.376,47	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

September 8, 2020

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	20.617,50	0,01%
1	1.926	59,01%	121.579.649,32	35,80%
2	1.081	33,12%	159.822.420,05	47,07%
3	256	7,84%	58.146.689,60	17,12%
Total	3.264	100,00%	339.569.376,47	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.191	97,76%	330.476.795,65	97,32%
Other	73	2,24%	9.092.580,82	2,68%
Total	3.264	100,00%	339.569.376,47	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.819	86,37%	298.179.796,58	87,81%
Official Protection Housing	445	13,63%	41.389.579,89	12,19%
Total	3.264	100,00%	339.569.376,47	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	114	3,49%	22.211.595,01	6,54%
Broker	157	4,81%	27.315.855,55	8,04%
Developers	57	1,75%	10.590.141,48	3,12%
Financial Entities	18	0,55%	3.715.336,88	1,09%
Hipotecas.com	282	8,64%	36.311.966,78	10,69%
Insurance	50	1,53%	1.949.471,47	0,57%
Other	226	6,92%	6.122.170,61	1,80%
Real Estate	2.360	72,30%	231.352.838,69	68,13%
Total	3.264	100,00%	339.569.376,47	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	
1	2	28	18,79%	3.030.882,98	16,18%	02/04/2022	19,04
3	4	5	3,36%	509.810,49	2,72%	03/03/2024	42,42
5	6	4	2,68%	301.829,59	1,61%	03/04/2026	67,79
6	7	36	24,16%	5.372.024,85	28,67%	03/04/2027	79,94
11	12	22	14,77%	2.901.651,81	15,49%	19/04/2032	141,38
16	17	54	36,24%	6.619.497,57	35,33%	29/03/2037	201,57
Total	149	100,00%	18.735.697,29	100,00%	27/08/2030	121,36	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/01/2022	15/07/2030
Month	204,67	16,00	119,91

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

September 8, 2020

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	148	99,33%	18.644.536,62	99,51%	2,48	1,44	16/08/2030
EUR 12 M	148	99,33%	18.644.536,62	99,51%	2,48	1,44	16/08/2030
1-2	28	18,79%	3.030.882,98	16,18%	2,21	1,59	02/04/2022
3-4	5	3,36%	509.810,49	2,72%	2,25	1,59	03/03/2024
5-6	4	2,68%	301.829,59	1,61%	2,41	1,43	03/04/2026
6-7	36	24,16%	5.372.024,85	28,67%	2,34	1,39	03/04/2027
11-12	22	14,77%	2.901.651,81	15,49%	2,61	1,44	19/04/2032
16-17	53	35,57%	6.528.336,90	34,84%	2,68	1,39	30/03/2037
Annually	1	0,67%	91.160,67	0,49%	2,80	1,39	01/03/2037
E11A	1	0,67%	91.160,67	0,49%	2,80	1,39	01/03/2037
16-17	1	0,67%	91.160,67	0,49%	2,80	1,39	01/03/2037
Total	149	100,00%	18.735.697,29	100,00%	2,48	1,44	27/08/2030

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	116	77,85%	15.217.361,45	81,22%	2,53	1,39
1,50	2,00	32	21,48%	3.419.647,72	18,25%	2,25	1,60
2,50	3,00	1	0,67%	98.688,12	0,53%	3,75	2,84
Total		149	100,00%	18.735.697,29	100,00%	2,48	1,44

Maximum	Minimum	Simple Average
2,84	1,39	1,45

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%	1.488.270,76	0,54%	1,66	-0,10
0,00	0,50	438	16,57%	65.186.054,56	23,78%	1,84	0,23
0,50	1,00	570	21,56%	87.359.021,82	31,86%	0,98	0,70
1,00	1,50	1.152	43,57%	78.301.700,91	28,56%	1,06	1,17
1,50	2,00	438	16,57%	36.868.501,21	13,45%	1,50	1,59
2,00	2,50	23	0,87%	3.342.692,00	1,22%	2,03	2,16
2,50	3,00	11	0,42%	1.158.104,94	0,42%	2,57	2,70
3,00	3,50	3	0,11%	324.566,42	0,12%	2,91	3,15
3,50	4,00	1	0,04%	129.863,13	0,05%	3,44	3,55
Total		2.644	100,00%	274.158.775,75	100,00%	1,30	0,87

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

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO V

Monthly Single Rate	4,61%
Average 12 Moth Single Rate	3,59%
Prepayment Rate from Constitution	3,12%

3,12%
0,26%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly Mortality	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	99,74%	99,97%	0,03%	0,30%	0,03%	0,30%	413.456.013,03
31-dic.-17	413.325.088,72	412.136.925,88	99,47%	99,71%	0,14%	1,71%	0,26%	3,10%	411.145.003,25
31-ene.-18	412.095.888,58	410.202.844,99	99,21%	99,54%	0,15%	1,82%	0,17%	2,05%	408.839.788,55
28-feb.-18	410.863.177,39	408.559.385,78	98,95%	99,44%	0,14%	1,67%	0,10%	1,21%	406.540.407,56
31-mar.-18	409.627.750,76	406.324.178,72	98,69%	99,19%	0,16%	1,92%	0,25%	2,93%	404.247.639,88
30-abr.-18	408.389.428,72	403.690.242,57	98,43%	98,85%	0,19%	2,29%	0,35%	4,09%	401.961.296,57
31-may.-18	407.148.503,65	401.079.149,63	98,17%	98,51%	0,21%	2,54%	0,34%	4,05%	399.681.654,20
30-jun.-18	405.905.682,25	399.170.401,43	97,91%	98,34%	0,21%	2,48%	0,17%	2,03%	397.409.392,01
31-jul.-18	404.660.806,55	396.854.552,18	97,65%	98,07%	0,22%	2,56%	0,27%	3,24%	395.144.337,56
31-ago.-18	403.413.916,77	395.034.920,14	97,39%	97,92%	0,21%	2,49%	0,15%	1,80%	392.886.513,07
30-sep.-18	402.165.343,22	393.180.781,81	97,13%	97,77%	0,21%	2,43%	0,16%	1,91%	390.636.222,21
31-oct.-18	400.915.321,52	391.342.576,37	96,88%	97,61%	0,20%	2,39%	0,16%	1,87%	388.393.673,49
30-nov.-18	399.664.010,56	389.169.271,47	96,62%	97,37%	0,20%	2,43%	0,24%	2,89%	386.158.998,95
31-dic.-18	398.411.648,71	386.497.084,30	96,37%	97,01%	0,22%	2,57%	0,37%	4,40%	383.932.405,62
31-ene.-19	397.158.617,79	383.820.717,03	96,11%	96,64%	0,23%	2,70%	0,38%	4,46%	381.714.236,08
28-feb.-19	395.905.010,06	381.229.978,04	95,86%	96,29%	0,24%	2,79%	0,36%	4,24%	379.504.551,47
31-mar.-19	394.650.499,83	378.704.528,50	95,60%	95,96%	0,24%	2,87%	0,35%	4,08%	377.303.012,56
30-abr.-19	393.395.282,36	376.343.734,22	95,35%	95,67%	0,25%	2,91%	0,31%	3,61%	375.109.780,19
31-may.-19	392.139.676,39	374.252.668,20	95,10%	95,44%	0,25%	2,91%	0,24%	2,81%	372.925.130,73
30-jun.-19	390.883.566,54	371.987.357,80	94,85%	95,17%	0,25%	2,93%	0,29%	3,38%	370.748.925,70
31-jul.-19	389.627.410,27	370.359.199,94	94,60%	95,05%	0,24%	2,86%	0,12%	1,39%	368.581.569,75
31-ago.-19	388.370.987,25	368.204.680,58	94,35%	94,81%	0,24%	2,87%	0,26%	3,08%	366.422.823,54
30-sep.-19	387.113.721,01	366.370.383,88	94,10%	94,64%	0,24%	2,83%	0,18%	2,08%	364.272.114,93
31-oct.-19	385.855.955,45	364.213.361,61	93,85%	94,39%	0,24%	2,84%	0,26%	3,13%	362.129.741,39
30-nov.-19	384.597.836,56	361.380.309,74	93,60%	93,96%	0,25%	2,94%	0,45%	5,31%	359.995.811,75
31-dic.-19	383.339.606,42	358.832.783,28	93,36%	93,61%	0,25%	3,00%	0,38%	4,45%	357.870.523,26
31-ene.-20	382.081.863,72	356.071.150,48	93,11%	93,19%	0,26%	3,08%	0,44%	5,19%	355.754.402,84
29-feb.-20	380.824.464,42	354.180.089,74	92,86%	93,00%	0,26%	3,06%	0,20%	2,41%	353.647.281,96
31-mar.-20	379.566.712,36	352.326.655,55	92,62%	92,82%	0,26%	3,03%	0,19%	2,30%	351.548.482,22
30-abr.-20	378.308.767,56	350.294.261,11	92,37%	92,59%	0,26%	3,03%	0,25%	2,92%	349.458.123,04
31-may.-20	377.051.048,62	348.491.243,01	92,13%	92,43%	0,25%	3,00%	0,18%	2,17%	347.376.560,61
30-jun.-20	375.793.273,00	345.977.809,90	91,89%	92,07%	0,26%	3,05%	0,39%	4,57%	345.303.502,87
31-jul.-20	374.536.050,20	343.683.414,88	91,64%	91,76%	0,26%	3,08%	0,33%	3,89%	343.239.478,14
31-ago.-20	373.279.000,48	341.184.104,74	91,40%	91,40%	0,26%	3,12%	0,39%	4,61%	341.184.104,74

FLWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,12%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	263.569.381,20	602.551,19	264.171.932,39	76.000.000,00	1.958.237,11	77.958.237,11
15-sep.-12						
15-dic.-20	6.119.629,06	485.304,44	6.604.933,50	0,00	1.539.308,22	1.539.308,22
15-mar.-21	6.013.235,07	14.159,74	6.027.394,80	0,00	45.980,00	45.980,00
15-jun.-21	5.994.399,39	14.136,32	6.008.535,71	0,00	47.001,78	47.001,78
15-sep.-21	5.917.038,76	13.799,30	5.930.838,06	0,00	47.001,78	47.001,78
15-dic.-21	5.817.012,87	13.320,26	5.830.333,13	0,00	46.490,89	46.490,89
15-mar.-22	5.716.659,65	12.853,94	5.729.513,59	0,00	45.980,00	45.980,00
15-jun.-22	5.698.889,73	12.818,18	5.711.707,92	0,00	47.001,78	47.001,78
15-sep.-22	5.627.095,92	12.497,78	5.639.593,70	0,00	47.001,78	47.001,78
15-dic.-22	5.534.084,77	12.049,00	5.546.133,78	0,00	46.490,89	46.490,89
15-mar.-23	211.131.335,98	11.612,22	211.142.948,20	76.000.000,00	45.980,00	76.045.980,00