



## **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 09 2021 - 15 12 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	66.478,65	66,48%
		Total Nominal	339.000.000,00	225.362.623,50	
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 December 15th, 2021			Next Payment Date March 15th, 2022		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.062,73	0,00	0,000%	0,00	0,00
Series B ES0305288013	0,00	14,16	0,000%	0,00	0,00
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	3.102
Principal Outstanding	415.000.107,77	301.362.610,78
Principal Outstanding per Loan	120.185,38	97.151,07
Interest Rate	1,71%	1,33%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	4,88%
Average 12 Months Single Rate	5,28%
Prepayment Rate from Constitution	3,76%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	8.018,43	10.805,14	6.364,00
Debt to be amortised			301.345.085,12
Total Debt	8.018,43	10.805,14	301.351.449,12

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### QUARTERLY BONDS PAYOUT REPORT

December 15, 2021

BONDS. PRINCIPAL	
Previous Balance	308.355.278,20
Principal Amortised	6.992.654,70
Outstanding Balance	301.362.623,50
% of Initial Balance	72,62%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	7-dic.-2021
Payment Date	15-dic.-2021
Previous Payment Date	15-sep.-2021
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,603%
Next Payment Date	15-mar.-2022

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,544%	0,380%	0,00
Class B	-0,544%	0,600%	10.761,60
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	December 15, 2021
Class A	3,87	1,18
Class B	5,33	1,25

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	308.355.255,56
Principal Amortised	6.992.644,78
Outstanding Balance	301.362.610,78
Number of Credit Rights	3.102
LTV	41,14%

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

DEFAULTED RECEIVABLES RECOVERIES	
Previous balance	260.655,71
Difference	2.826,78
Up to date	263.482,49

REOs	
Last balance	0,00
Difference in Actual Period	0,00
Current balance	0,00
Number of Credit Rights	0

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	5.773,68	1.651,58	4.468,87	998,24	4.633,29
Interest accrued in Arrears	2.244,75	937,27	1.680,06	1.069,12	1.730,71
Outstanding Balance	2.197.621,86	581.256,15	448.863,57	90.466,52	149.425,91
Number of Credit Rights	17	4	5	1	2
% of Outstanding Balance	0,73%	0,19%	0,15%	0,03%	0,05%

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**QUARTERLY REPORT - ALLOCATION OF CASH**

**December 15, 2021**

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>15.734.397,55</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	6.992.644,78
<b>CASH RECEIVED - INTEREST</b>	
Interest received Credit Rights	1.022.223,09
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	2.826,78
<b>OTHERS</b>	7.821,51
<b>RESERVE FUND</b>	7.708.881,39

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>15.734.397,55</b>
Ordinary Expenses	15.375,52
Extraordinary Expenses	18.161,50
Interest paid to Class A Bondholders	0,00
Reserve Fund	7.534.065,27
Principal withholding Class A	6.992.654,70
Interest paid to Class B Bondholders	10.761,60
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	4.081,50
Principal paid to Subordinated Loan	202.497,01
Fixed fee in favour of UCI	6.000,00
Excess spread	950.800,44
Rounding Remanent	0,00

<b>TREASURY ACCOUNT STATEMENT</b>	<b>7.534.471,74</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	7.708.881,39
Difference	(174.816,12)
Outstanding Balance	7.534.065,27
<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>December 15, 2021</b>
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (25,22%)
SUBORDINATED LOAN	10.400.000 (2,50%)	7.534.065,27 (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>December 15, 2021</b>
Total Outstanding	575.000,00	101.598,00
Interest Rate	0,437%	0,147%

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### TRIGGERS OF THE MODEL

December 15, 2021

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>7.534.065,27</b>
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	7.534.065,27
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	64
Principal Outstanding of renegotiated loans	10.841.214,99
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,61%

### 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

# F.T. RMBS Prado V

## DEFINITIONS

December 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.

**DEFAULTED RECEIVABLES RECOVERIES**

All the recoveries of the loans which have been determined as default, such as sales of REOs and any other income received by the client.

**REOs (REAL ESTATE OWNED)**

Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

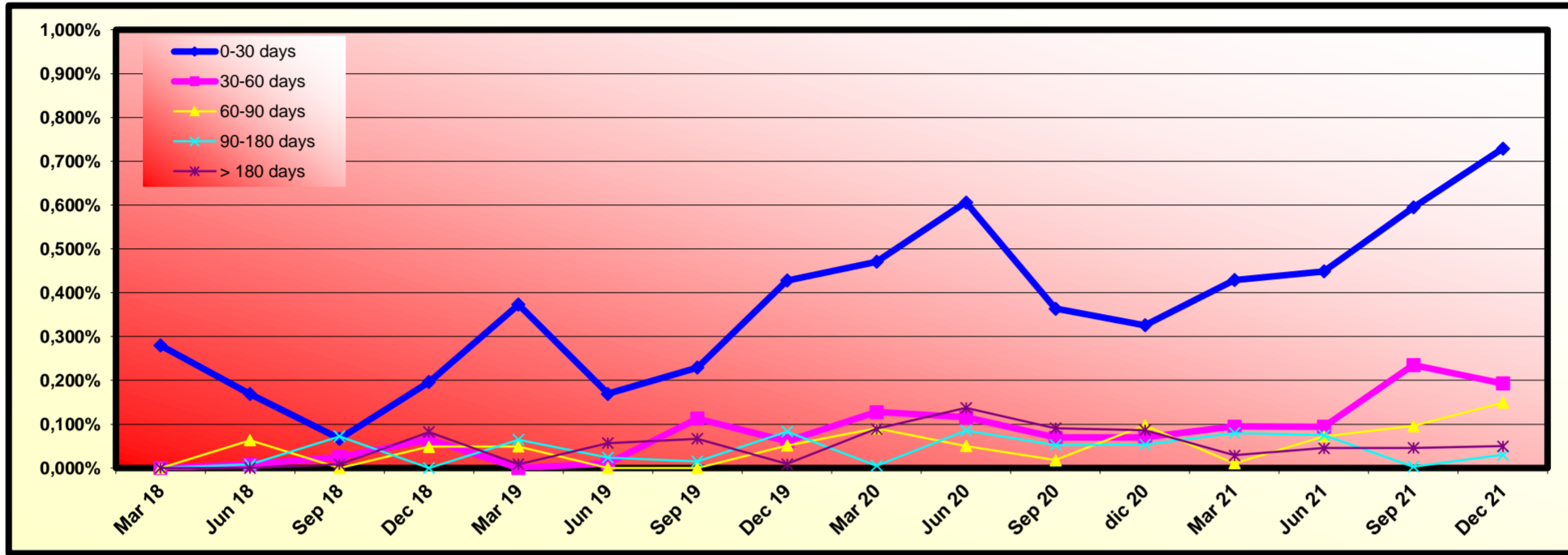


**FONDO DE TITULIZACIÓN RMBS Prado V**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

December 15, 2021

**HISTORICAL ARREARS**



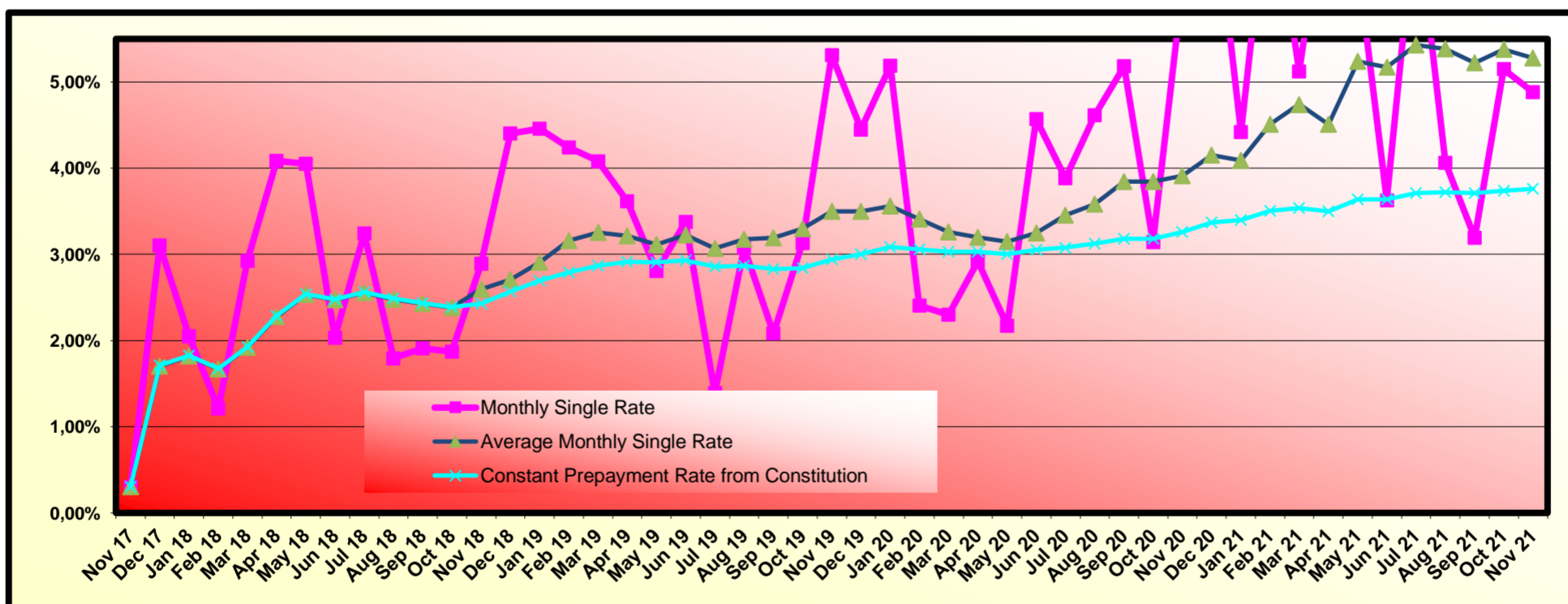
Date	Sep 20	dic 20	Mar 21	Jun 21	Sep 21	Dec 21
0-30 days	0,364%	0,326%	0,429%	0,448%	0,595%	0,729%
30-60 days	0,070%	0,069%	0,095%	0,094%	0,235%	0,193%
60-90 days	0,018%	0,097%	0,011%	0,072%	0,096%	0,149%
90-180 days	0,053%	0,054%	0,080%	0,075%	0,003%	0,030%
> 180 days	0,091%	0,087%	0,029%	0,045%	0,046%	0,050%

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

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

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

**HISTORICAL PREPAYMENT**



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

Until 30.11.2021, an amount of 18.096.081,21 € (136 loans) corresponds to loans with overdue moratorium, that is no longer in force.



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## QUARTERLY STATISTIC INFORMATION

December 7, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	945	30,46%	14.057.755,04	4,66%
25.000	50.000	440	14,18%	15.041.279,96	4,99%
50.000	75.000	266	8,58%	16.534.897,00	5,49%
75.000	100.000	258	8,32%	22.402.261,53	7,43%
100.000	125.000	229	7,38%	25.648.229,82	8,51%
125.000	150.000	184	5,93%	25.178.787,51	8,35%
150.000	175.000	161	5,19%	26.144.384,00	8,68%
175.000	200.000	154	4,96%	28.796.606,82	9,56%
200.000	225.000	121	3,90%	25.597.738,00	8,49%
225.000	250.000	81	2,61%	19.136.411,96	6,35%
250.000	275.000	87	2,80%	22.774.827,42	7,56%
275.000	300.000	47	1,52%	13.520.501,02	4,49%
300.000	325.000	37	1,19%	11.484.117,85	3,81%
325.000	350.000	29	0,93%	9.741.221,55	3,23%
350.000	375.000	22	0,71%	7.941.336,66	2,64%
375.000	400.000	13	0,42%	5.036.526,49	1,67%
400.000	425.000	15	0,48%	6.157.291,39	2,04%
425.000	450.000	4	0,13%	1.748.503,96	0,58%
450.000	475.000	5	0,16%	2.288.630,13	0,76%
500.000	525.000	2	0,06%	1.030.656,68	0,34%
525.000	550.000	1	0,03%	529.340,52	0,18%
550.000	575.000	1	0,03%	571.305,47	0,19%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	

Maximum	Minimum	Simple Average
571.305,47	0,01	97.151,07

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	407	13,12%	65.492.513,32	21,73%	0,24	0,73
0,50	1,00	1.074	34,62%	66.197.231,94	21,97%	0,69	1,18
1,00	1,50	435	14,02%	36.402.301,18	12,08%	1,16	1,29
1,50	2,00	430	13,86%	57.128.204,55	18,96%	1,75	0,33
2,00	2,50	217	7,00%	23.335.078,99	7,74%	2,16	0,97
2,50	3,00	505	16,28%	49.763.909,04	16,51%	2,79	0,32
3,00	3,50	31	1,00%	2.740.880,82	0,91%	3,21	0,90
3,50	4,00	3	0,10%	302.490,94	0,10%	3,85	2,23
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>1,34</b>	<b>0,77</b>	

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

Maximum	Minimum	Simple Average
3,95	0,00	1,33

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.219	39,30%	25.590.638,18	8,49%	09/09/2000	254,93	
2007	176	5,67%	27.771.258,65	9,22%	11/09/2007	170,87	
2008	370	11,93%	66.262.693,31	21,99%	12/06/2008	161,83	
2009	251	8,09%	47.136.780,82	15,64%	29/06/2009	149,27	
2010	216	6,96%	41.112.817,86	13,64%	24/06/2010	137,43	
2011	141	4,55%	24.052.912,93	7,98%	29/05/2011	126,27	
2012	21	0,68%	1.958.140,04	0,65%	15/06/2012	113,73	
2013	9	0,29%	706.749,34	0,23%	27/08/2013	99,33	
2014	9	0,29%	587.691,79	0,20%	28/07/2014	88,30	
2015	24	0,77%	1.708.707,00	0,57%	24/08/2015	75,43	
2016	158	5,09%	13.919.958,81	4,62%	08/11/2016	60,97	
2017	508	16,38%	50.554.262,05	16,78%	31/03/2017	56,23	
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>09/05/2010</b>	<b>138,93</b>	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	15/07/2007
Month	54,03	321,33	175,27

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## QUARTERLY STATISTIC INFORMATION

December 7, 2021

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.697	54,71%	70.517.041,67	23,40%	05/05/2034	148,93
2041	55	1,77%	7.551.223,03	2,51%	11/06/2041	234,13
2042	123	3,97%	14.668.527,33	4,87%	29/04/2042	244,73
2043	59	1,90%	10.071.152,53	3,34%	05/05/2043	256,93
2044	60	1,93%	9.935.187,71	3,30%	13/05/2044	269,20
2045	55	1,77%	9.919.714,67	3,29%	26/06/2045	282,63
2046	86	2,77%	12.951.941,09	4,30%	30/05/2046	293,77
2047	451	14,54%	59.107.734,56	19,61%	13/05/2047	305,20
2048	214	6,90%	43.106.117,32	14,30%	01/06/2048	317,80
2049	123	3,97%	25.644.515,87	8,51%	30/05/2049	329,77
2050	112	3,61%	24.084.403,71	7,99%	04/06/2050	341,90
2051	62	2,00%	12.721.679,95	4,22%	01/05/2051	352,80
2052	4	0,13%	922.904,45	0,31%	19/02/2052	362,40
2057	1	0,03%	160.466,89	0,05%	01/06/2057	425,80
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>05/05/2044</b>	<b>268,93</b>

	Maximum	Minimum	Simple Average
Date	01/06/2057	05/12/2021	08/02/2038
Month	432,00	-0,07	196,91

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>1.265</b>	<b>40,78%</b>	<b>35.826.621,39</b>	<b>11,89%</b>
Floating	1.264	40,75%	35.738.413,58	11,86%
Mixed	1	0,03%	88.207,81	0,03%
<b>semiannually</b>	<b>1.408</b>	<b>45,39%</b>	<b>225.835.031,17</b>	<b>74,94%</b>
Floating	1.287	41,49%	211.264.870,17	70,10%
Mixed	121	3,90%	14.570.161,00	4,83%
<b>fixed</b>	<b>429</b>	<b>13,83%</b>	<b>39.700.958,22</b>	<b>13,17%</b>
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</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>2.551</b>	<b>82,24%</b>	<b>247.003.283,75</b>	<b>81,96%</b>	<b>1,03</b>	<b>0,86</b>
EUR 12 M	1.626	52,42%	161.382.567,85	53,55%	0,62	1,10
IRPH	636	20,50%	81.163.828,04	26,93%	1,87	0,36
MIBOR 12 M	289	9,32%	4.456.887,86	1,48%	0,72	1,21
<b>Mixed</b>	<b>122</b>	<b>3,93%</b>	<b>14.658.368,81</b>	<b>4,86%</b>	<b>2,46</b>	<b>1,43</b>
EUR 12 M	122	3,93%	14.658.368,81	4,86%	2,46	1,43
<b>Fixed</b>	<b>429</b>	<b>13,83%</b>	<b>39.700.958,22</b>	<b>13,17%</b>	<b>2,83</b>	<b>0,00</b>
Fixed	429	13,83%	39.700.958,22	13,17%	2,83	0,00
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>1,34</b>	<b>0,89</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>	<b>3,88</b>	<b>0,00</b>	<b>1,02</b>
<b>Mixed</b>	<b>3,75</b>	<b>0,00</b>	<b>2,49</b>
<b>Fixed</b>	<b>3,95</b>	<b>1,05</b>	<b>2,84</b>

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.748	56,35%	176.040.936,66	58,41%	0,77	1,13
IRPH	636	20,50%	81.163.828,04	26,93%	1,87	0,36
MIBOR 12 M	289	9,32%	4.456.887,86	1,48%	0,72	1,21
Fixed Rate	429	13,83%	39.700.958,22	13,17%	2,83	0,00
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>1,34</b>	<b>0,89</b>

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## QUARTERLY STATISTIC INFORMATION

December 7, 2021

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	848	27,34%	68.105.946,73	22,60%
ARAGON	50	1,61%	5.352.775,61	1,78%
ASTURIAS	77	2,48%	4.413.405,39	1,46%
CANARIAS	223	7,19%	16.839.004,57	5,59%
CANTABRIA	21	0,68%	1.826.783,65	0,61%
CASTILLA LA MANCHA	94	3,03%	9.783.629,58	3,25%
CASTILLA Y LEON	70	2,26%	4.654.437,40	1,54%
CATALUÑA	532	17,15%	73.166.525,73	24,28%
COMUNIDAD VALENCIANA	232	7,48%	26.370.125,07	8,75%
EXTREMADURA	74	2,39%	4.392.484,69	1,46%
GALICIA	130	4,19%	4.409.630,67	1,46%
ISLAS BALEARES	52	1,68%	6.974.383,78	2,31%
LA RIOJA	6	0,19%	380.079,23	0,13%
MADRID	628	20,25%	67.132.183,90	22,28%
MURCIA	31	1,00%	3.719.938,82	1,23%
NAVARRA	5	0,16%	754.185,42	0,25%
PAIS VASCO	29	0,93%	3.087.090,54	1,02%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</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%	571.305,47	0,19%	Madrid
Debtor nº 2	1	0,03%	529.340,52	0,18%	Cataluña
Debtor nº 3	1	0,03%	523.419,80	0,17%	Cataluña
Debtor nº 4	1	0,03%	507.236,88	0,17%	Cataluña
Debtor nº 5	1	0,03%	465.222,95	0,15%	Cataluña
Debtor nº 6	1	0,03%	463.518,55	0,15%	Cataluña
Debtor nº 7	1	0,03%	456.225,56	0,15%	Cataluña
Debtor nº 8	1	0,03%	453.028,97	0,15%	Islas Baleares
Debtor nº 9	1	0,03%	450.634,10	0,15%	Cataluña
Rest of Debtors	3.093	99,71%	296.942.677,98	98,53%	
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</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%	132	4,26%	1.535.977,68	0,51%	7,37%
10,00% - 20,00%	393	12,67%	7.222.477,90	2,40%	15,72%
20,00% - 30,00%	635	20,47%	19.769.743,53	6,56%	26,10%
30,00% - 40,00%	442	14,25%	33.104.357,83	10,98%	35,08%
40,00% - 50,00%	331	10,67%	55.144.427,80	18,30%	45,38%
50,00% - 60,00%	476	15,34%	82.903.479,66	27,51%	55,28%
60,00% - 70,00%	395	12,73%	63.584.996,81	21,10%	64,20%
70,00% - 80,00%	239	7,70%	31.168.990,06	10,34%	74,69%
80,00% - 90,00%	59	1,90%	6.928.159,51	2,30%	84,06%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>	<b>52,69%</b>

Maximum	Minimum	Simple Average
88,86%	0,00%	41,14%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.000	96,71%	294.726.528,49	97,80%
Second Residence	102	3,29%	6.636.082,29	2,20%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

December 7, 2021

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	18.944,78	0,01%
1	1.842	59,38%	106.469.117,39	35,33%
2	1.026	33,08%	144.594.501,92	47,98%
3	232	7,48%	50.198.742,12	16,66%
4	1	0,03%	81.304,57	0,03%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.037	97,90%	293.636.470,85	97,44%
Other	65	2,10%	7.726.139,93	2,56%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.678	86,33%	264.533.844,01	87,78%
Official Protection Housing	424	13,67%	36.828.766,77	12,22%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	112	3,61%	20.398.315,10	6,77%
Broker	154	4,96%	24.843.785,17	8,24%
Developers	56	1,81%	9.514.891,39	3,16%
Financial Entities	17	0,55%	3.442.264,37	1,14%
Hipotecas.com	264	8,51%	31.917.632,14	10,59%
Insurance	48	1,55%	1.665.627,38	0,55%
Other	216	6,96%	4.713.804,28	1,56%
Real Estate	2.235	72,05%	204.866.290,95	67,98%
<b>Total</b>	<b>3.102</b>	<b>100,00%</b>	<b>301.362.610,78</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	20	16,39%	2.208.373,50	15,07%	01/05/2022	4,85
2	3	4	3,28%	438.529,42	2,99%	29/02/2024	27,13
3	4	1	0,82%	12.202,98	0,08%	01/11/2025	47,50
4	5	3	2,46%	263.885,20	1,80%	04/04/2026	52,66
5	6	33	27,05%	4.655.190,08	31,76%	04/04/2027	64,80
10	11	19	15,57%	2.219.456,76	15,14%	14/04/2032	126,05
14	15	1	0,82%	60.625,12	0,41%	01/10/2036	180,40
15	16	41	33,61%	4.800.105,75	32,75%	29/03/2037	186,39
<b>Total</b>	<b>122</b>	<b>100,00%</b>	<b>14.658.368,81</b>	<b>100,00%</b>	<b>22/06/2030</b>	<b>103,98</b>	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/02/2022	12/07/2030
Month	189,50	1,87	104,64

# RMBS PRADO V

## QUARTERLY STATISTIC INFORMATION

December 7, 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>121</b>	<b>99,18%</b>	<b>14.570.161,00</b>	<b>99,40%</b>	<b>2,46</b>	<b>1,43</b>	<b>07/06/2030</b>
<b>EUR 12 M</b>	<b>121</b>	<b>99,18%</b>	<b>14.570.161,00</b>	<b>99,40%</b>	<b>2,46</b>	<b>1,43</b>	<b>07/06/2030</b>
0-1	20	16,39%	2.208.373,50	15,07%	2,06	1,51	01/05/2022
2-3	4	3,28%	438.529,42	2,99%	2,25	1,59	29/02/2024
3-4	1	0,82%	12.202,98	0,08%	2,75	1,49	01/11/2025
4-5	3	2,46%	263.885,20	1,80%	2,39	1,43	04/04/2026
5-6	33	27,05%	4.655.190,08	31,76%	2,35	1,39	04/04/2027
10-11	19	15,57%	2.219.456,76	15,14%	2,64	1,45	14/04/2032
14-15	1	0,82%	60.625,12	0,41%	2,80	1,39	01/10/2036
15-16	40	32,79%	4.711.897,94	32,14%	2,68	1,39	30/03/2037
<b>Annually</b>	<b>1</b>	<b>0,82%</b>	<b>88.207,81</b>	<b>0,60%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
<b>EUR 12 M</b>	<b>1</b>	<b>0,82%</b>	<b>88.207,81</b>	<b>0,60%</b>	<b>2,80</b>	<b>1,39</b>	<b>01/03/2037</b>
15-16	1	0,82%	88.207,81	0,60%	2,80	1,39	01/03/2037
<b>Total</b>	<b>122</b>	<b>100,00%</b>	<b>14.658.368,81</b>	<b>100,00%</b>	<b>2,46</b>	<b>1,43</b>	<b>22/06/2030</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	1	0,82%	160.466,89	1,09%	0,00	0,25
1,50	2,00	96	78,69%	11.872.696,00	81,00%	2,52	1,39
2,50	3,00	24	19,67%	2.529.209,60	17,25%	2,27	1,61
3,50	4,00	1	0,82%	95.996,32	0,65%	3,75	2,84
<b>Total</b>		<b>122</b>	<b>100,00%</b>	<b>14.658.368,81</b>	<b>100,00%</b>	<b>2,46</b>	<b>1,43</b>

Maximum	Minimum	Simple Average
2,84	0,25	1,44

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%	1.424.155,29	0,58%	1,40	-0,10
0,00	0,50	420	16,46%	59.427.204,10	24,06%	1,58	0,22
0,50	1,00	553	21,68%	79.495.793,99	32,18%	0,70	0,70
1,00	1,50	1.118	43,83%	70.369.304,96	28,49%	0,80	1,17
1,50	2,00	418	16,39%	32.339.492,54	13,09%	1,21	1,59
2,00	2,50	20	0,78%	2.550.468,02	1,03%	1,78	2,13
2,50	3,00	11	0,43%	1.085.788,43	0,44%	2,21	2,70
3,00	3,50	3	0,12%	311.076,42	0,13%	2,66	3,15
<b>Total</b>		<b>2.551</b>	<b>100,00%</b>	<b>247.003.283,75</b>	<b>100,00%</b>	<b>1,03</b>	<b>0,86</b>

Maximum	Minimum	Simple Average
3,20	-0,15	1,01



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

Monthly Single Rate	4,88%
Average 12 Moth Single Rate	5,28%
Prepayment Rate from Constitution	3,76%

3,76%
0,32%

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>	99,68%	99,97%	0,03%	0,30%	<b>0,03%</b>	<b>0,30%</b>	413.227.824,33
31-dic.-17	413.325.088,72	<b>412.136.925,88</b>	99,36%	99,71%	0,14%	1,71%	<b>0,26%</b>	<b>3,10%</b>	410.691.302,00
31-ene.-18	412.095.888,58	<b>410.202.844,99</b>	99,05%	99,54%	0,15%	1,82%	<b>0,17%</b>	<b>2,05%</b>	408.163.239,13
28-feb.-18	410.863.177,39	<b>408.559.385,78</b>	98,73%	99,44%	0,14%	1,67%	<b>0,10%</b>	<b>1,21%</b>	405.643.662,52
31-mar.-18	409.627.750,76	<b>406.324.178,72</b>	98,41%	99,19%	0,16%	1,92%	<b>0,25%</b>	<b>2,93%</b>	403.133.337,79
30-abr.-18	408.389.428,72	<b>403.690.242,57</b>	98,10%	98,85%	0,19%	2,29%	<b>0,35%</b>	<b>4,09%</b>	400.632.063,56
31-may.-18	407.148.503,65	<b>401.079.149,63</b>	97,79%	98,51%	0,21%	2,54%	<b>0,34%</b>	<b>4,05%</b>	398.140.102,56
30-jun.-18	405.905.682,25	<b>399.170.401,43</b>	97,48%	98,34%	0,21%	2,48%	<b>0,17%</b>	<b>2,03%</b>	395.658.117,84
31-jul.-18	404.660.806,55	<b>396.854.552,18</b>	97,16%	98,07%	0,22%	2,56%	<b>0,27%</b>	<b>3,24%</b>	393.185.923,50
31-ago.-18	403.413.916,77	<b>395.034.920,14</b>	96,85%	97,92%	0,21%	2,49%	<b>0,15%</b>	<b>1,80%</b>	390.723.527,65
30-sep.-18	402.165.343,22	<b>393.180.781,81</b>	96,55%	97,77%	0,21%	2,43%	<b>0,16%</b>	<b>1,91%</b>	388.271.218,07
31-oct.-18	400.915.321,52	<b>391.342.576,37</b>	96,24%	97,61%	0,20%	2,39%	<b>0,16%</b>	<b>1,87%</b>	385.829.187,38
30-nov.-18	399.664.010,56	<b>389.169.271,47</b>	95,93%	97,37%	0,20%	2,43%	<b>0,24%</b>	<b>2,89%</b>	383.397.551,83
31-dic.-18	398.411.648,71	<b>386.497.084,30</b>	95,62%	97,01%	0,22%	2,57%	<b>0,37%</b>	<b>4,40%</b>	380.976.501,83
31-ene.-19	397.158.617,79	<b>383.820.717,03</b>	95,32%	96,64%	0,23%	2,70%	<b>0,38%</b>	<b>4,46%</b>	378.566.361,74
28-feb.-19	395.905.010,06	<b>381.229.978,04</b>	95,01%	96,29%	0,24%	2,79%	<b>0,36%</b>	<b>4,24%</b>	376.167.176,26
31-mar.-19	394.650.499,83	<b>378.704.528,50</b>	94,71%	95,96%	0,24%	2,87%	<b>0,35%</b>	<b>4,08%</b>	373.778.593,32
30-abr.-19	393.395.282,36	<b>376.343.734,22</b>	94,41%	95,67%	0,25%	2,91%	<b>0,31%</b>	<b>3,61%</b>	371.400.756,76
31-may.-19	392.139.676,39	<b>374.252.668,20</b>	94,11%	95,44%	0,25%	2,91%	<b>0,24%</b>	<b>2,81%</b>	369.033.924,38
30-jun.-19	390.883.566,54	<b>371.987.357,80</b>	93,81%	95,17%	0,25%	2,93%	<b>0,29%</b>	<b>3,38%</b>	366.677.943,12
31-jul.-19	389.627.410,27	<b>370.359.199,94</b>	93,51%	95,05%	0,24%	2,86%	<b>0,12%</b>	<b>1,39%</b>	364.333.197,09
31-ago.-19	388.370.987,25	<b>368.204.680,58</b>	93,21%	94,81%	0,24%	2,87%	<b>0,26%</b>	<b>3,08%</b>	361.999.433,33
30-sep.-19	387.113.721,01	<b>366.370.383,88</b>	92,91%	94,64%	0,24%	2,83%	<b>0,18%</b>	<b>2,08%</b>	359.676.070,82
31-oct.-19	385.855.955,45	<b>364.213.361,61</b>	92,62%	94,39%	0,24%	2,84%	<b>0,26%</b>	<b>3,13%</b>	357.363.387,96
30-nov.-19	384.597.836,56	<b>361.380.309,74</b>	92,32%	93,96%	0,25%	2,94%	<b>0,45%</b>	<b>5,31%</b>	355.061.476,48
31-dic.-19	383.339.606,42	<b>358.832.783,28</b>	92,03%	93,61%	0,25%	3,00%	<b>0,38%</b>	<b>4,45%</b>	352.770.515,01
31-ene.-20	382.081.863,72	<b>356.071.150,48</b>	91,73%	93,19%	0,26%	3,08%	<b>0,44%</b>	<b>5,19%</b>	350.491.006,62
29-feb.-20	380.824.464,42	<b>354.180.089,74</b>	91,44%	93,00%	0,26%	3,06%	<b>0,20%</b>	<b>2,41%</b>	348.222.768,41
31-mar.-20	379.566.712,36	<b>352.326.655,55</b>	91,15%	92,82%	0,26%	3,03%	<b>0,19%</b>	<b>2,30%</b>	345.965.116,14
30-abr.-20	378.308.767,56	<b>350.294.261,11</b>	90,86%	92,59%	0,26%	3,03%	<b>0,25%</b>	<b>2,92%</b>	343.718.151,74
31-may.-20	377.051.048,62	<b>348.491.243,01</b>	90,57%	92,43%	0,25%	3,00%	<b>0,18%</b>	<b>2,17%</b>	341.482.209,67
30-jun.-20	375.793.273,00	<b>345.977.809,90</b>	90,28%	92,07%	0,26%	3,05%	<b>0,39%</b>	<b>4,57%</b>	339.256.986,73
31-jul.-20	374.536.050,20	<b>343.683.414,88</b>	89,99%	91,76%	0,26%	3,08%	<b>0,33%</b>	<b>3,89%</b>	337.042.985,93
31-ago.-20	373.279.000,48	<b>341.184.104,74</b>	89,70%	91,40%	0,26%	3,12%	<b>0,39%</b>	<b>4,61%</b>	334.839.816,10
30-sep.-20	372.021.252,16	<b>338.530.395,28</b>	89,42%	91,00%	0,27%	3,18%	<b>0,44%</b>	<b>5,18%</b>	332.646.650,72
31-oct.-20	370.763.253,18	<b>336.489.396,63</b>	89,13%	90,76%	0,27%	3,18%	<b>0,27%</b>	<b>3,14%</b>	330.463.849,64
30-nov.-20	369.505.165,80	<b>333.596.171,01</b>	88,85%	90,28%	0,28%	3,26%	<b>0,52%</b>	<b>6,09%</b>	328.291.513,89
31-dic.-20	368.247.248,85	<b>330.339.511,67</b>	88,56%	89,71%	0,29%	3,37%	<b>0,64%</b>	<b>7,39%</b>	326.129.828,41
31-ene.-21	366.990.236,08	<b>327.974.905,99</b>	88,28%	89,37%	0,29%	3,40%	<b>0,38%</b>	<b>4,42%</b>	323.979.394,62
28-feb.-21	365.733.926,12	<b>324.756.886,61</b>	88,00%	88,80%	0,30%	3,50%	<b>0,64%</b>	<b>7,43%</b>	321.839.982,96
31-mar.-21	364.477.412,57	<b>322.226.566,92</b>	87,72%	88,41%	0,30%	3,54%	<b>0,44%</b>	<b>5,12%</b>	319.710.747,95
30-abr.-21	363.220.825,88	<b>319.816.321,29</b>	87,44%	88,05%	0,30%	3,57%	<b>0,40%</b>	<b>4,75%</b>	317.591.761,05
31-may.-21	361.964.627,66	<b>316.972.044,85</b>	87,16%	87,57%	0,31%	3,64%	<b>0,55%</b>	<b>6,35%</b>	315.483.381,06
30-jun.-21	360.708.537,85	<b>314.900.311,35</b>	86,88%	87,30%	0,31%	3,64%	<b>0,31%</b>	<b>3,63%</b>	313.385.317,48
31-jul.-21	359.453.270,02	<b>311.903.635,56</b>	86,60%	86,77%	0,31%	3,71%	<b>0,61%</b>	<b>7,03%</b>	311.298.143,62
31-ago.-21	358.198.309,54	<b>309.743.008,20</b>	86,33%	86,47%	0,32%	3,72%	<b>0,34%</b>	<b>4,06%</b>	309.221.364,79
30-sep.-21	356.942.694,60	<b>307.825.043,33</b>	86,05%	86,24%	0,31%	3,71%	<b>0,27%</b>	<b>3,19%</b>	307.154.107,41
31-oct.-21	355.686.846,21	<b>305.393.665,26</b>	85,78%	85,86%	0,32%	3,74%	<b>0,44%</b>	<b>5,15%</b>	305.096.694,79
30-nov.-21	354.430.859,82	<b>303.049.167,39</b>	85,50%	85,50%	0,32%	3,76%	<b>0,42%</b>	<b>4,88%</b>	303.049.167,39

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 3,76%**

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>225.362.623,50</b>	<b>59.330,95</b>	<b>225.421.954,45</b>	<b>76.000.000,00</b>	<b>232.454,44</b>	<b>76.232.454,44</b>
15-dic.-21						
15-mar.-22	6.052.010,80	12.394,94	6.064.405,74	0,00	45.980,00	45.980,00
15-jun.-22	6.026.375,91	12.330,13	6.038.706,04	0,00	47.001,78	47.001,78
15-sep.-22	5.937.508,03	11.991,31	5.949.499,34	0,00	47.001,78	47.001,78
15-dic.-22	5.823.435,59	11.530,78	5.834.966,37	0,00	46.490,89	46.490,89
15-mar.-23	201.523.293,18	11.083,78	201.534.376,96	76.000.000,00	45.980,00	76.045.980,00