



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 03 2021 - 15 06 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	68.866,75	68,87%
		Total Nominal	305.000.000,00	210.043.587,50	
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 June 15th, 2021			Next Payment Date September 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	2.261,99	0,00	0,000%	0,00	0,00
Series B ES0305248017	0,00	53,16	0,202%	51,62	41,81
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 03 2021 - 15 06 2021

YEAR:

2021

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR´s	3.377	3.008
Principal Outstanding	390.000.085,45	295.043.567,06
Principal Outstanding per Loan	115.487,14	98.086,29
Interest Rate	2,46%	1,99%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	6,37%
Average 12 Months Single Rate	5,50%
Prepayment Rate from Constitution	3,51%

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QUARTERLY BONDS PAYOUT REPORT

June 15, 2021

BONDS. PRINCIPAL	
Previous Balance	301.942.657,00
Principal Amortised	6.899.069,50
Outstanding Balance	295.043.587,50
% of Initial Balance	75,65%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	8-jun.-2021
Payment Date	15-jun.-2021
Previous Payment Date	15-mar.-2021
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,548%
Next Payment Date	15-sep.-2021

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,542%	0,460%	0,00
Class B	-0,542%	0,750%	45.186,00
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 15, 2021
Class A	4,01	0,50
Class B	5,19	0,50

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	301.942.652,76
Principal Amortised	6.899.085,70
Outstanding Balance	295.043.567,06
Number of Credit Rights	3.008
LTV	61,16%

DEFAULTED RECEIVABLES	
Previous balance	1.605.876,31
Difference	439.343,92
Up to date	2.045.220,23

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

TRANSITORY PROPERTIES	
Last balance	54.606,87
Difference in Actual Period	0,00
Current balance	54.606,87
Number of Credit Rights	1

NET LOSSES	
Last balance	1.454.973,97
Difference	436.548,81
Current balance	1.891.522,78

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	1.973,87	2.713,54	419,99	9.625,14	5.013,24
Interest accrued on Credit	1.261,19	2.257,74	301,26	4.009,28	2.785,55
Outstanding Balance	1.143.460,61	792.512,43	62.540,43	490.678,55	243.239,35
Number of Credit Rights	11	10	1	6	2
% of Outstanding Balance	0,39%	0,27%	0,02%	0,17%	0,08%

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QUARTERLY REPORT - ALLOCATION OF CASH

June 15, 2021

TOTAL CASH RECEIVED END OF PERIOD	15.533.673,94
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.459.741,78
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.500.795,71
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	2.795,11
OTHERS	21.775,02
RESERVE FUND	7.548.566,32

TOTAL CASH PAID END OF PERIOD	15.533.673,94
Ordinary Expenses	15.221,22
Extraordinary Expenses	13.547,86
Swap payment	255.461,62
Swap collection	153.844,66
Interest paid to Class A Bondholders	0,00
Reserve Fund	7.376.089,18
Principal withholding Class A	6.899.069,50
Interest paid to Class B Bondholders	45.186,00
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	7.999,82
Principal paid to Subordinated Loan	202.083,19
Fixed fee in favour of UCI	6.000,00
Excess spread	559.170,89
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	7.376.089,18
PRINCIPAL RESERVE FUND	
Previous Balance	7.548.566,32
Difference	(172.477,14)
Outstanding Balance	7.376.089,18
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	June 15, 2021
SUBORDINATED ISSUE	85.000.000,00 (21,79%)	85.000.000,00 (28,81%)
SUBORDINATED LOAN	9.750.000,00 (2,50%)	7.376.089,18 (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	June 15, 2021
Total Outstanding	625.000,00	94.288,84
Interest Rate	0,605%	0,402%

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TRIGGERS OF THE MODEL

June 15, 2021

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:

Reserve Fund SHALL BE THE LESSER OF:	7.376.089,18
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	7.376.089,18
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	0,00
Number of loans that have been renegotiated	84
Principal Outstanding of renegotiated loans	11.404.475,84
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,92%

COUNTERPARTIES

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

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

(*) Deposit Rating applied

(*) Derivative Counterparty Rating applied

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DEFINITIONS

June 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.

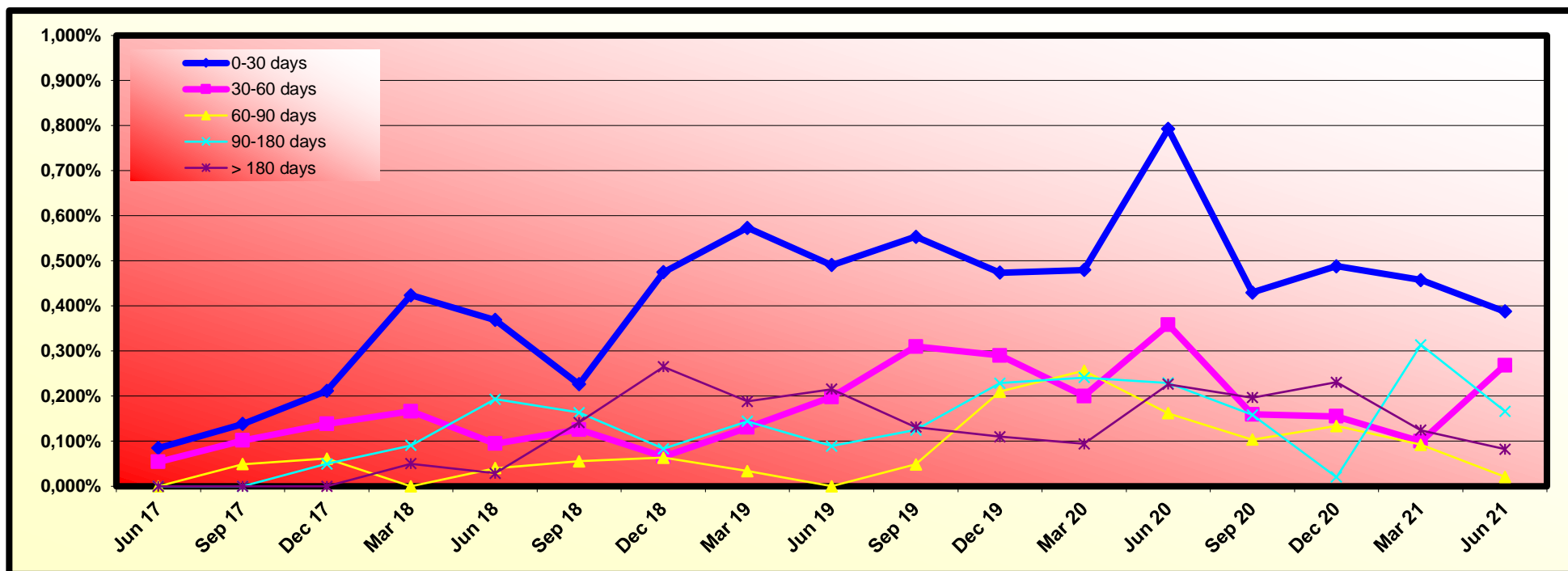


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HISTORICAL ARREARS AND PREPAYMENT REPORT

June 15, 2021

HISTORICAL ARREARS



Date	Mar 20	Jun 20	Sep 20	Dec 20	Mar 21	Jun 21
0-30 days	0,480%	0,793%	0,430%	0,488%	0,457%	0,388%
30-60 days	0,200%	0,359%	0,159%	0,155%	0,100%	0,269%
60-90 days	0,256%	0,162%	0,103%	0,134%	0,092%	0,021%
90-180 days	0,241%	0,229%	0,159%	0,021%	0,314%	0,166%
> 180 days	0,094%	0,226%	0,197%	0,231%	0,124%	0,082%

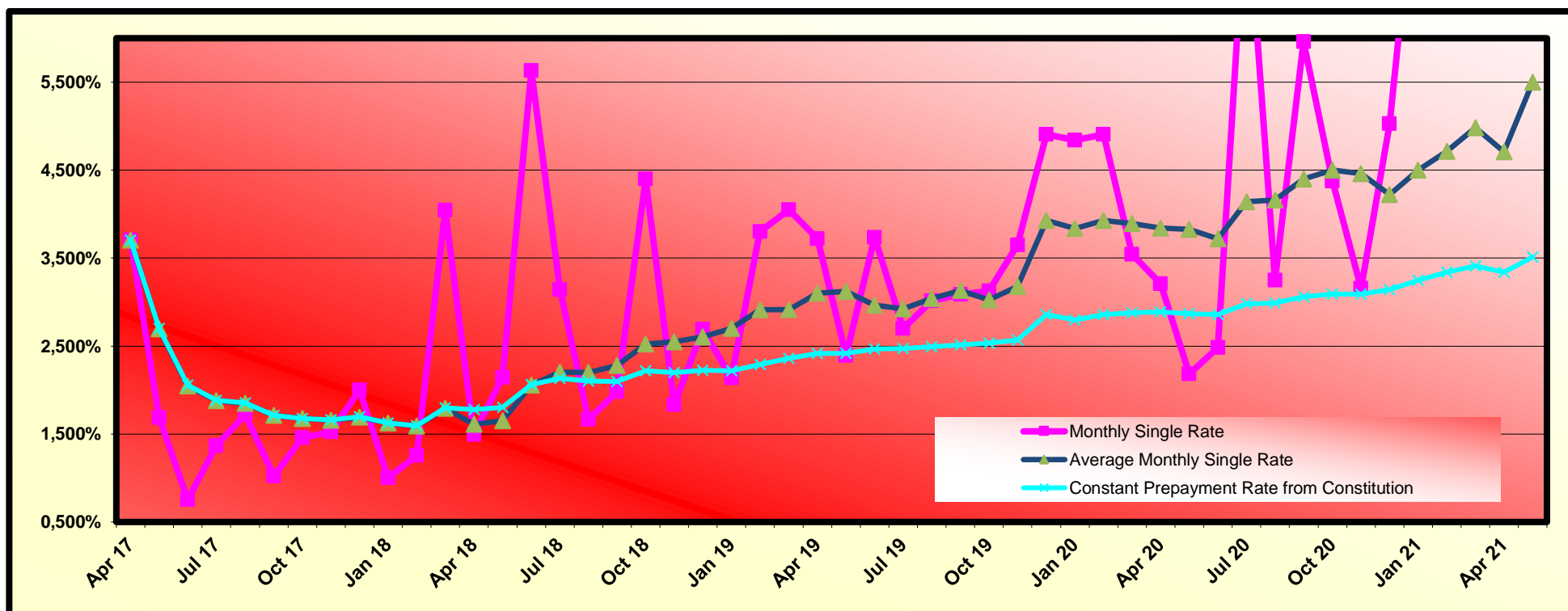
	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	2	36	38
Outstanding Balance	186.294,29	4.475.956,12	4.662.250,41
% over Outstanding Balance	0,06%	1,52%	1,58%

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

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

Until 31.05.2021, an amount of 15.548.376,75 € (151 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

June 8, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	118	3,92%	1.963.519,11	0,67%
25.000	50.000	385	12,80%	15.194.504,92	5,15%
50.000	75.000	657	21,84%	41.253.782,64	13,98%
75.000	100.000	601	19,98%	52.464.715,88	17,78%
100.000	125.000	485	16,12%	53.918.622,18	18,27%
125.000	150.000	335	11,14%	45.601.542,58	15,46%
150.000	175.000	177	5,88%	28.525.723,92	9,67%
175.000	200.000	108	3,59%	20.086.041,73	6,81%
200.000	225.000	56	1,86%	11.872.181,73	4,02%
225.000	250.000	30	1,00%	7.170.228,06	2,43%
250.000	275.000	21	0,70%	5.501.418,01	1,86%
275.000	300.000	11	0,37%	3.123.292,25	1,06%
300.000	325.000	11	0,37%	3.443.562,31	1,17%
325.000	350.000	3	0,10%	1.013.584,94	0,34%
350.000	375.000	5	0,17%	1.776.687,08	0,60%
375.000	400.000	1	0,03%	392.050,33	0,13%
400.000	425.000	2	0,07%	837.328,48	0,28%
425.000	450.000	1	0,03%	443.472,97	0,15%
450.000	475.000	1	0,03%	461.307,94	0,16%
Total		3.008	100,00%	295.043.567,06	100,00%

Maximum	Minimum	Simple Average
461.307,94	569,61	98.086,29

Nominal Interest (*)						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
0,00	0,50	129	4,29%	14.640.747,30	4,96%	0,29
0,50	1,00	188	6,25%	14.954.479,40	5,07%	0,74
1,00	1,50	463	15,39%	45.775.637,03	15,51%	1,17
1,50	2,00	737	24,50%	82.241.213,90	27,87%	1,77
2,00	2,50	331	11,00%	32.877.597,27	11,14%	2,17
2,50	3,00	1.064	35,37%	97.210.339,30	32,95%	2,86
3,00	3,50	89	2,96%	6.569.500,05	2,23%	3,13
3,50	4,00	7	0,23%	774.052,81	0,26%	3,72
Total		3.008	100,00%	295.043.567,06	100,00%	1,99

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

Maximum	Minimum	Simple Average
3,92	0,00	2,02

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	128	4,26%	12.334.870,78	4,18%	24/05/2006	180,47
2007	537	17,85%	60.152.842,58	20,39%	11/07/2007	166,90
2008	354	11,77%	40.603.484,46	13,76%	08/05/2008	157,00
2009	52	1,73%	6.324.111,95	2,14%	26/05/2009	144,40
2010	56	1,86%	6.603.751,07	2,24%	13/07/2010	130,83
2011	69	2,29%	6.829.716,47	2,31%	20/06/2011	119,60
2012	98	3,26%	7.703.403,50	2,61%	15/08/2012	105,77
2013	50	1,66%	3.336.984,09	1,13%	16/07/2013	94,73
2014	105	3,49%	7.379.334,99	2,50%	06/09/2014	81,07
2015	441	14,66%	36.456.427,32	12,36%	01/10/2015	68,23
2016	1.118	37,17%	107.318.639,85	36,37%	29/06/2016	59,30
Total	3.008	100,00%	295.043.567,06	100,00%	13/06/2012	107,83

	Maximum	Minimum	Simple Average
Date	30/11/2016	12/04/2000	17/10/2012
Month	55,03	257,57	105,18

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	663	22,04%	40.215.471,26	13,63%	30/07/2035	169,73
2040	98	3,26%	9.044.371,54	3,07%	12/08/2040	230,13
2041	182	6,05%	15.886.266,82	5,38%	11/06/2041	240,10
2042	141	4,69%	15.222.625,30	5,16%	24/05/2042	251,53
2043	91	3,03%	9.317.685,21	3,16%	23/06/2043	264,50
2044	114	3,79%	10.819.484,71	3,67%	24/07/2044	277,53
2045	250	8,31%	25.144.511,63	8,52%	17/08/2045	290,30
2046	732	24,34%	80.361.243,40	27,24%	01/07/2046	300,77
2047	366	12,17%	42.054.735,63	14,25%	02/07/2047	312,80
2048	247	8,21%	31.629.945,88	10,72%	04/05/2048	322,87
2049	51	1,70%	6.758.281,02	2,29%	12/05/2049	335,13
2050	31	1,03%	4.265.050,35	1,45%	22/06/2050	348,47
2051	37	1,23%	3.685.486,52	1,25%	05/05/2051	358,90
2052	3	0,10%	520.612,61	0,18%	13/05/2052	371,17
2053	2	0,07%	117.795,18	0,04%	01/01/2053	378,77
Total	3.008	100,00%	295.043.567,06	100,00%	22/08/2044	278,47

	Maximum	Minimum	Simple Average
Date	01/01/2053	05/08/2021	18/04/2043
Month	384,33	1,93	266,14

RMBS PRADO IV

QUARTERLY STATISTIC INFORMATION

June 8, 2021

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	70	2,33%	6.415.356,54	2,17%
Floating	67	2,23%	5.856.330,02	1,98%
Mixed	3	0,10%	559.026,52	0,19%
semiannually	1.899	63,13%	196.469.005,06	66,59%
Floating	1.763	58,61%	181.387.063,06	61,48%
Mixed	136	4,52%	15.081.942,00	5,11%
fixed	1.039	34,54%	92.159.205,46	31,24%
Total	3.008	100,00%	295.043.567,06	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	1.830	60,84%	187.243.393,08	63,46%	1,50	0,72
EUR 12 M	768	25,53%	71.643.600,88	24,28%	0,91	1,40
IRPH	1.062	35,31%	115.599.792,20	39,18%	1,86	0,30
Mixed	139	4,62%	15.640.968,52	5,30%	2,51	1,44
EUR 12 M	139	4,62%	15.640.968,52	5,30%	2,51	1,44
Fixed	1.039	34,54%	92.159.205,46	31,24%	2,90	0,00
Total	3.008	100,00%	295.043.567,06	100,00%	1,99	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	3,92	0,00	1,49
Mixed	3,70	1,14	2,54
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	907	30,15%	87.284.569,40	29,58%	1,19	1,40
IRPH	1.062	35,31%	115.599.792,20	39,18%	1,86	0,30
Fixed Rate	1.039	34,54%	92.159.205,46	31,24%	2,90	0,00
Total	3.008	100,00%	295.043.567,06	100,00%	1,99	0,53

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	725	24,10%	64.599.344,73	21,89%
Aragón	52	1,73%	4.677.623,19	1,59%
Asturias	51	1,70%	3.731.654,57	1,26%
Canarias	190	6,32%	16.045.122,57	5,44%
Cantabria	26	0,86%	2.939.696,36	1,00%
Castilla la Mancha	63	2,09%	5.988.990,35	2,03%
Castilla y León	67	2,23%	5.252.175,84	1,78%
Cataluña	528	17,55%	67.376.270,13	22,84%
Comunidad Valenciana	359	11,93%	28.784.414,31	9,76%
Extremadura	16	0,53%	903.317,22	0,31%
Galicia	112	3,72%	8.718.928,84	2,96%
Islas Baleares	78	2,59%	8.273.199,43	2,80%
La Rioja	5	0,17%	298.425,27	0,10%
Madrid	676	22,47%	71.500.241,53	24,23%
Murcia	29	0,96%	1.915.559,08	0,65%
Navarra	1	0,03%	210.476,35	0,07%
País Vasco	30	1,00%	3.828.127,29	1,30%
Total	3.008	100,00%	295.043.567,06	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	0,16%	Cataluña
Debtor nº 2	1	0,03%	443.472,97	0,15%	Madrid
Debtor nº 3	1	0,03%	421.597,50	0,14%	Cataluña
Debtor nº 4	1	0,03%	415.730,98	0,14%	Cataluña
Debtor nº 5	1	0,03%	392.050,33	0,13%	Cataluña
Debtor nº 6	1	0,03%	367.512,31	0,12%	Cantabria
Debtor nº 7	1	0,03%	352.896,26	0,12%	Madrid
Debtor nº 8	1	0,03%	352.655,97	0,12%	Cataluña
Debtor nº 9	1	0,03%	351.858,77	0,12%	Cataluña
Debtor nº 10	1	0,03%	351.763,77	0,12%	Cataluña
Rest of Debtors	2.998	99,67%	291.132.720,26	98,67%	
Total	3.008	100,00%	295.043.567,06	100,00%	

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

RMBS PRADO IV

QUARTERLY STATISTIC INFORMATION

June 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%	45	1,50%	899.045,03	0,30%	4,94%	
10,00% 20,00%	60	1,99%	1.727.242,17	0,59%	16,41%	
20,00% 30,00%	115	3,82%	6.439.710,36	2,18%	25,68%	
30,00% 40,00%	205	6,82%	15.083.209,92	5,11%	35,63%	
40,00% 50,00%	304	10,11%	29.024.792,17	9,84%	45,54%	
50,00% 60,00%	426	14,16%	42.123.217,67	14,28%	55,47%	
60,00% 70,00%	669	22,24%	66.661.333,04	22,59%	64,85%	
70,00% 80,00%	824	27,39%	90.577.202,48	30,70%	75,02%	
80,00% 90,00%	357	11,87%	42.264.916,49	14,32%	83,41%	
90,00% 100,00%	3	0,10%	242.897,73	0,08%	91,47%	
Total	3.008	100,00%	295.043.567,06	100,00%	64,60%	

Maximum	Minimum	Simple Average
92,39%	0,00%	61,16%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.008	100,00%	295.043.567,06	100,00%
Total	3.008	100,00%	295.043.567,06	100,00%

Number of guaranties				
Number of guaranties	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	2	0,07%	304.970,57	0,10%
1	2.515	83,61%	231.906.011,99	78,60%
2	420	13,96%	52.775.679,77	17,89%
3	60	1,99%	8.594.054,78	2,91%
4	11	0,37%	1.462.849,95	0,50%
Total	3.008	100,00%	295.043.567,06	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	2.728	90,69%	271.774.882,78	92,11%
Other	280	9,31%	23.268.684,28	7,89%
Total	3.008	100,00%	295.043.567,06	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.663	88,53%	265.564.673,67	90,01%
Official Protection Housing	345	11,47%	29.478.893,39	9,99%
Total	3.008	100,00%	295.043.567,06	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	9	0,30%	1.095.114,95	0,37%
Insurance	9	0,30%	910.958,80	0,31%
Other	185	6,15%	17.581.820,19	5,96%
Small Broker	98	3,26%	10.395.097,01	3,52%
Small Real Estate Agency	1.490	49,53%	139.258.351,65	47,20%
Large Real Estate Agency	778	25,86%	77.917.212,50	26,41%
Word of mouth	88	2,93%	8.771.314,56	2,97%
Large Broker	90	2,99%	9.708.744,43	3,29%
Developers	13	0,43%	1.441.416,86	0,49%
Hipotecas.com	248	8,24%	27.963.536,11	9,48%
Total	3.008	100,00%	295.043.567,06	100,00%

RMBS PRADO IV

QUARTERLY STATISTIC INFORMATION

June 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	23	16,55%	2.153.643,98	13,77%	01/11/2021	4,87
1	2	8	5,76%	1.065.791,96	6,81%	03/09/2022	15,08
2	3	2	1,44%	188.361,05	1,20%	01/11/2023	29,20
3	4	4	2,88%	146.924,69	0,94%	02/03/2025	45,46
4	5	4	2,88%	354.464,60	2,27%	24/11/2025	54,34
5	6	30	21,58%	4.071.630,43	26,03%	24/09/2026	64,49
9	10	2	1,44%	178.532,32	1,14%	03/05/2031	120,57
10	11	18	12,95%	2.049.815,85	13,11%	09/10/2031	125,84
15	16	48	34,53%	5.431.803,64	34,73%	12/10/2036	186,86
Total		139	100,00%	15.640.968,52	100,00%	30/11/2029	103,26

	Maximum	Minimum	Simple Average
Date	01/12/2036	01/07/2021	06/10/2029
Month	188,50	0,77	101,40

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	136	97,84%	15.081.942,00	96,43%	2,51	1,44	11/12/2029
EUR 12 M	136	97,84%	15.081.942,00	96,43%	2,51	1,44	11/12/2029
0-1	23	16,55%	2.153.643,98	13,77%	2,35	1,62	01/11/2021
1-2	8	5,76%	1.065.791,96	6,81%	2,31	1,60	03/09/2022
2-3	2	1,44%	188.361,05	1,20%	2,14	1,52	01/11/2023
3-4	4	2,88%	146.924,69	0,94%	3,11	1,07	02/03/2025
4-5	4	2,88%	354.464,60	2,27%	2,70	1,47	24/11/2025
5-6	28	20,14%	3.651.850,55	23,35%	2,35	1,39	04/10/2026
9-10	2	1,44%	178.532,32	1,14%	2,42	1,26	03/05/2031
10-11	18	12,95%	2.049.815,85	13,11%	2,56	1,39	09/10/2031
15-16	47	33,81%	5.292.557,00	33,84%	2,70	1,39	11/10/2036
Annually	3	2,16%	559.026,52	3,57%	2,45	1,39	03/02/2029
EUR 12 M	3	2,16%	559.026,52	3,57%	2,45	1,39	03/02/2029
5-6	2	1,44%	419.779,88	2,68%	2,40	1,39	01/07/2026
15-16	1	0,72%	139.246,64	0,89%	2,60	1,39	01/12/2036
Total	139	100,00%	15.640.968,52	100,00%	2,51	1,44	30/11/2029

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,50	1,00	2	1,44%	77.466,65	0,50%	2,37	0,95
1,00	1,50	106	76,26%	12.386.567,14	79,19%	2,55	1,39
1,50	2,00	30	21,58%	3.111.743,93	19,89%	2,34	1,61
2,00	2,50	1	0,72%	65.190,80	0,42%	2,55	2,09
Total		139	100,00%	15.640.968,52	100,00%	2,51	1,44

Maximum	Minimum	Simple Average
2,09	0,95	1,43

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	28	1,53%	4.579.877,98	2,45%	1,43	-0,13
0,00	0,50	739	40,38%	83.423.882,12	44,55%	1,77	0,20
0,50	1,00	394	21,53%	39.177.954,20	20,92%	1,48	0,65
1,00	1,50	211	11,53%	17.641.569,27	9,42%	0,85	1,23
1,50	2,00	409	22,35%	38.138.642,89	20,37%	1,16	1,62
2,00	2,50	41	2,24%	3.377.173,37	1,80%	1,98	2,12
2,50	3,00	7	0,38%	850.260,05	0,45%	2,13	2,62
3,00	4,00	1	0,05%	54.033,20	0,03%	3,22	3,70
Total		1.830	100,00%	187.243.393,08	100,00%	1,50	0,72

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

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO IV

Monthly Single Rate	6,37%
Average 12 Moth Single Rate	5,50%
Prepayment Rate from Constitution	3,51%

3,51%
0,30%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly Mortality	CPR	Monthly Single Monthly Mortality	CPR	Outstanding after payment
6-abr.-17	390.000.000,00		100,00%	100,00%				6,37%	390.000.000,00
30-abr.-17	389.289.195,21	388.066.504,03	99,70%	99,69%	0,31%	3,70%	0,31%	3,70%	388.131.474,56
31-may.-17	388.398.895,52	386.630.245,94	99,41%	99,54%	0,23%	2,70%	0,14%	1,69%	386.092.184,72
30-jun.-17	387.506.798,17	385.499.552,18	99,11%	99,48%	0,17%	2,06%	0,06%	0,75%	384.059.809,90
31-jul.-17	386.612.899,20	384.169.018,62	98,82%	99,37%	0,16%	1,88%	0,11%	1,37%	382.034.328,38
31-ago.-17	385.717.194,63	382.724.328,31	98,52%	99,22%	0,16%	1,85%	0,14%	1,72%	380.015.718,51
30-sep.-17	384.819.680,48	381.507.299,00	98,23%	99,14%	0,14%	1,71%	0,09%	1,02%	378.003.958,72
31-oct.-17	383.920.352,74	380.149.394,09	97,94%	99,02%	0,14%	1,68%	0,12%	1,46%	375.999.027,47
30-nov.-17	383.019.207,41	378.772.042,06	97,65%	98,89%	0,14%	1,66%	0,13%	1,52%	374.000.903,33
31-dic.-17	382.116.240,48	377.242.819,83	97,36%	98,72%	0,14%	1,70%	0,17%	2,00%	372.009.564,90
31-ene.-18	381.211.447,92	376.034.082,05	97,07%	98,64%	0,14%	1,63%	0,08%	1,00%	370.024.990,87
28-feb.-18	380.304.825,70	374.744.872,91	96,78%	98,54%	0,13%	1,59%	0,11%	1,26%	368.047.159,97
31-mar.-18	379.396.369,78	372.566.080,86	96,49%	98,20%	0,15%	1,80%	0,34%	4,04%	366.076.051,03
30-abr.-18	378.486.076,10	371.205.976,67	96,20%	98,08%	0,15%	1,78%	0,13%	1,49%	364.111.642,90
31-may.-18	377.573.940,60	369.644.113,60	95,92%	97,90%	0,15%	1,80%	0,18%	2,14%	362.153.914,54
30-jun.-18	376.659.959,21	366.973.012,52	95,63%	97,43%	0,17%	2,06%	0,48%	5,63%	360.202.844,94
31-jul.-18	375.744.127,85	365.108.751,50	95,35%	97,17%	0,18%	2,13%	0,27%	3,14%	358.258.413,18
31-ago.-18	374.826.442,43	363.707.317,65	95,06%	97,03%	0,18%	2,10%	0,14%	1,67%	356.320.598,38
30-sep.-18	373.906.898,85	362.211.334,94	94,78%	96,87%	0,18%	2,10%	0,17%	1,98%	354.389.379,74
31-oct.-18	372.985.492,99	359.967.519,98	94,50%	96,51%	0,19%	2,22%	0,37%	4,40%	352.464.736,52
30-nov.-18	372.062.220,73	358.522.777,89	94,22%	96,36%	0,19%	2,20%	0,15%	1,83%	350.546.648,04
31-dic.-18	371.137.077,96	356.818.895,65	93,94%	96,14%	0,19%	2,22%	0,23%	2,69%	348.635.093,69
31-ene.-19	370.210.060,52	355.286.595,95	93,66%	95,97%	0,19%	2,22%	0,18%	2,14%	346.730.052,91
28-feb.-19	369.281.164,27	353.253.063,99	93,38%	95,66%	0,19%	2,29%	0,32%	3,80%	344.831.505,22
31-mar.-19	368.350.385,05	351.150.632,07	93,10%	95,33%	0,20%	2,36%	0,34%	4,05%	342.939.430,19
30-abr.-19	367.417.718,70	349.156.927,53	92,82%	95,03%	0,20%	2,42%	0,32%	3,72%	341.053.807,46
31-may.-19	366.483.161,02	347.567.445,43	92,55%	94,84%	0,20%	2,42%	0,20%	2,39%	339.174.616,73
30-jun.-19	365.546.707,84	345.580.973,66	92,27%	94,54%	0,21%	2,47%	0,32%	3,74%	337.301.837,75
31-jul.-19	364.608.354,95	343.907.939,41	92,00%	94,32%	0,21%	2,47%	0,23%	2,70%	335.435.450,36
31-ago.-19	363.668.098,15	342.146.547,81	91,73%	94,08%	0,21%	2,49%	0,25%	3,02%	333.575.434,43
30-sep.-19	362.725.933,22	340.369.460,26	91,45%	93,84%	0,21%	2,51%	0,26%	3,09%	331.721.769,92
31-oct.-19	361.781.855,94	338.585.901,54	91,18%	93,59%	0,21%	2,53%	0,26%	3,13%	329.874.436,82
30-nov.-19	360.835.862,05	336.655.720,99	90,91%	93,30%	0,22%	2,57%	0,31%	3,65%	328.033.415,21
31-dic.-19	359.887.947,32	333.474.037,06	90,64%	92,66%	0,23%	2,73%	0,68%	7,91%	326.198.685,22
31-ene.-20	358.938.107,49	331.221.972,68	90,37%	92,28%	0,24%	2,80%	0,41%	4,84%	324.370.227,04
29-feb.-20	357.986.338,29	328.962.153,58	90,10%	91,89%	0,24%	2,86%	0,42%	4,90%	322.548.020,92
31-mar.-20	357.032.635,44	327.102.320,70	89,83%	91,62%	0,24%	2,88%	0,30%	3,54%	320.732.047,17
30-abr.-20	356.076.994,65	325.340.398,04	89,57%	91,37%	0,24%	2,89%	0,27%	3,21%	318.922.286,16
31-may.-20	355.119.411,63	323.868.522,42	89,30%	91,20%	0,24%	2,87%	0,18%	2,19%	317.118.718,33
30-jun.-20	354.159.882,06	322.317.737,00	89,03%	91,01%	0,24%	2,86%	0,21%	2,48%	315.321.324,17
31-jul.-20	353.198.401,63	319.296.946,21	88,77%	90,40%	0,25%	2,98%	0,67%	7,72%	313.530.084,22
31-ago.-20	352.234.966,01	317.551.069,81	88,50%	90,15%	0,25%	2,99%	0,27%	3,25%	311.744.979,10
30-sep.-20	351.269.570,85	315.062.530,21	88,24%	89,69%	0,26%	3,06%	0,51%	5,96%	309.965.989,48
31-oct.-20	350.302.211,82	313.026.097,09	87,98%	89,36%	0,26%	3,09%	0,37%	4,37%	308.193.096,10
30-nov.-20	349.332.884,54	311.326.648,92	87,72%	89,12%	0,26%	3,09%	0,27%	3,16%	306.426.279,73
31-dic.-20	348.361.584,66	309.128.017,57	87,46%	88,74%	0,27%	3,14%	0,43%	5,03%	304.665.521,22
31-ene.-21	347.388.307,78	306.075.773,64	87,20%	88,11%	0,27%	3,25%	0,71%	8,19%	302.910.801,48
28-feb.-21	346.413.049,52	303.258.261,51	86,94%	87,54%	0,28%	3,34%	0,64%	7,43%	301.162.101,48
31-mar.-21	345.435.805,48	300.658.119,13	86,68%	87,04%	0,29%	3,41%	0,58%	6,71%	299.419.402,24
30-abr.-21	344.456.571,25	298.428.696,08	86,42%	86,64%	0,29%	3,45%	0,46%	5,37%	297.682.684,84
31-may.-21	343.475.342,39	295.951.930,41	86,16%	86,16%	0,30%	3,51%	0,55%	6,37%	295.951.930,41

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,51%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	210.043.587,50	107.570,58	210.151.158,08	85.000.000,00	169.376,67	85.169.376,67
15-jun.-21						
15-sep.-21	5.185.596,92	54.751,36	5.240.348,28	0,00	85.151,11	85.151,11
15-dic.-21	204.857.990,58	52.819,22	204.910.809,80	85.000.000,00	84.225,56	85.084.225,56