



## **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](mailto:santanderdetitulizacion@gruposantander.com)**



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

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 - 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	70.715,42	70,72%
		Total Nominal	339.000.000,00	239.725.273,80	
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 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 ES0305288005	2.268,01	0,00	0,000%	0,00	0,00
Series B ES0305288013	0,00	14,82	0,052%	13,29	10,76
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	3.168
Principal Outstanding	415.000.107,77	315.725.262,71
Principal Outstanding per Loan	120.185,38	99.660,75
Interest Rate	1,71%	1,39%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	6,35%
Average 12 Months Single Rate	5,24%
Prepayment Rate from Constitution	3,64%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	5.363,25	11.289,94	3.559,22
Debt to be amortised			315.710.897,02
Total Debt	5.363,25	11.289,94	315.714.456,24

## F.T. RMBS Prado V

### QUARTERLY BONDS PAYOUT REPORT

June 15, 2021

BONDS. PRINCIPAL	
Previous Balance	323.413.827,70
Principal Amortised	7.688.553,90
Outstanding Balance	315.725.273,80
% of Initial Balance	76,08%
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%	0,380%	0,00
Class B	-0,542%	0,600%	11.263,20
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 15, 2021
Class A	3,87	1,62
Class B	5,33	1,75

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	323.413.822,22
Principal Amortised	7.688.559,51
Outstanding Balance	315.725.262,71
Number of Credit Rights	3.168
LTV	42,35%

DEFAULTED RECEIVABLES	
Previous balance	777.048,02
Difference	0,00
Up to date	777.048,02

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	0,00
Current balance	0,00
Number of Credit Rights	0

NET LOSSES	
Last balance	519.717,88
Difference	(1.507,83)
Current balance	518.210,05

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	3.755,58	2.073,41	1.823,30	4.521,75	2.191,65
Interest accrued in Arrears	1.607,67	756,07	262,36	1.853,05	1.367,57
Outstanding Balance	1.415.959,02	297.228,27	227.612,95	236.882,75	142.819,61
Number of Credit Rights	12	3	2	6	1
% of Outstanding Balance	0,45%	0,09%	0,07%	0,08%	0,05%

**F.T. RMBS Prado V**

**QUARTERLY REPORT - ALLOCATION OF CASH**

June 15, 2021

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>16.899.219,94</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	7.688.559,51
<b>CASH RECEIVED - INTEREST</b>	
Interest received Credit Rights	1.115.167,77
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	1.507,83
<b>OTHERS</b>	8.639,27
<b>RESERVE FUND</b>	8.085.345,56

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>16.899.219,94</b>
Ordinary Expenses	16.303,60
Extraordinary Expenses	11.947,86
Interest paid to Class A Bondholders	0,00
Reserve Fund	7.893.131,57
Principal withholding Class A	7.688.553,90
Interest paid to Class B Bondholders	11.263,20
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	4.396,28
Principal paid to Subordinated Loan	220.199,06
Fixed fee in favour of UCI	6.000,00
Excess spread	1.047.424,47
Rounding Remanent	0,00

<b>TREASURY ACCOUNT STATEMENT</b>	<b>7.893.538,04</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	8.085.345,56
Difference	(192.213,99)
Outstanding Balance	7.893.131,57
<b>WITHHOLDING</b>	406,47
<b>OTHERS</b>	0,00

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

<b>CREDIT ENHANCEMENT <sup>(1)</sup> <sup>(2)</sup></b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>June 15, 2021</b>
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (24,07%)
SUBORDINATED LOAN	10.400.000 (2,50%)	7.893.131,57 (2,50%)

<sup>(1)</sup> Credit enhancement is calculated over the Outstanding Balance of Credit Rights.

<sup>(2)</sup> Subordinated Loan has been funded and withheld by UCI. Principal Reserve Fund has been funded through Subordinated Loan.

<b>SUBORDINATED LOAN 2</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>June 15, 2021</b>
Total Outstanding	575.000,00	157.263,97
Interest Rate	0,437%	0,202%

## F.T. RMBS Prado V

### TRIGGERS OF THE MODEL

June 15, 2021

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>7.893.131,57</b>
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	7.893.131,57
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	0,00
Number of loans that have been renegotiated	40
Principal Outstanding of renegotiated loans	6.779.544,70
% Principal Outstanding of renegotiated loans / Initial Principal balance	#¡DIV/0!

### 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

<b>F.T. RMBS Prado V</b>
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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.

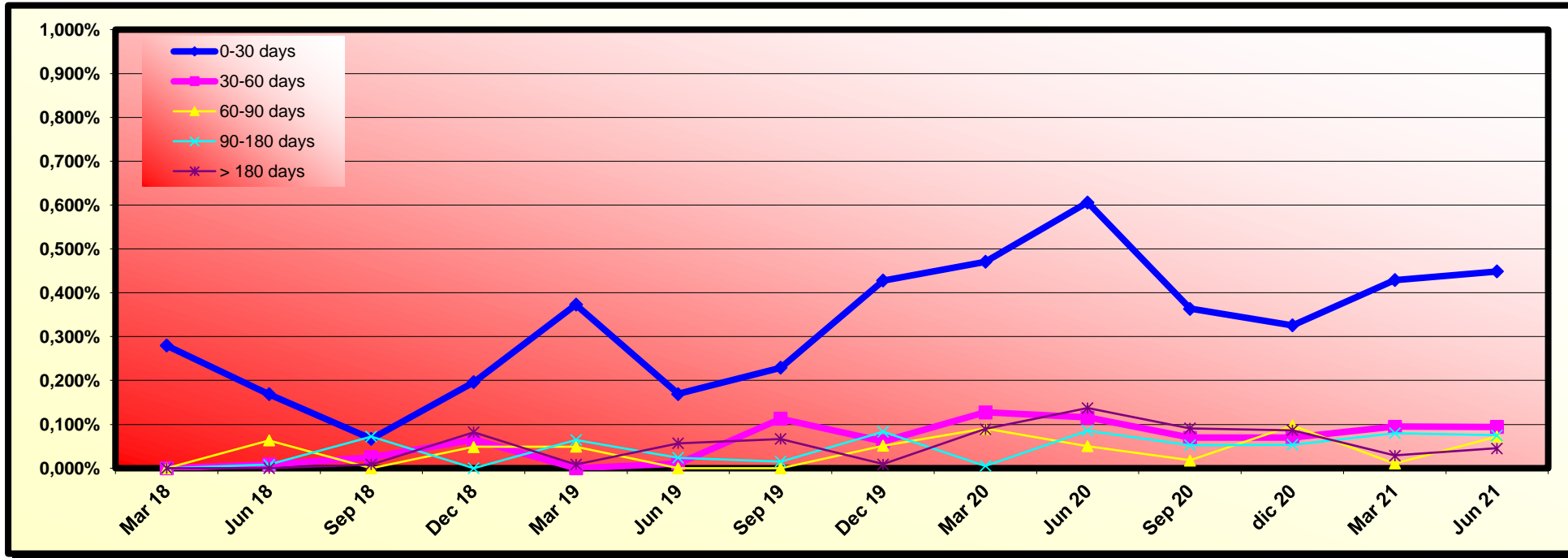


**FONDO DE TITULIZACIÓN RMBS Prado V**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

June 15, 2021

**HISTORICAL ARREARS**



Date	Mar 20	Jun 20	Sep 20	dic 20	Mar 21	Jun 21
0-30 days	0,471%	0,606%	0,364%	0,326%	0,429%	0,448%
30-60 days	0,128%	0,115%	0,070%	0,069%	0,095%	0,094%
60-90 days	0,090%	0,050%	0,018%	0,097%	0,011%	0,072%
90-180 days	0,005%	0,086%	0,053%	0,054%	0,080%	0,075%
> 180 days	0,089%	0,137%	0,091%	0,087%	0,029%	0,045%

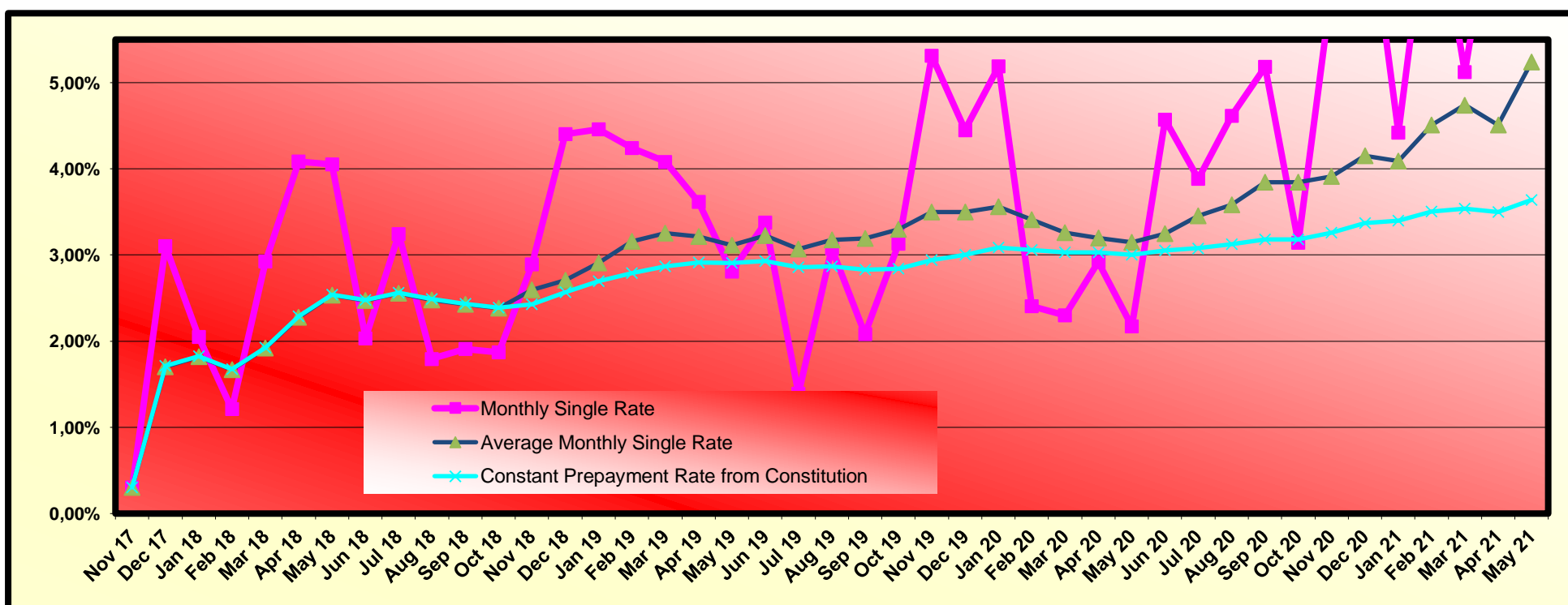
	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	0	24	24
Outstanding Balance	0,00	3.028.065,03	3.028.065,03
% over Outstanding Balance	0,00%	0,96%	0,96%

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 15.740.454,49 € (113 loans) corresponds to loans with overdue moratorium, that is no longer in force.

**HISTORICAL PREPAYMENT**



(\*) Prepayment data calculated at previous end moth date



# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	919	29,01%	14.199.201,09	4,50%
25.000	50.000	486	15,34%	16.731.170,86	5,30%
50.000	75.000	269	8,49%	16.915.495,78	5,36%
75.000	100.000	254	8,02%	22.140.651,82	7,01%
100.000	125.000	233	7,35%	26.095.272,34	8,27%
125.000	150.000	185	5,84%	25.269.022,74	8,00%
150.000	175.000	164	5,18%	26.570.635,94	8,42%
175.000	200.000	155	4,89%	28.988.327,62	9,18%
200.000	225.000	135	4,26%	28.632.097,98	9,07%
225.000	250.000	83	2,62%	19.661.025,31	6,23%
250.000	275.000	81	2,56%	21.243.338,16	6,73%
275.000	300.000	59	1,86%	16.850.597,90	5,34%
300.000	325.000	48	1,52%	14.968.010,51	4,74%
325.000	350.000	29	0,92%	9.832.852,30	3,11%
350.000	375.000	21	0,66%	7.611.239,27	2,41%
375.000	400.000	15	0,47%	5.804.744,85	1,84%
400.000	425.000	15	0,47%	6.190.167,41	1,96%
425.000	450.000	8	0,25%	3.509.555,85	1,11%
450.000	475.000	5	0,16%	2.345.687,89	0,74%
500.000	525.000	1	0,03%	516.477,33	0,16%
525.000	550.000	2	0,06%	1.069.931,71	0,34%
575.000	600.000	1	0,03%	579.758,05	0,18%
<b>Total</b>		<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
579.758,05	0,00	99.660,75

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	411	12,97%	71.325.203,09	22,59%	0,26	0,75
0,50	1,00	973	30,71%	65.323.770,04	20,69%	0,72	1,19
1,00	1,50	535	16,89%	35.505.316,53	11,25%	1,14	1,47
1,50	2,00	399	12,59%	54.831.678,08	17,37%	1,77	0,28
2,00	2,50	281	8,87%	31.937.349,46	10,12%	2,16	0,83
2,50	3,00	529	16,70%	53.175.836,05	16,84%	2,79	0,32
3,00	3,50	37	1,17%	3.318.855,25	1,05%	3,21	1,07
3,50	4,00	3	0,09%	307.254,21	0,10%	3,87	2,23
<b>Total</b>		<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>	<b>1,37</b>	<b>0,78</b>

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

Maximum	Minimum	Simple Average
3,95	0,00	1,39

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	1.245	39,30%	27.776.082,78	8,80%	30/08/2000	249,27
2007	178	5,62%	28.588.548,59	9,05%	10/09/2007	164,93
2008	374	11,81%	68.863.757,23	21,81%	13/06/2008	155,83
2009	252	7,95%	48.875.592,22	15,48%	30/06/2009	143,27
2010	217	6,85%	42.658.315,01	13,51%	24/06/2010	131,47
2011	146	4,61%	25.263.004,56	8,00%	31/05/2011	120,27
2012	25	0,79%	2.415.979,58	0,77%	24/06/2012	107,47
2013	11	0,35%	860.107,36	0,27%	09/09/2013	92,97
2014	10	0,32%	699.226,86	0,22%	09/08/2014	81,97
2015	26	0,82%	1.844.654,90	0,58%	26/08/2015	69,40
2016	164	5,18%	14.727.561,74	4,66%	06/11/2016	55,07
2017	520	16,41%	53.152.431,88	16,84%	01/04/2017	50,23
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>	<b>06/05/2010</b>	<b>133,07</b>

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	24/07/2007
Month	47,97	315,27	168,92

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.727	54,51%	74.686.652,91	23,66%	15/03/2034	153,23
2041	57	1,80%	7.882.190,03	2,50%	06/06/2041	239,93
2042	126	3,98%	15.457.962,74	4,90%	05/05/2042	250,90
2043	58	1,83%	10.285.864,53	3,26%	09/05/2043	263,03
2044	63	1,99%	10.668.526,26	3,38%	06/05/2044	274,93
2045	58	1,83%	10.420.382,04	3,30%	01/07/2045	288,77
2046	89	2,81%	13.473.626,26	4,27%	30/05/2046	299,73
2047	465	14,68%	61.845.364,13	19,59%	14/05/2047	311,20
2048	215	6,79%	44.468.987,58	14,08%	29/05/2048	323,70
2049	128	4,04%	27.477.505,37	8,70%	03/06/2049	335,83
2050	114	3,60%	25.010.534,81	7,92%	04/06/2050	347,87
2051	65	2,05%	13.539.029,04	4,29%	05/05/2051	358,90
2052	3	0,09%	508.637,01	0,16%	30/03/2052	369,73
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>	<b>08/04/2044</b>	<b>274,00</b>

	Maximum	Minimum	Simple Average
Date	01/10/2052	05/09/2021	09/02/2038
Month	381,27	2,97	203,00

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>1.291</b>	<b>40,75%</b>	<b>38.228.711,17</b>	<b>12,11%</b>
Floating	1.290	40,72%	38.139.309,82	12,08%
Mixed	1	0,03%	89.401,35	0,03%
<b>semiannually</b>	<b>1.436</b>	<b>45,33%</b>	<b>235.488.352,40</b>	<b>74,59%</b>
Floating	1.302	41,10%	219.468.263,53	69,51%
Mixed	134	4,23%	16.020.088,87	5,07%
<b>fixed</b>	<b>441</b>	<b>13,92%</b>	<b>42.008.199,14</b>	<b>13,31%</b>
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>

(\*) 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
<b>Floating</b>	<b>2.592</b>	<b>81,82%</b>	<b>257.607.573,35</b>	<b>81,59%</b>	<b>1,06</b>	<b>0,87</b>
EUR 12 M	1.650	52,08%	168.557.203,80	53,39%	0,62	1,11
IRPH	649	20,49%	84.080.352,90	26,63%	1,94	0,37
MIBOR 12 M	293	9,25%	4.970.016,65	1,57%	0,88	1,21
<b>Mixed</b>	<b>135</b>	<b>4,26%</b>	<b>16.109.490,22</b>	<b>5,10%</b>	<b>2,48</b>	<b>1,44</b>
EUR 12 M	135	4,26%	16.109.490,22	5,10%	2,48	1,44
<b>Fixed</b>	<b>441</b>	<b>13,92%</b>	<b>42.008.199,14</b>	<b>13,31%</b>	<b>2,83</b>	<b>0,00</b>
Fixed	441	13,92%	42.008.199,14	13,31%	2,83	0,00
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>	<b>1,37</b>	<b>0,90</b>

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
<b>Floating</b>	3,91	0,00	1,08
<b>Mixed</b>	3,75	2,05	2,50
<b>Fixed</b>	3,95	1,05	2,84

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.785	56,34%	184.666.694,02	58,49%	0,79	1,14
IRPH	649	20,49%	84.080.352,90	26,63%	1,94	0,37
MIBOR 12 M	293	9,25%	4.970.016,65	1,57%	0,88	1,21
Fixed Rate	441	13,92%	42.008.199,14	13,31%	2,83	0,00
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>	<b>1,37</b>	<b>0,90</b>

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	856	27,02%	71.128.879,25	22,53%
ARAGON	50	1,58%	5.506.799,35	1,74%
ASTURIAS	77	2,43%	4.548.907,40	1,44%
CANARIAS	228	7,20%	17.422.716,39	5,52%
CANTABRIA	22	0,69%	1.908.768,44	0,60%
CASTILLA LA MANCHA	95	3,00%	10.296.214,88	3,26%
CASTILLA Y LEON	71	2,24%	4.823.647,16	1,53%
CATALUÑA	546	17,23%	76.112.689,89	24,11%
COMUNIDAD VALENCIANA	236	7,45%	27.313.645,44	8,65%
EXTREMADURA	75	2,37%	4.627.323,30	1,47%
GALICIA	135	4,26%	4.695.484,72	1,49%
ISLAS BALEARES	52	1,64%	7.392.062,73	2,34%
LA RIOJA	6	0,19%	393.102,74	0,12%
MADRID	654	20,64%	71.826.667,93	22,75%
MURCIA	31	0,98%	3.796.043,25	1,20%
NAVARRA	5	0,16%	768.754,33	0,24%
PAIS VASCO	29	0,92%	3.163.555,51	1,00%
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	579.758,05	0,18%	Madrid
Debtor nº 2	1	0,03%	536.456,62	0,17%	Cataluña
Debtor nº 3	1	0,03%	533.475,09	0,17%	Cataluña
Debtor nº 4	1	0,03%	516.477,33	0,16%	Cataluña
Debtor nº 5	1	0,03%	473.819,45	0,15%	Islas Baleares
Debtor nº 6	1	0,03%	472.339,88	0,15%	Cataluña
Debtor nº 7	1	0,03%	472.154,19	0,15%	Cataluña
Debtor nº 8	1	0,03%	464.632,16	0,15%	Cataluña
Debtor nº 9	1	0,03%	462.742,21	0,15%	Cataluña
Rest of Debtors	3.159	99,72%	311.213.407,73	98,57%	
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>	

(\*) 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%	109	3,41%	1.332.316,99	0,42%	7,35%
10,00%	20,00%	382	12,06%	7.050.613,42	2,23%	15,97%
20,00%	30,00%	533	16,83%	17.392.154,42	5,51%	25,95%
30,00%	40,00%	579	18,28%	35.710.184,35	11,31%	35,03%
40,00%	50,00%	327	10,33%	53.881.600,42	17,07%	45,40%
50,00%	60,00%	480	15,16%	85.810.090,04	27,18%	55,25%
60,00%	70,00%	407	12,85%	68.790.483,25	21,79%	64,13%
70,00%	80,00%	274	8,65%	36.298.867,80	11,50%	74,61%
80,00%	90,00%	76	2,40%	9.335.832,68	2,96%	84,06%
90,00%	100,00%	1	0,03%	123.119,34	0,04%	90,11%
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>	<b>53,61%</b>	

Maximum	Minimum	Simple Average
90,11%	-0,01%	42,35%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.062	96,65%	308.671.725,30	97,77%
Second Residence	106	3,35%	7.053.537,41	2,23%
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	5	0,16%	18.682,86	0,01%
1	1.874	59,15%	111.877.328,61	35,44%
2	1.049	33,11%	151.179.525,11	47,88%
3	239	7,54%	52.567.393,26	16,65%
4	1	0,03%	82.332,87	0,03%
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.101	97,89%	307.461.683,49	97,38%
Other	67	2,11%	8.263.579,22	2,62%
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.738	86,43%	277.547.794,53	87,91%
Official Protection Housing	430	13,57%	38.177.468,18	12,09%
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	112	3,54%	21.013.348,03	6,66%
Broker	154	4,86%	25.726.075,37	8,15%
Developers	56	1,77%	9.973.318,71	3,16%
Financial Entities	17	0,54%	3.533.972,58	1,12%
Hipotecas.com	267	8,43%	33.170.323,91	10,51%
Insurance	48	1,52%	1.759.485,96	0,56%
Other	219	6,91%	5.160.135,23	1,63%
Real Estate	2.295	72,44%	215.388.602,92	68,22%
<b>Total</b>	<b>3.168</b>	<b>100,00%</b>	<b>315.725.262,71</b>	<b>100,00%</b>

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	25	18,52%	2.550.926,24	15,83%	18/03/2022	9,45
1	2	3	2,22%	415.369,94	2,58%	01/07/2022	12,93
2	3	4	2,96%	448.488,34	2,78%	29/02/2024	33,21
4	5	3	2,22%	249.897,59	1,55%	13/03/2026	57,98
5	6	29	21,48%	4.048.835,25	25,13%	16/03/2027	70,27
6	7	5	3,70%	743.201,88	4,61%	01/07/2027	73,80
10	11	15	11,11%	1.937.504,64	12,03%	01/04/2032	131,70
11	12	4	2,96%	322.839,39	2,00%	01/07/2032	134,70
15	16	41	30,37%	4.815.769,21	29,89%	16/03/2037	192,02
16	17	6	4,44%	576.657,74	3,58%	01/07/2037	195,57
<b>Total</b>	<b>135</b>	<b>100,00%</b>	<b>16.109.490,22</b>	<b>100,00%</b>	<b>11/04/2030</b>	<b>107,66</b>	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/01/2022	10/04/2030
Month	195,57	6,90	107,60

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

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
<b>Semiannually</b>	<b>134</b>	<b>99,26%</b>	<b>16.020.088,87</b>	<b>99,45%</b>	<b>2,47</b>	<b>1,44</b>	<b>28/03/2030</b>
<b>EUR 12 M</b>	<b>134</b>	<b>99,26%</b>	<b>16.020.088,87</b>	<b>99,45%</b>	<b>2,47</b>	<b>1,44</b>	<b>28/03/2030</b>
0-1	25	18,52%	2.550.926,24	15,83%	2,20	1,60	18/03/2022
1-2	3	2,22%	415.369,94	2,58%	2,25	1,59	01/07/2022
2-3	4	2,96%	448.488,34	2,78%	2,25	1,59	29/02/2024
4-5	3	2,22%	249.897,59	1,55%	2,42	1,44	13/03/2026
5-6	29	21,48%	4.048.835,25	25,13%	2,33	1,39	16/03/2027
6-7	5	3,70%	743.201,88	4,61%	2,45	1,39	01/07/2027
10-11	15	11,11%	1.937.504,64	12,03%	2,59	1,39	01/04/2032
11-12	4	2,96%	322.839,39	2,00%	2,94	1,83	01/07/2032
15-16	40	29,63%	4.726.367,86	29,34%	2,68	1,39	16/03/2037
16-17	6	4,44%	576.657,74	3,58%	2,74	1,39	01/07/2037
<b>Annually</b>	<b>1</b>	<b>0,74%</b>	<b>89.401,35</b>	<b>0,55%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
<b>EUR 12 M</b>	<b>1</b>	<b>0,74%</b>	<b>89.401,35</b>	<b>0,55%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
15-16	1	0,74%	89.401,35	0,55%	2,80	1,39	01/03/2037
<b>Total</b>	<b>135</b>	<b>100,00%</b>	<b>16.109.490,22</b>	<b>100,00%</b>	<b>2,48</b>	<b>1,44</b>	<b>11/04/2030</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	103	76,30%	12.713.514,92	78,92%	2,52	1,39
1,50	2,00	31	22,96%	3.298.887,12	20,48%	2,25	1,60
2,50	3,00	1	0,74%	97.088,18	0,60%	3,75	2,84
<b>Total</b>		<b>135</b>	<b>100,00%</b>	<b>16.109.490,22</b>	<b>100,00%</b>	<b>2,48</b>	<b>1,44</b>

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	0,31%	1.450.258,61	0,56%	1,48	-0,10
0,00	0,50	425	16,40%	61.406.099,61	23,84%	1,65	0,22
0,50	1,00	561	21,64%	82.867.818,55	32,17%	0,72	0,70
1,00	1,50	1.134	43,75%	73.399.554,33	28,49%	0,82	1,17
1,50	2,00	426	16,44%	33.926.875,65	13,17%	1,21	1,60
2,00	2,50	23	0,89%	3.005.780,14	1,17%	1,79	2,16
2,50	3,00	11	0,42%	1.109.002,90	0,43%	2,21	2,70
3,00	3,50	3	0,12%	316.576,22	0,12%	2,65	3,15
3,50	4,00	1	0,04%	125.607,34	0,05%	3,07	3,55
<b>Total</b>		<b>2.592</b>	<b>100,00%</b>	<b>257.607.573,35</b>	<b>100,00%</b>	<b>1,06</b>	<b>0,87</b>

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



**FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO V**

Monthly Single Rate	6,35%
Average 12 Moth Single Rate	5,24%
Prepayment Rate from Constitution	3,64%

3,64%
0,31%

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%					<b>415.000.107,57</b>
30-nov.-17	414.550.733,54	<b>414.445.733,54</b>	99,69%	99,97%	0,03%	0,30%	<b>0,03%</b>	<b>0,30%</b>	413.273.066,39
31-dic.-17	413.325.088,72	<b>412.136.925,88</b>	99,38%	99,71%	0,14%	1,71%	<b>0,26%</b>	<b>3,10%</b>	410.781.235,63
31-ene.-18	412.095.888,58	<b>410.202.844,99</b>	99,08%	99,54%	0,15%	1,82%	<b>0,17%</b>	<b>2,05%</b>	408.297.316,51
28-feb.-18	410.863.177,39	<b>408.559.385,78</b>	98,77%	99,44%	0,14%	1,67%	<b>0,10%</b>	<b>1,21%</b>	405.821.338,54
31-mar.-18	409.627.750,76	<b>406.324.178,72</b>	98,47%	99,19%	0,16%	1,92%	<b>0,25%</b>	<b>2,93%</b>	403.354.070,47
30-abr.-18	408.389.428,72	<b>403.690.242,57</b>	98,16%	98,85%	0,19%	2,29%	<b>0,35%</b>	<b>4,09%</b>	400.895.313,72
31-may.-18	407.148.503,65	<b>401.079.149,63</b>	97,86%	98,51%	0,21%	2,54%	<b>0,34%</b>	<b>4,05%</b>	398.445.334,12
30-jun.-18	405.905.682,25	<b>399.170.401,43</b>	97,56%	98,34%	0,21%	2,48%	<b>0,17%</b>	<b>2,03%</b>	396.004.798,26
31-jul.-18	404.660.806,55	<b>396.854.552,18</b>	97,26%	98,07%	0,22%	2,56%	<b>0,27%</b>	<b>3,24%</b>	393.573.523,26
31-ago.-18	403.413.916,77	<b>395.034.920,14</b>	96,96%	97,92%	0,21%	2,49%	<b>0,15%</b>	<b>1,80%</b>	391.151.520,35
30-sep.-18	402.165.343,22	<b>393.180.781,81</b>	96,66%	97,77%	0,21%	2,43%	<b>0,16%</b>	<b>1,91%</b>	388.739.080,81
31-oct.-18	400.915.321,52	<b>391.342.576,37</b>	96,36%	97,61%	0,20%	2,39%	<b>0,16%</b>	<b>1,87%</b>	386.336.400,73
30-nov.-18	399.664.010,56	<b>389.169.271,47</b>	96,07%	97,37%	0,20%	2,43%	<b>0,24%</b>	<b>2,89%</b>	383.943.599,83
31-dic.-18	398.411.648,71	<b>386.497.084,30</b>	95,77%	97,01%	0,22%	2,57%	<b>0,37%</b>	<b>4,40%</b>	381.560.872,13
31-ene.-19	397.158.617,79	<b>383.820.717,03</b>	95,48%	96,64%	0,23%	2,70%	<b>0,38%</b>	<b>4,46%</b>	379.188.545,92
28-feb.-19	395.905.010,06	<b>381.229.978,04</b>	95,18%	96,29%	0,24%	2,79%	<b>0,36%</b>	<b>4,24%</b>	376.826.669,50
31-mar.-19	394.650.499,83	<b>378.704.528,50</b>	94,89%	95,96%	0,24%	2,87%	<b>0,35%</b>	<b>4,08%</b>	374.474.893,64
30-abr.-19	393.395.282,36	<b>376.343.734,22</b>	94,60%	95,67%	0,25%	2,91%	<b>0,31%</b>	<b>3,61%</b>	372.133.365,87
31-may.-19	392.139.676,39	<b>374.252.668,20</b>	94,30%	95,44%	0,25%	2,91%	<b>0,24%</b>	<b>2,81%</b>	369.802.347,99
30-jun.-19	390.883.566,54	<b>371.987.357,80</b>	94,01%	95,17%	0,25%	2,93%	<b>0,29%</b>	<b>3,38%</b>	367.481.690,14
31-jul.-19	389.627.410,27	<b>370.359.199,94</b>	93,72%	95,05%	0,24%	2,86%	<b>0,12%</b>	<b>1,39%</b>	365.171.780,78
31-ago.-19	388.370.987,25	<b>368.204.680,58</b>	93,43%	94,81%	0,24%	2,87%	<b>0,26%</b>	<b>3,08%</b>	362.872.369,98
30-sep.-19	387.113.721,01	<b>366.370.383,88</b>	93,15%	94,64%	0,24%	2,83%	<b>0,18%</b>	<b>2,08%</b>	360.582.878,77
31-oct.-19	385.855.955,45	<b>364.213.361,61</b>	92,86%	94,39%	0,24%	2,84%	<b>0,26%</b>	<b>3,13%</b>	358.303.589,63
30-nov.-19	384.597.836,56	<b>361.380.309,74</b>	92,57%	93,96%	0,25%	2,94%	<b>0,45%</b>	<b>5,31%</b>	356.034.597,98
31-dic.-19	383.339.606,42	<b>358.832.783,28</b>	92,29%	93,61%	0,25%	3,00%	<b>0,38%</b>	<b>4,45%</b>	353.776.086,42
31-ene.-20	382.081.863,72	<b>356.071.150,48</b>	92,00%	93,19%	0,26%	3,08%	<b>0,44%</b>	<b>5,19%</b>	351.528.563,03
29-feb.-20	380.824.464,42	<b>354.180.089,74</b>	91,72%	93,00%	0,26%	3,06%	<b>0,20%</b>	<b>2,41%</b>	349.291.848,04
31-mar.-20	379.566.712,36	<b>352.326.655,55</b>	91,44%	92,82%	0,26%	3,03%	<b>0,19%</b>	<b>2,30%</b>	347.065.258,66
30-abr.-20	378.308.767,56	<b>350.294.261,11</b>	91,16%	92,59%	0,26%	3,03%	<b>0,25%</b>	<b>2,92%</b>	344.848.900,59
31-may.-20	377.051.048,62	<b>348.491.243,01</b>	90,87%	92,43%	0,25%	3,00%	<b>0,18%</b>	<b>2,17%</b>	342.643.112,83
30-jun.-20	375.793.273,00	<b>345.977.809,90</b>	90,59%	92,07%	0,26%	3,05%	<b>0,39%</b>	<b>4,57%</b>	340.447.594,68
31-jul.-20	374.536.050,20	<b>343.683.414,88</b>	90,32%	91,76%	0,26%	3,08%	<b>0,33%</b>	<b>3,89%</b>	338.262.854,45
31-ago.-20	373.279.000,48	<b>341.184.104,74</b>	90,04%	91,40%	0,26%	3,12%	<b>0,39%</b>	<b>4,61%</b>	336.088.503,10
30-sep.-20	372.021.252,16	<b>338.530.395,28</b>	89,76%	91,00%	0,27%	3,18%	<b>0,44%</b>	<b>5,18%</b>	333.923.714,43
31-oct.-20	370.763.253,18	<b>336.489.396,63</b>	89,48%	90,76%	0,27%	3,18%	<b>0,27%</b>	<b>3,14%</b>	331.768.852,94
30-nov.-20	369.505.165,80	<b>333.596.171,01</b>	89,21%	90,28%	0,28%	3,26%	<b>0,52%</b>	<b>6,09%</b>	329.624.023,42
31-dic.-20	368.247.248,85	<b>330.339.511,67</b>	88,93%	89,71%	0,29%	3,37%	<b>0,64%</b>	<b>7,39%</b>	327.489.414,93
31-ene.-21	366.990.236,08	<b>327.974.905,99</b>	88,66%	89,37%	0,29%	3,40%	<b>0,38%</b>	<b>4,42%</b>	325.365.634,92
28-feb.-21	365.733.926,12	<b>324.756.886,61</b>	88,38%	88,80%	0,30%	3,50%	<b>0,64%</b>	<b>7,43%</b>	323.252.456,43
31-mar.-21	364.477.412,57	<b>322.226.566,92</b>	88,11%	88,41%	0,30%	3,54%	<b>0,44%</b>	<b>5,12%</b>	321.149.033,75
30-abr.-21	363.220.825,88	<b>319.816.321,29</b>	87,84%	88,05%	0,30%	3,57%	<b>0,40%</b>	<b>4,75%</b>	319.055.441,96
31-may.-21	361.964.627,66	<b>316.972.044,85</b>	87,57%	87,57%	0,31%	3,64%	<b>0,55%</b>	<b>6,35%</b>	316.972.044,85

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 3,64%**

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>239.725.273,80</b>	<b>86.394,72</b>	<b>239.811.668,52</b>	<b>76.000.000,00</b>	<b>325.947,11</b>	<b>76.325.947,11</b>
15-jun.-21						
15-sep.-21	6.223.312,79	13.477,89	6.236.790,68	0,00	47.001,78	47.001,78
15-dic.-21	6.104.863,69	12.985,30	6.117.848,99	0,00	46.490,89	46.490,89
15-mar.-22	5.986.781,33	12.506,84	5.999.288,17	0,00	45.980,00	45.980,00
15-jun.-22	5.962.801,83	12.448,18	5.975.250,01	0,00	47.001,78	47.001,78
15-sep.-22	5.877.371,03	12.112,94	5.889.483,97	0,00	47.001,78	47.001,78
15-dic.-22	5.767.497,52	11.654,43	5.779.151,95	0,00	46.490,89	46.490,89
15-mar.-23	203.802.645,61	11.209,15	203.813.854,75	76.000.000,00	45.980,00	76.045.980,00