



F.T. RMBS PRADO V

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

c/ JUAN IGNACIO LUCA DE TENA 13

28027 MADRID

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NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT: QUARTER/SEMESTER 17 12 2018 - 15 03 2019 YEAR: 2019

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:
Iñaki Reyero Arregui - Managing Director	

I. DATA OF THE FUND

Constitution Date	November 13th, 2017	Paying Agency	BNP PARIBAS SECURITIES SERVICES, SUCURSAL ESPAÑA	
Disbursement Date	November 16th, 2017	Negotiation Market	AIAF	
Final Date of Redemption	March 15th, 2055	Rating Agencies	Fitch / Moody's	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights 's Seller	Unión de Créditos Financieros (UCI)	Series A	AA+ (sf) / Aa2 (sf)	AA+ (sf) / Aa1 (sf)
		Series B	Non Rated	Non Rated

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

SERIES PRIORITY OF PAYMENT (ISIN CODE)	NUMBER OF BONDS	NOMINAL			
			INITIAL	CURRENT	%Curr/In
Series A ES0305288005	3.390	Nominal per Bond	100.000,00	89.584,79	89,58%
		Total Nominal	339.000.000,00	303.692.438,10	
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, 2019			Next Payment Date June 17th, 2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.360,11	15,51	0,070%	16,37	13,26
Series B ES0305288013	0,00	70,64	0,290%	75,72	61,33
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT:

QUARTER/SEMESTER

17 12 2018 - 15 03 2019

YEAR:

2019

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.453	3.382
Principal Outstanding	415.000.107,77	379.692.427,47
Principal Outstanding per Loan	120.185,38	112.268,61
Interest Rate	1,71%	1,68%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	4,24%
Average 12 Months Single Rate	3,16%
Prepayment Rate from Constitution	2,79%

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QUARTERLY BONDS PAYOUT REPORT

March 15, 2019

BONDS. PRINCIPAL	
Previous Balance	387.693.211,00
Principal Amortised	8.000.772,90
Outstanding Balance	379.692.438,10
% of Initial Balance	91,49%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	8-mar.-2019
Payment Date	15-mar.-2019
Previous Payment Date	17-dic.-2018
Number of Days (Act/360)	88
Reference Interest Rate (%)	-0,310%
Next Payment Date	17-jun.-2019

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,311%	0,380%	52.578,90
Class B	-0,311%	0,600%	53.686,40
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 15, 2019
Class A	3,87	3,41
Class B	5,33	4,00

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.

QUARTERLY COLLATERAL REPORT

CREDIT RIGHTS, PRINCIPAL	
Previous Balance	387.693.198,47
Principal Amortised	8.000.771,00
Outstanding Balance	379.692.427,47
Number of Credit Rights	3.382
LTV	48,10%

DEFAULTED RECEIVABLES	
Previous balance	0,00
Difference	283.947,73
Up to date	283.947,73

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

TRANSITORY PROPERTIES	
Last balance	0,00
Difference in Actual Period	158.118,28
Current balance	158.118,28
Number of Credit Rights	1

NET LOSSES	
Last balance	0,00
Difference	73.123,36
Current balance	73.123,36

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	3.811,32	0,00	1.083,56	3.944,26	2.048,63
Interest accrued in Arrears	1.141,27	0,00	988,86	1.259,15	579,07
Outstanding Balance	1.414.517,16	0,00	186.835,95	244.230,04	32.882,51
Number of Credit Rights	14	0	1	3	1
% of Outstanding Balance	0,37%	0,00%	0,05%	0,06%	0,01%

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QUARTERLY REPORT - ALLOCATION OF CASH

March 15, 2019

TOTAL CASH RECEIVED END OF PERIOD	19.021.442,25
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.716.823,27
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.599.331,57
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	12.957,45
RESERVE FUND	9.692.329,96

TOTAL CASH PAID END OF PERIOD	19.021.442,25
Ordinary Expenses	18.694,25
Extraordinary Expenses	28.423,51
Interest paid to Class A Bondholders	52.578,90
Reserve Fund	9.492.310,69
Principal withholding Class A	8.000.772,90
Interest paid to Class B Bondholders	53.686,40
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	10.867,08
Principal paid to Subordinated Loan	226.787,60
Fixed fee in favour of UCI	6.000,00
Excess spread	1.131.320,92
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	9.492.329,68
PRINCIPAL RESERVE FUND	
Previous Balance	9.692.329,96
Difference	(200.019,27)
Outstanding Balance	9.492.310,69
WITHHOLDING	18,99
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	March 15, 2019
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (20,02%)
SUBORDINATED LOAN	10.400.000 (2,50%)	9.492.310,69 (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, 2019
Total Outstanding	575.000,00	407.608,73
Interest Rate	0,437%	0,440%

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TRIGGERS OF THE MODEL

March 15, 2019

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	9.492.310,69
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	9.492.310,69
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	10
Principal Outstanding of renegotiated loans	2.138.012,18
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,52%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	SANTANDER	Fitch	Long Term	A-	A-
		Moody's		Baa3	A2
PAYING AGENCY	BNP Paribas	Fitch	Short Term	F1	F1 (*)
		Moody's		-	P1
		Fitch	Long Term	A-	A+
		Moody's		Baa3	Aa3
		Fitch	Short Term	F1	F1
		Moody's		-	P-1

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

(*) Deposit Rating applied

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DEFINITIONS

March 15, 2019

<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.

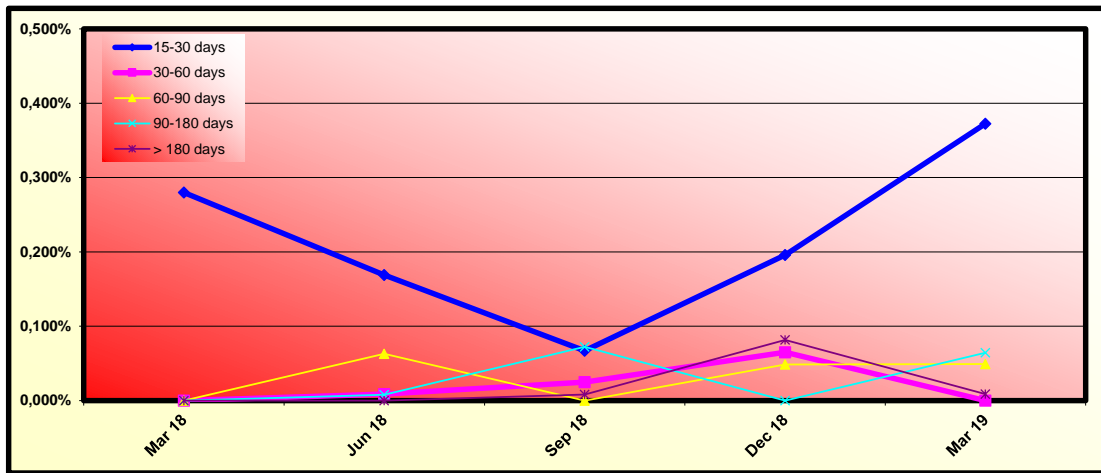


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HISTORICAL ARREARS AND PREPAYMENT REPORT

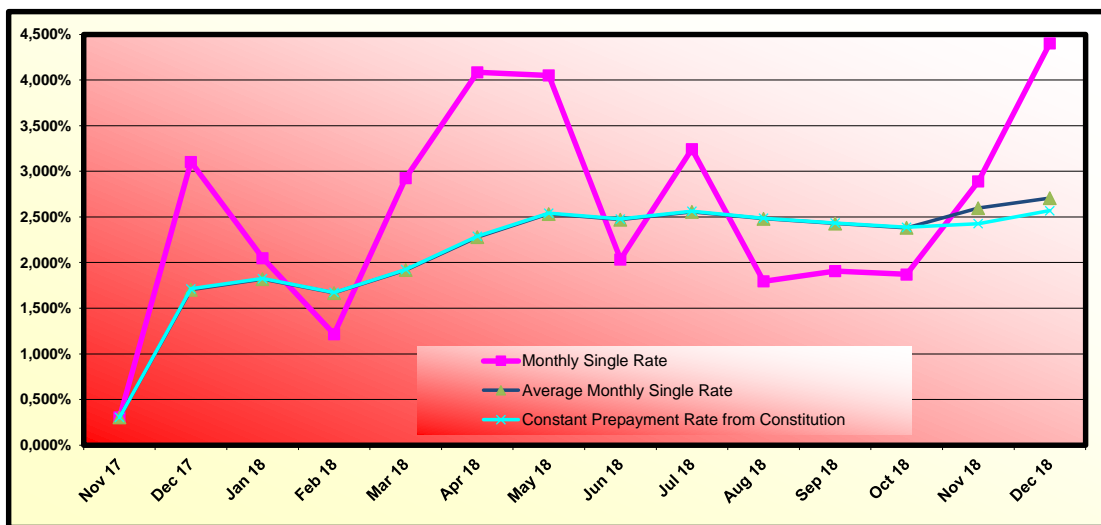
March 15, 2019

HISTORICAL ARREARS



Date	Jun 18	Sep 18	Dec 18	Mar 19
15-30 days	0,169%	0,067%	0,196%	0,373%
30-60 days	0,009%	0,025%	0,065%	0,000%
60-90 days	0,063%	0,000%	0,048%	0,049%
90-180 days	0,008%	0,072%	0,000%	0,064%
> 180 days	0,000%	0,008%	0,082%	0,009%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

March 8, 2019

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	671	19,84%	11.920.556,63	3,14%
25.000	50.000	692	20,46%	23.944.538,72	6,31%
50.000	75.000	311	9,20%	19.403.752,93	5,11%
75.000	100.000	259	7,66%	22.414.121,48	5,90%
100.000	125.000	259	7,66%	29.204.044,67	7,69%
125.000	150.000	213	6,30%	29.517.534,69	7,77%
150.000	175.000	162	4,79%	26.260.413,60	6,92%
175.000	200.000	157	4,64%	29.409.078,25	7,75%
200.000	225.000	146	4,32%	31.102.158,29	8,19%
225.000	250.000	125	3,70%	29.567.325,87	7,79%
250.000	275.000	83	2,45%	21.711.612,72	5,72%
275.000	300.000	85	2,51%	24.295.041,47	6,40%
300.000	325.000	60	1,77%	18.718.454,14	4,93%
325.000	350.000	53	1,57%	17.921.792,16	4,72%
350.000	375.000	25	0,74%	9.105.753,48	2,40%
375.000	400.000	23	0,68%	8.852.522,88	2,33%
400.000	425.000	22	0,65%	9.077.322,46	2,39%
425.000	450.000	15	0,44%	6.588.608,46	1,74%
450.000	475.000	5	0,15%	2.297.014,56	0,60%
475.000	500.000	5	0,15%	2.429.719,92	0,64%
500.000	525.000	5	0,15%	2.531.339,03	0,67%
525.000	550.000	1	0,03%	537.419,65	0,14%
550.000	575.000	3	0,09%	1.687.997,18	0,44%
575.000	600.000	1	0,03%	577.638,35	0,15%
600.000	625.000	1	0,03%	616.665,88	0,16%
Total		3.382	100,00%	379.692.427,47	100,00%

Maximum	Minimum	Simple Average
616.665,88	6.974,60	112.268,61

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	104	3,08%	25.709.625,72	6,77%	0,39	0,53
0,50	1,00	650	19,22%	86.598.486,18	22,81%	0,77	0,91
1,00	1,50	1.158	34,24%	80.005.631,04	21,07%	1,22	1,37
1,50	2,00	145	4,29%	18.233.592,01	4,80%	1,84	0,98
2,00	2,50	547	16,17%	79.487.901,50	20,93%	2,24	0,48
2,50	3,00	698	20,64%	80.084.089,72	21,09%	2,75	0,35
3,00	3,50	63	1,86%	7.424.735,36	1,96%	3,17	1,08
3,50	4,00	16	0,47%	1.963.648,00	0,52%	3,76	1,82
4,00	4,50	1	0,03%	184.717,94	0,05%	4,39	2,35
Total		3.382	100,00%	379.692.427,47	100,00%	1,68	0,79

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

Maximum	Minimum	Simple Average
4,39	0,27	1,66

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.321	39,06%	38.101.880,14	10,03%	18/08/2000	222,67	
2007	185	5,47%	32.232.540,81	8,49%	10/09/2007	137,93	
2008	385	11,38%	78.764.327,59	20,74%	15/06/2008	128,77	
2009	256	7,57%	55.709.302,96	14,67%	29/06/2009	116,30	
2010	224	6,62%	49.193.393,22	12,96%	28/06/2010	104,33	
2011	165	4,88%	31.896.099,97	8,40%	30/05/2011	93,27	
2012	26	0,77%	2.811.140,78	0,74%	16/06/2012	80,73	
2013	13	0,38%	1.224.580,65	0,32%	18/09/2013	65,67	
2014	10	0,30%	807.546,56	0,21%	08/08/2014	55,00	
2015	29	0,86%	2.393.725,89	0,63%	28/08/2015	42,33	
2016	185	5,47%	18.792.513,66	4,95%	03/11/2016	28,17	
2017	583	17,24%	67.765.375,24	17,85%	01/04/2017	23,23	
Total	3.382	100,00%	379.692.427,47	100,00%	11/05/2010	105,90	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	07/09/2007
Month	20,53	287,83	140,00

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QUARTERLY STATISTIC INFORMATION

March 8, 2019

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.811	53,55%	94.815.854,51	24,97%	25/10/2033	175,57
2041	60	1,77%	9.859.796,84	2,60%	08/06/2041	267,00
2042	144	4,26%	19.464.439,77	5,13%	05/05/2042	277,90
2043	62	1,83%	12.060.908,61	3,18%	29/04/2043	289,70
2044	64	1,89%	12.230.212,85	3,22%	16/05/2044	302,27
2045	57	1,69%	10.853.651,07	2,86%	27/06/2045	315,63
2046	95	2,81%	15.768.426,74	4,15%	02/06/2046	326,80
2047	543	16,06%	77.653.186,21	20,45%	08/05/2047	338,00
2048	224	6,62%	51.633.591,89	13,60%	28/05/2048	350,67
2049	126	3,73%	29.571.568,08	7,79%	06/06/2049	362,93
2050	117	3,46%	28.395.911,49	7,48%	08/06/2050	375,00
2051	77	2,28%	17.027.969,26	4,48%	28/04/2051	385,67
2052	2	0,06%	356.910,15	0,09%	01/01/2052	393,77
Total	3.382	100,00%	379.692.427,47	100,00%	18/12/2043	297,33

	Maximum	Minimum	Simple Average
Date	01/01/2052	01/07/2020	27/03/2038
Month	399,57	16,03	232,00

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.365	47,28%	49.615.941,09	15,18%
Floating	1.364	47,25%	49.521.370,61	15,15%
Mixed	1	0,03%	94.570,48	0,03%
semiannually	1.522	52,72%	277.232.507,01	84,82%
Floating	1.338	46,35%	253.569.122,83	77,58%
Mixed	184	6,37%	23.663.384,18	7,24%
Total	2.887	100,00%	326.848.448,10	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	2.702	79,89%	303.090.493,44	79,83%	1,42	0,87
EUR 12 M	1.704	50,38%	197.396.375,27	51,99%	0,97	1,11
IRPH	688	20,34%	98.537.418,60	25,95%	2,35	0,37
MIBOR 12 M	310	9,17%	7.156.699,57	1,88%	1,03	1,21
Mixed	185	5,47%	23.757.954,66	6,26%	2,46	1,45
EUR 12 M	185	5,47%	23.757.954,66	6,26%	2,46	1,45
Fixed	495	14,64%	52.843.979,37	13,92%	2,83	0,00
Fixed	495	14,64%	52.843.979,37	13,92%	2,83	0,00
Total	3.382	100,00%	379.692.427,47	100,00%	1,68	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	4,39	0,27	1,39
Mixed	3,75	1,99	2,46
Fixed	3,95	2,19	2,84

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.889	55,85%	221.154.329,93	58,25%	1,13	1,14
IRPH	688	20,34%	98.537.418,60	25,95%	2,35	0,37
MIBOR 12 M	310	9,17%	7.156.699,57	1,88%	1,03	1,21
Fixed Rate	495	14,64%	52.843.979,37	13,92%	2,83	0,00
Total	3.382	100,00%	379.692.427,47	100,00%	1,68	0,91

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QUARTERLY STATISTIC INFORMATION

March 8, 2019

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	909	26,88%	86.011.368,36	22,65%
ARAGON	52	1,54%	6.213.014,02	1,64%
ASTURIAS	82	2,42%	5.430.722,01	1,43%
CANARIAS	243	7,19%	21.152.614,67	5,57%
CANTABRIA	24	0,71%	2.256.165,18	0,59%
CASTILLA LA MANCHA	96	2,84%	11.590.952,56	3,05%
CASTILLA Y LEON	77	2,28%	6.131.566,42	1,61%
CATALUÑA	589	17,42%	91.538.602,42	24,11%
COMUNIDAD VALENCIANA	250	7,39%	31.712.021,73	8,35%
EXTREMADURA	77	2,28%	5.196.504,20	1,37%
GALICIA	143	4,23%	5.934.370,01	1,56%
ISLAS BALEARES	55	1,63%	8.699.405,12	2,29%
LA RIOJA	6	0,18%	458.419,13	0,12%
MADRID	709	20,96%	88.413.868,06	23,29%
MURCIA	32	0,95%	4.148.047,42	1,09%
NAVARRA	5	0,15%	831.960,90	0,22%
PAIS VASCO	33	0,98%	3.972.825,26	1,05%
Total	3.382	100,00%	379.692.427,47	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	616.665,88	0,16%	Madrid
Debtor nº 2	1	0,03%	577.638,35	0,15%	Cataluña
Debtor nº 3	1	0,03%	567.296,82	0,15%	Cataluña
Debtor nº 4	1	0,03%	564.229,74	0,15%	Islas Baleares
Debtor nº 5	1	0,03%	556.470,62	0,15%	Cataluña
Debtor nº 6	1	0,03%	537.419,65	0,14%	Madrid
Debtor nº 7	1	0,03%	515.793,97	0,14%	Cataluña
Debtor nº 8	1	0,03%	509.647,39	0,13%	Cataluña
Debtor nº 9	1	0,03%	502.914,51	0,13%	Cataluña
Debtor nº 10	1	0,03%	501.942,74	0,13%	Madrid
Rest of Debtors	3.372	99,70%	374.242.407,80	98,56%	
Total	3.382	100,00%	379.692.427,47	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%	29	0,86%	628.691,32	0,17%	7,53%
10,00%	20,00%	185	5,47%	4.760.222,86	1,25%	16,37%
20,00%	30,00%	473	13,99%	15.645.888,94	4,12%	25,78%
30,00%	40,00%	752	22,24%	37.578.567,33	9,90%	36,07%
40,00%	50,00%	446	13,19%	57.537.421,16	15,15%	45,33%
50,00%	60,00%	436	12,89%	84.735.777,48	22,32%	55,30%
60,00%	70,00%	526	15,55%	102.132.142,26	26,90%	64,73%
70,00%	80,00%	311	9,20%	45.310.520,16	11,93%	74,62%
80,00%	90,00%	187	5,53%	26.801.707,82	7,06%	83,93%
90,00%	100,00%	37	1,09%	4.561.488,14	1,20%	92,09%
Total	3.382	100,00%	379.692.427,47	100,00%	57,41%	

Maximum	Minimum	Simple Average
95,35%	0,00%	48,10%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.262	96,45%	370.587.839,81	97,60%
Second Residence	120	3,55%	9.104.587,66	2,40%
Total	3.382	100,00%	379.692.427,47	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

March 8, 2019

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	22.529,21	0,01%
1	1.952	57,72%	132.152.957,53	34,81%
2	1.145	33,86%	178.109.427,17	46,91%
3	284	8,40%	69.407.513,56	18,28%
Total	3.382	100,00%	379.692.427,47	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.305	97,72%	369.328.449,78	97,27%
Other	77	2,28%	10.363.977,69	2,73%
Total	3.382	100,00%	379.692.427,47	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.914	86,16%	332.281.778,56	87,51%
Official Protection Housing	468	13,84%	47.410.648,91	12,49%
Total	3.382	100,00%	379.692.427,47	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	116	3,43%	24.163.932,38	6,36%
Broker	160	4,73%	29.506.683,98	7,77%
Developers	57	1,69%	11.316.902,34	2,98%
Financial Entities	18	0,53%	3.977.339,97	1,05%
Hipotecas.com	296	8,75%	41.168.850,77	10,84%
Insurance	53	1,57%	2.292.033,98	0,60%
Other	236	6,98%	8.073.665,67	2,13%
Real Estate	2.446	72,32%	259.193.018,38	68,26%
Total	3.382	100,00%	379.692.427,47	100,00%

Mixed Loans: Years to switch to variable loans							
Mixed Loans: Years to switch to variable loans	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Switch Date	Weighted Months	
0	1	23	12,43%	1.663.507,91	7,00%	26/07/2019	4,68
1	2	4	2,16%	331.063,18	1,39%	16/06/2020	15,55
2	3	11	5,95%	1.094.623,84	4,61%	15/01/2022	34,83
3	4	17	9,19%	2.072.425,33	8,72%	12/05/2022	38,71
4	5	3	1,62%	299.392,41	1,26%	23/01/2024	59,41
5	6	2	1,08%	244.396,64	1,03%	24/04/2024	62,48
6	7	2	1,08%	187.250,20	0,79%	28/12/2025	82,92
7	8	18	9,73%	3.264.959,17	13,74%	13/01/2027	95,63
8	9	23	12,43%	3.252.083,60	13,69%	26/05/2027	100,06
12	13	7	3,78%	769.969,43	3,24%	10/02/2032	157,41
13	14	16	8,65%	2.368.299,27	9,97%	12/05/2032	160,49
17	18	27	14,59%	3.492.579,29	14,70%	20/01/2037	217,63
18	19	32	17,30%	4.717.404,39	19,86%	20/05/2037	221,61
Total	185	100,00%	23.757.954,66	100,00%	29/06/2020	16,00	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/05/2019	03/02/2029
Month	223,00	1,80	120,69

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

March 8, 2019

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	184	99,46%	23.663.384,18	99,60%	2,46	1,45	14/12/2029
EUR 12 M	184	99,46%	23.663.384,18	99,60%	2,46	1,45	14/12/2029
0-1	23	12,43%	1.663.507,91	7,00%	2,11	1,61	26/07/2019
1-2	4	2,16%	331.063,18	1,39%	2,46	1,62	16/06/2020
2-3	11	5,95%	1.094.623,84	4,61%	2,22	1,59	15/01/2022
3-4	17	9,19%	2.072.425,33	8,72%	2,20	1,60	12/05/2022
4-5	3	1,62%	299.392,41	1,26%	2,22	1,59	23/01/2024
5-6	2	1,08%	244.396,64	1,03%	2,30	1,59	24/04/2024
6-7	2	1,08%	187.250,20	0,79%	2,53	1,49	28/12/2025
7-8	18	9,73%	3.264.959,17	13,74%	2,29	1,39	13/01/2027
8-9	23	12,43%	3.252.083,60	13,69%	2,41	1,39	26/05/2027
12-13	7	3,78%	769.969,43	3,24%	2,63	1,39	10/02/2032
13-14	16	8,65%	2.368.299,27	9,97%	2,61	1,45	12/05/2032
17-18	26	14,05%	3.398.008,81	14,30%	2,67	1,39	19/01/2037
18-19	32	17,30%	4.717.404,39	19,86%	2,67	1,39	20/05/2037
Annually	1	0,54%	94.570,48	0,40%	2,80	1,39	01/03/2037
EUR 12 M	1	0,54%	94.570,48	0,40%	2,80	1,39	01/03/2037
17-18	1	0,54%	94.570,48	0,40%	2,80	1,39	01/03/2037
Total	185	100,00%	23.757.954,66	100,00%	2,46	1,45	03/04/2019

Spread intervals for Mixed Loans						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
0,00	0,50	126	68,11%	18.115.157,08	76,25%	2,52
0,50	1,00	58	31,35%	5.541.540,75	23,32%	2,22
1,00	1,50	1	0,54%	101.256,83	0,43%	3,75
Total		185	100,00%	23.757.954,66	100,00%	2,46

Maximum	Minimum	Simple Average
2,84	1,39	1,47

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%	1.644.312,64	0,54%	1,85
0,00	0,50	448	16,58%	71.022.055,69	23,43%	2,03
0,50	1,00	587	21,72%	96.651.563,47	31,89%	1,09
1,00	1,50	1.191	44,08%	88.665.394,80	29,25%	1,15
1,50	2,00	427	15,80%	39.618.618,36	13,07%	1,57
2,00	2,50	24	0,89%	3.509.434,20	1,16%	2,13
2,50	3,00	13	0,48%	1.283.856,47	0,42%	2,55
3,00	3,50	4	0,15%	695.257,81	0,23%	3,03
Total		2.702	100,00%	303.090.493,44	100,00%	1,42

Maximum	Minimum	Simple Average
3,30	-0,15	1,01

FLOWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 2,79%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	303.692.438,10	829.874,68	304.522.312,78	76.000.000,00	922.215,67	76.922.215,67
15-mar.-19						
17-jun.-19	6.317.908,00	61.312,13	6.379.220,13	0,00	58.072,44	58.072,44
16-sep.-19	6.250.472,77	60.036,61	6.310.509,38	0,00	58.072,44	58.072,44
16-dic.-19	6.156.504,26	58.135,86	6.214.640,12	0,00	57.441,22	57.441,22
16-mar.-20	6.088.289,26	56.906,44	6.145.195,69	0,00	57.441,22	57.441,22
15-jun.-20	6.047.816,75	56.302,62	6.104.119,38	0,00	58.072,44	58.072,44
15-sep.-20	5.978.508,40	55.081,64	6.033.590,04	0,00	58.072,44	58.072,44
15-dic.-20	5.886.453,52	53.289,05	5.939.742,57	0,00	57.441,22	57.441,22
15-mar.-21	5.792.379,91	51.540,88	5.843.920,79	0,00	56.810,00	56.810,00
15-jun.-21	5.777.227,93	51.516,82	5.828.744,74	0,00	58.072,44	58.072,44
15-sep.-21	5.709.153,22	50.350,46	5.759.503,68	0,00	58.072,44	58.072,44
15-dic.-21	5.620.889,88	48.663,08	5.669.552,97	0,00	57.441,22	57.441,22
15-mar.-22	5.531.888,16	47.018,20	5.578.906,36	0,00	56.810,00	56.810,00
15-jun.-22	5.517.715,70	46.946,22	5.564.661,92	0,00	58.072,44	58.072,44
15-sep.-22	5.454.561,01	45.832,26	5.500.393,27	0,00	58.072,44	58.072,44
15-dic.-22	5.372.418,69	44.244,83	5.416.663,53	0,00	57.441,22	57.441,22
15-mar.-23	216.190.250,63	42.697,57	216.232.948,21	76.000.000,00	56.810,00	76.056.810,00