



F.T. RMBS PRADO V

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

GRAN VIA DE HORTALEZA, 3

28033 MADRID

santanderdetitulizacion@gruposantander.com



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT: QUARTER/SEMESTER 15 06 2018 - 17 09 2018 YEAR: 2018

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	93.644,23	93,64%
		Total Nominal	339.000.000,00	317.453.939,70	
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 17th, 2018			Next Payment Date December 17th, 2018		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	1.868,94	14,71	0,061%	14,44	11,70
Series B ES0305288013	0,00	72,85	0,281%	71,03	57,53
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT:

QUARTER/SEMESTER

15 06 2018 - 17 09 2018

YEAR:

2018

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR 's	3.453	3.403
Principal Outstanding	415.000.107,77	393.453.929,72
Principal Outstanding per Loan	120.185,38	115.619,73
Interest Rate	1,71%	1,64%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,48%
Average 12 Months Single Rate	2,48%
Prepayment Rate from Constitution	2,49%

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QUARTERLY BONDS PAYOUT REPORT

September 17, 2018

BONDS. PRINCIPAL	
Previous Balance	399.789.646,30
Principal Amortised	6.335.706,60
Outstanding Balance	393.453.939,70
% of Initial Balance	94,81%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	10-sep-2018
Payment Date	17-sep-2018
Previous Payment Date	15-jun-2018
Number of Days (Act/360)	94
Reference Interest Rate (%)	-0,319%
Next Payment Date	17-dic-2018

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,321%	0,380%	49.866,90
Class B	-0,321%	0,600%	55.366,00
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 17, 2018
Class A	3,87	3,79
Class B	5,33	4,49

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	399.789.596,26
Principal Amortised	6.335.666,54
Outstanding Balance	393.453.929,72
Number of Credit Rights	3.403
LTV	49,33%

DEFAULTED RECEIVABLES	
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	0,00
Difference	0,00
Current balance	0,00

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	770,07	546,56	0,00	917,80	1.703,04
Interest accrued on Credit Rights in Arrears	365,80	313,33	0,00	2.232,72	224,28
Outstanding Balance	263.968,73	97.464,13	0,00	284.741,63	31.931,62
Number of Credit Rights	5	2	0	2	1
% of Outstanding Balance	0,07%	0,02%	0,00%	0,07%	0,01%

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QUARTERLY REPORT - ALLOCATION OF CASH

September 17, 2018

TOTAL CASH RECEIVED END OF PERIOD	17.966.329,66
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.335.666,54
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.626.651,49
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	9.271,72
RESERVE FUND	9.994.739,91

TOTAL CASH PAID END OF PERIOD	17.966.329,66
Ordinary Expenses	20.591,91
Extraordinary Expenses	4.812,09
Interest paid to Class A Bondholders	49.866,90
Reserve Fund	9.836.348,24
Principal withholding Class A	6.335.706,60
Interest paid to Class B Bondholders	55.366,00
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	11.764,43
Principal paid to Subordinated Loan	187.975,69
Fixed fee in favour of UCI	6.000,00
Excess spread	1.457.897,81
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	9.855.601,11
PRINCIPAL RESERVE FUND	
Previous Balance	9.994.739,91
Difference	(158.391,67)
Outstanding Balance	9.836.348,24
WITHHOLDING	19.252,87
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	September 17, 2018
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (19,32%)
SUBORDINATED LOAN	10.400.000 (2,50%)	9.836.348,24 (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 17, 2018
Total Outstanding	575.000,00	478.065,13
Interest Rate	0,437%	0,431%

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TRIGGERS OF THE MODEL

September 17, 2018

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	9.836.348,24
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	9.836.348,24
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	6
Principal Outstanding of renegotiated loans	1.532.202,14
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,37%

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	F2
		Moody's		-	P1
PAYING AGENCY	BNP Paribas	Fitch	Long Term	A-	A+
		Moody's		Baa3	Aa3
PAYING AGENCY	BNP Paribas	Fitch	Short Term	F1	F1
		Moody's		-	P-1

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

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DEFINITIONS

September 17, 2018

<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

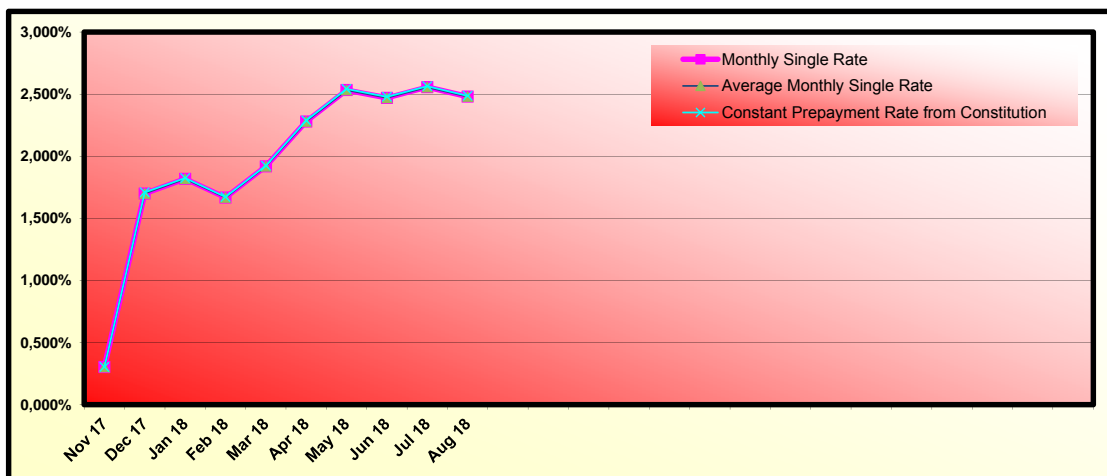
September 17, 2018

HISTORICAL ARREARS



Date	Mar 18	Jun 18	Sep 18
15-30 days	0,280%	0,169%	0,067%
30-60 days	0,000%	0,009%	0,025%
60-90 days	0,000%	0,063%	0,000%
90-180 days	0,000%	0,008%	0,072%
> 180 days	0,000%	0,000%	0,008%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

September 10, 2018

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	624	18,34%	11.372.293,08	2,89%
25.000	50.000	724	21,28%	25.261.803,50	6,42%
50.000	75.000	302	8,87%	18.732.144,72	4,76%
75.000	100.000	272	7,99%	23.506.327,07	5,97%
100.000	125.000	257	7,55%	29.096.914,74	7,40%
125.000	150.000	192	5,64%	26.543.443,38	6,75%
150.000	175.000	174	5,11%	27.985.097,59	7,11%
175.000	200.000	163	4,79%	30.483.586,32	7,75%
200.000	225.000	136	4,00%	28.914.489,56	7,35%
225.000	250.000	137	4,03%	32.381.994,00	8,23%
250.000	275.000	87	2,56%	22.686.571,11	5,77%
275.000	300.000	87	2,56%	24.879.602,16	6,32%
300.000	325.000	72	2,12%	22.477.381,71	5,71%
325.000	350.000	51	1,50%	17.245.512,27	4,38%
350.000	375.000	35	1,03%	12.647.983,92	3,21%
375.000	400.000	28	0,82%	10.834.519,36	2,75%
400.000	425.000	19	0,56%	7.853.611,49	2,00%
425.000	450.000	17	0,50%	7.404.902,66	1,88%
450.000	475.000	9	0,26%	4.126.608,59	1,05%
475.000	500.000	5	0,15%	2.450.048,39	0,62%
500.000	525.000	5	0,15%	2.561.578,49	0,65%
525.000	550.000	2	0,06%	1.072.906,33	0,27%
550.000	575.000	2	0,06%	1.139.120,13	0,29%
575.000	600.000	2	0,06%	1.170.866,47	0,30%
600.000	625.000	1	0,03%	624.622,68	0,16%
Total		3.403	100,00%	393.453.929,72	100,00%

Maximum	Minimum	Simple Average
624.622,68	772,63	115.619,73

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	128	3,76%	32.011.020,53	8,14%	0,36	0,55
0,50	1,00	653	19,19%	88.384.010,08	22,46%	0,75	0,94
1,00	1,50	1.118	32,85%	76.788.464,17	19,52%	1,19	1,38
1,50	2,00	221	6,49%	31.991.187,92	8,13%	1,86	0,71
2,00	2,50	581	17,07%	84.902.231,43	21,58%	2,23	0,55
2,50	3,00	634	18,63%	71.233.352,39	18,10%	2,78	0,33
3,00	3,50	53	1,56%	5.837.731,92	1,48%	3,14	1,05
3,50	4,00	14	0,41%	2.118.930,60	0,54%	3,71	1,83
4,00	4,50	1	0,03%	187.000,68	0,05%	4,21	2,35
Total		3.403	100,00%	393.453.929,72	100,00%	1,64	0,79

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

Maximum	Minimum	Simple Average
4,21	0,21	1,64

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.331	39,11%	40.233.244,29	10,23%	16/08/2000	216,80	
2007	186	5,47%	33.560.338,88	8,53%	10/09/2007	132,00	
2008	387	11,37%	81.381.585,18	20,68%	16/06/2008	122,80	
2009	256	7,52%	57.585.847,79	14,64%	29/06/2009	110,37	
2010	224	6,58%	50.841.676,76	12,92%	27/06/2010	98,43	
2011	165	4,85%	33.116.588,37	8,42%	01/06/2011	87,30	
2012	26	0,76%	2.860.511,25	0,73%	16/06/2012	74,80	
2013	13	0,38%	1.260.322,95	0,32%	18/09/2013	59,73	
2014	10	0,29%	841.334,69	0,21%	08/08/2014	49,07	
2015	29	0,85%	2.455.318,36	0,62%	28/08/2015	36,40	
2016	189	5,55%	19.743.336,17	5,02%	04/11/2016	22,20	
2017	587	17,25%	69.573.825,03	17,68%	01/04/2017	17,30	
Total	3.403	100,00%	393.453.929,72	100,00%	02/05/2010	100,27	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	07/09/2007
Month	14,57	281,87	134,01

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.808	53,13%	97.956.726,29	24,90%	03/10/2033	180,77
2041	62	1,82%	10.594.695,04	2,69%	01/06/2041	272,70
2042	146	4,29%	20.208.357,18	5,14%	04/05/2042	283,80
2043	59	1,73%	11.891.112,22	3,02%	27/04/2043	295,57
2044	69	2,03%	13.161.813,89	3,35%	19/05/2044	308,30
2045	63	1,85%	11.850.505,48	3,01%	21/06/2045	321,37
2046	94	2,76%	16.183.304,50	4,11%	01/06/2046	332,70
2047	550	16,16%	80.399.162,31	20,43%	09/05/2047	343,97
2048	229	6,73%	53.722.232,15	13,65%	31/05/2048	356,70
2049	127	3,73%	30.481.489,67	7,75%	06/06/2049	368,87
2050	114	3,35%	28.223.093,46	7,17%	05/06/2050	380,83
2051	80	2,35%	18.421.438,12	4,68%	25/04/2051	391,50
2052	2	0,06%	359.999,41	0,09%	01/01/2052	399,70
Total	3.403	100,00%	393.453.929,72	100,00%	13/12/2043	303,10

	Maximum	Minimum	Simple Average
Date	01/01/2052	05/12/2018	16/04/2038
Month	405,53	2,87	238,62

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.375	40,41%	51.963.906,89	13,21%
Floating	1.374	40,38%	51.868.231,23	13,18%
Mixed	1	0,03%	95.675,66	0,02%
semiannually	1.527	44,87%	287.195.803,78	72,99%
Floating	1.310	38,50%	259.000.615,87	65,83%
Mixed	217	6,38%	28.195.187,91	7,17%
fixed	501	14,72%	54.294.219,05	13,80%
Fixed	501	14,72%	54.294.219,05	13,80%
Total	3.403	100,00%	393.453.929,72	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	2.684	78,87%	310.868.847,10	79,01%	1,36	0,86
EUR 12 M	1.679	49,34%	201.071.108,39	51,10%	0,92	1,10
IRPH	693	20,36%	102.179.471,92	25,97%	2,26	0,37
MIBOR 12 M	312	9,17%	7.618.266,79	1,94%	1,02	1,21
Mixed	218	6,41%	28.290.863,57	7,19%	2,40	1,46
EUR 12 M	218	6,41%	28.290.863,57	7,19%	2,40	1,46
Fixed	501	14,72%	54.294.219,05	13,80%	2,83	0,00
Fixed	501	14,72%	54.294.219,05	13,80%	2,83	0,00
Total	3.403	100,00%	393.453.929,72	100,00%	1,64	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	4,21	0,21	1,35
Mixed	3,75	1,90	2,40
0	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	1.897	55,74%	229.361.971,96	58,29%	1,10	1,14
IRPH	693	20,36%	102.179.471,92	25,97%	2,26	0,37
MIBOR 12 M	312	9,17%	7.618.266,79	1,94%	1,02	1,21
Fixed Rate	501	14,72%	54.294.219,05	13,80%	2,83	0,00
Total	3.403	100,00%	393.453.929,72	100,00%	1,64	0,91

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QUARTERLY STATISTIC INFORMATION

September 10, 2018

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	915	26,89%	89.526.279,91	22,75%
ARAGON	52	1,53%	6.530.485,10	1,66%
ASTURIAS	83	2,44%	5.719.890,15	1,45%
CANARIAS	244	7,17%	21.895.554,98	5,56%
CANTABRIA	24	0,71%	2.313.642,13	0,59%
CASTILLA LA MANCHA	97	2,85%	12.321.026,43	3,13%
CASTILLA Y LEON	77	2,26%	6.281.794,01	1,60%
CATALUÑA	592	17,40%	94.203.153,92	23,94%
COMUNIDAD VALENCIANA	252	7,41%	32.715.713,73	8,32%
EXTREMADURA	77	2,26%	5.295.948,00	1,35%
GALICIA	144	4,23%	6.195.749,74	1,57%
ISLAS BALEARES	56	1,65%	8.962.606,12	2,28%
LA RIOJA	6	0,18%	471.079,59	0,12%
MADRID	714	20,98%	91.838.266,55	23,34%
MURCIA	32	0,94%	4.227.650,38	1,07%
NAVARRA	5	0,15%	845.687,66	0,21%
PAIS VASCO	33	0,97%	4.109.401,32	1,04%
Total	3.403	100,00%	393.453.929,72	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	624.622,68	0,16%	Madrid
Debtor nº 2	1	0,03%	587.226,17	0,15%	Cataluña
Debtor nº 3	1	0,03%	583.640,30	0,15%	Islas Baleares
Debtor nº 4	1	0,03%	573.895,18	0,15%	Cataluña
Debtor nº 5	1	0,03%	565.224,95	0,14%	Cataluña
Debtor nº 6	1	0,03%	545.583,80	0,14%	Madrid
Debtor nº 7	1	0,03%	527.322,53	0,13%	Cataluña
Debtor nº 8	1	0,03%	518.121,09	0,13%	Madrid
Debtor nº 9	1	0,03%	517.834,12	0,13%	Cataluña
Debtor nº 10	1	0,03%	509.495,12	0,13%	Cataluña
Rest of Debtors	3.393	99,71%	387.900.963,78	98,59%	
Total	3.403	100,00%	393.453.929,72	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%	21	0,62%	454.125,71	0,12%	7,03%
10,00%	20,00%	151	4,44%	4.115.366,13	1,05%	16,20%
20,00%	30,00%	441	12,96%	14.721.290,31	3,74%	25,84%
30,00%	40,00%	661	19,42%	33.876.785,81	8,61%	35,89%
40,00%	50,00%	568	16,69%	56.780.607,96	14,43%	44,75%
50,00%	60,00%	445	13,08%	89.811.750,42	22,83%	55,16%
60,00%	70,00%	545	16,02%	109.647.580,06	27,87%	64,87%
70,00%	80,00%	312	9,17%	47.450.633,18	12,06%	74,42%
80,00%	90,00%	209	6,14%	30.198.651,65	7,68%	84,18%
90,00%	100,00%	50	1,47%	6.397.138,49	1,63%	92,45%
Total	3.403	100,00%	393.453.929,72	100,00%	58,30%	

Maximum	Minimum	Simple Average
96,46%	0,00%	49,33%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.281	96,41%	383.972.996,39	97,59%
Second Residence	122	3,59%	9.480.933,33	2,41%
Total	3.403	100,00%	393.453.929,72	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

September 10, 2018

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	23.150,37	0,01%
1	1.938	56,95%	133.071.512,02	33,82%
2	1.169	34,35%	186.465.376,43	47,39%
3	295	8,67%	73.893.890,90	18,78%
Total	3.403	100,00%	393.453.929,72	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.326	97,74%	382.832.738,08	97,30%
Other	77	2,26%	10.621.191,64	2,70%
Total	3.403	100,00%	393.453.929,72	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.928	86,04%	344.026.942,70	87,44%
Official Protection Housing	475	13,96%	49.426.987,02	12,56%
Total	3.403	100,00%	393.453.929,72	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	118	3,47%	25.187.774,24	6,40%
Broker	161	4,73%	30.518.377,91	7,76%
Developers	57	1,67%	11.610.490,37	2,95%
Financial Entities	18	0,53%	4.073.105,09	1,04%
Hipotecas.com	299	8,79%	42.842.559,98	10,89%
Insurance	53	1,56%	2.493.507,07	0,63%
Other	238	6,99%	8.491.985,74	2,16%
Real Estate	2.459	72,26%	268.236.129,32	68,17%
Total	3.403	100,00%	393.453.929,72	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	48	22,02%	4.879.268,83	17,25%	12/03/2019	6,12
1	2	11	5,05%	905.235,89	3,20%	15/04/2020	19,44
3	4	28	12,84%	3.212.820,14	11,36%	01/04/2022	43,33
5	6	5	2,29%	555.168,65	1,96%	04/03/2024	66,76
7	8	4	1,83%	407.403,93	1,44%	21/03/2026	91,67
8	9	40	18,35%	6.798.252,67	24,03%	26/03/2027	103,97
13	14	23	10,55%	3.205.042,54	11,33%	20/04/2032	165,71
18	19	59	27,06%	8.327.670,92	29,44%	30/03/2037	225,88
Total	218	100,00%	28.290.863,57	100,00%	03/07/2028	119,48	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/11/2018	16/08/2027
Month	228,97	1,73	108,76

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

September 10, 2018

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	217	99,54%	28.195.187,91	99,66%	2,40	1,46	22/06/2028
EUR 12 M	217	99,54%	28.195.187,91	99,66%	2,40	1,46	22/06/2028
0-1	48	22,02%	4.879.268,83	17,25%	2,00	1,57	12/03/2019
1-2	11	5,05%	905.235,89	3,20%	2,38	1,62	15/04/2020
3-4	28	12,84%	3.212.820,14	11,36%	2,21	1,59	01/04/2022
5-6	5	2,29%	555.168,65	1,96%	2,26	1,59	04/03/2024
7-8	4	1,83%	407.403,93	1,44%	2,45	1,44	21/03/2026
8-9	40	18,35%	6.798.252,67	24,03%	2,34	1,39	26/03/2027
13-14	23	10,55%	3.205.042,54	11,33%	2,61	1,44	20/04/2032
18-19	58	26,61%	8.231.995,26	29,10%	2,67	1,39	30/03/2037
Annually	1	0,46%	95.675,66	0,34%	2,80	1,39	01/03/2037
EUR 12 M	1	0,46%	95.675,66	0,34%	2,80	1,39	01/03/2037
18-19	1	0,46%	95.675,66	0,34%	2,80	1,39	01/03/2037
Total	218	100,00%	28.290.863,57	100,00%	2,40	1,46	03/07/2028

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	1	0,46%	57.607,03	0,20%	2,25	0,95
0,50	1,00	131	60,09%	19.262.566,88	68,09%	2,51	1,39
1,00	1,50	85	38,99%	8.868.438,54	31,35%	2,14	1,60
1,50	2,00	1	0,46%	102.251,12	0,36%	3,75	2,84
Total		218	100,00%	28.290.863,57	100,00%	2,40	1,46

Maximum	Minimum	Simple Average
2,84	0,95	1,48

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%	1.669.007,45	0,54%	1,79	-0,10
0,00	0,50	453	16,88%	73.850.400,74	23,76%	1,95	0,23
0,50	1,00	587	21,87%	99.791.885,69	32,10%	1,03	0,70
1,00	1,50	1.192	44,41%	91.837.434,34	29,54%	1,10	1,17
1,50	2,00	403	15,01%	38.019.441,41	12,23%	1,53	1,59
2,00	2,50	24	0,89%	3.562.492,53	1,15%	2,08	2,15
2,50	3,00	13	0,48%	1.433.121,16	0,46%	2,51	2,70
3,00	3,50	4	0,15%	705.063,78	0,23%	2,95	3,13
Total		2.684	100,00%	310.868.847,10	100,00%	1,36	0,86

Maximum	Minimum	Simple Average
3,30	-0,15	1,00

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 2,49%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	317.453.939,70	963.800,94	318.417.740,64	76.000.000,00	1.035.204,44	77.035.204,44
17-sep-18						
17-dic-18	6.132.252,39	62.000,52	6.194.252,91	0,00	56.178,78	56.178,78
15-mar-19	6.053.115,99	61.486,03	6.114.602,02	0,00	56.810,00	56.810,00
17-jun-19	6.051.279,27	61.630,33	6.112.909,60	0,00	58.072,44	58.072,44
16-sep-19	5.993.108,19	60.408,65	6.053.516,84	0,00	58.072,44	58.072,44
16-dic-19	5.911.172,16	58.555,24	5.969.727,40	0,00	57.441,22	57.441,22
16-mar-20	5.851.781,65	57.374,81	5.909.156,46	0,00	57.441,22	57.441,22
15-jun-20	5.817.219,77	56.823,90	5.874.043,67	0,00	58.072,44	58.072,44
15-sep-20	5.756.571,18	55.649,46	5.812.220,64	0,00	58.072,44	58.072,44
15-dic-20	5.675.697,11	53.895,02	5.729.592,13	0,00	57.441,22	57.441,22
15-mar-21	5.592.436,05	52.181,82	5.644.617,86	0,00	56.810,00	56.810,00
15-jun-21	5.580.232,70	52.212,36	5.632.445,06	0,00	58.072,44	58.072,44
15-sep-21	5.520.234,19	51.085,78	5.571.319,96	0,00	58.072,44	58.072,44
15-dic-21	5.442.344,44	49.428,14	5.491.772,58	0,00	57.441,22	57.441,22
15-mar-22	5.363.372,49	47.810,11	5.411.182,60	0,00	56.810,00	56.810,00
15-jun-22	5.352.120,11	47.789,75	5.399.909,86	0,00	58.072,44	58.072,44
15-sep-22	5.296.534,48	46.709,22	5.343.243,70	0,00	58.072,44	58.072,44
15-dic-22	5.224.045,85	45.143,82	5.269.189,67	0,00	57.441,22	57.441,22
15-mar-23	220.840.421,68	43.615,98	220.884.037,67	76.000.000,00	56.810,00	76.056.810,00