



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



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

INFORMATION AT:

QUARTER/SEMESTER

16 09 2019 - 16 12 2019

YEAR:

2019

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	83.794,65	83,79%
		Total Nominal	339.000.000,00	284.063.863,50	
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 16th, 2019			Next Payment Date March 16th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305288005	2.006,11	0,00	0,000%	0,00	0,00
Series B ES0305288013	0,00	42,21	0,205%	51,82	41,97
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				

NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado V

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III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR´s	3.453	3.326
Principal Outstanding	415.000.107,77	360.063.854,04
Principal Outstanding per Loan	120.185,38	108.257,32
Interest Rate	1,71%	1,60%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	5,31%
Average 12 Months Single Rate	3,50%
Prepayment Rate from Constitution	2,94%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	7.216,44	8.734,44	1.132,84
Debt to be amortised			360.052.306,60
Total Debt	7.216,44	8.734,44	360.053.439,44

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QUARTERLY BONDS PAYOUT REPORT

December 16, 2019

BONDS. PRINCIPAL	
Previous Balance	366.864.576,40
Principal Amortised	6.800.712,90
Outstanding Balance	360.063.863,50
% of Initial Balance	86,76%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	5-dic.-2019
Payment Date	16-dic.-2019
Previous Payment Date	16-sep.-2019
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,395%
Next Payment Date	16-mar.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,433%	0,380%	0,00
Class B	-0,433%	0,600%	32.079,60
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	December 16, 2019
Class A	3,87	2,84
Class B	5,33	3,25

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	366.864.553,25
Principal Amortised	6.800.699,21
Outstanding Balance	360.063.854,04
Number of Credit Rights	3.326
LTV	46,35%

DEFAULTED RECEIVABLES	
Previous balance	317.033,32
Difference	212.182,51
Up to date	529.215,83

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

TRANSITORY PROPERTIES	
Last balance	158.118,28
Difference in Actual Period	-89.061,73
Current balance	69.056,55
Number of Credit Rights	1

NET LOSSES	
Last balance	106.208,95
Difference	218.731,48
Current balance	324.940,43

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180	> 180
Principal Balance in Arrears	5.148,75	1.221,53	1.185,83	3.407,91	583,42
Interest accrued in Arrears	2.067,69	715,28	595,06	1.608,83	549,42
Outstanding Balance	1.540.101,04	220.611,68	185.025,29	300.219,58	32.367,26
Number of Credit Rights	19	2	2	3	1
% of Outstanding Balance	0,43%	0,06%	0,05%	0,08%	0,01%

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QUARTERLY REPORT - ALLOCATION OF CASH

December 16, 2019

TOTAL CASH RECEIVED END OF PERIOD	17.369.137,84
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.588.516,70
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.489.708,19
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	112.200,00
OTHERS	7.099,12
RESERVE FUND	9.171.613,83

TOTAL CASH PAID END OF PERIOD	17.369.137,84
Ordinary Expenses	18.292,97
Extraordinary Expenses	18.627,50
Interest paid to Class A Bondholders	0,00
Reserve Fund	9.001.596,35
Principal withholding Class A	6.800.712,90
Interest paid to Class B Bondholders	32.079,60
Principal withholding Class B	0,00
Interest paid to Subordinated Loan	7.630,79
Principal paid to Subordinated Loan	197.698,37
Fixed fee in favour of UCI	6.000,00
Excess spread	1.286.499,36
Rounding Remanent	0,00

TREASURY ACCOUNT STATEMENT	9.001.596,35
PRINCIPAL RESERVE FUND	
Previous Balance	9.171.613,83
Difference	(170.017,48)
Outstanding Balance	9.001.596,35
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	December 16, 2019
SUBORDINATED ISSUE	76.000.000 (18,31%)	76.000.000 (21,11%)
SUBORDINATED LOAN	10.400.000 (2,50%)	9.001.596,35 (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	December 16, 2019
Total Outstanding	575.000,00	323.653,50
Interest Rate	0,437%	0,355%

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TRIGGERS OF THE MODEL

December 16, 2019

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	9.001.596,35
On every Interest Payment Date 2,50% Outstanding Principal Balance of the Assets	9.001.596,35
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	14
Principal Outstanding of renegotiated loans	2.867.618,65
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,69%

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

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DEFINITIONS

December 16, 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.

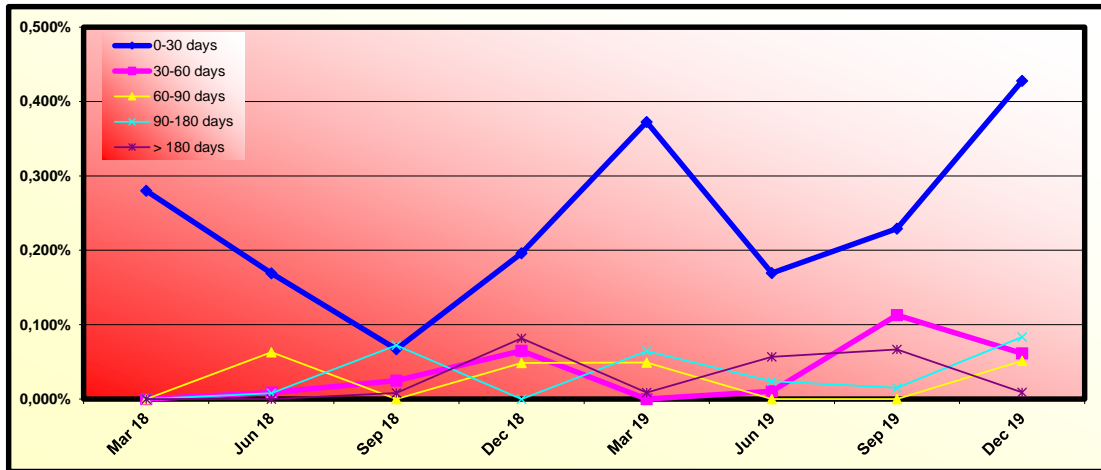


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HISTORICAL ARREARS AND PREPAYMENT REPORT

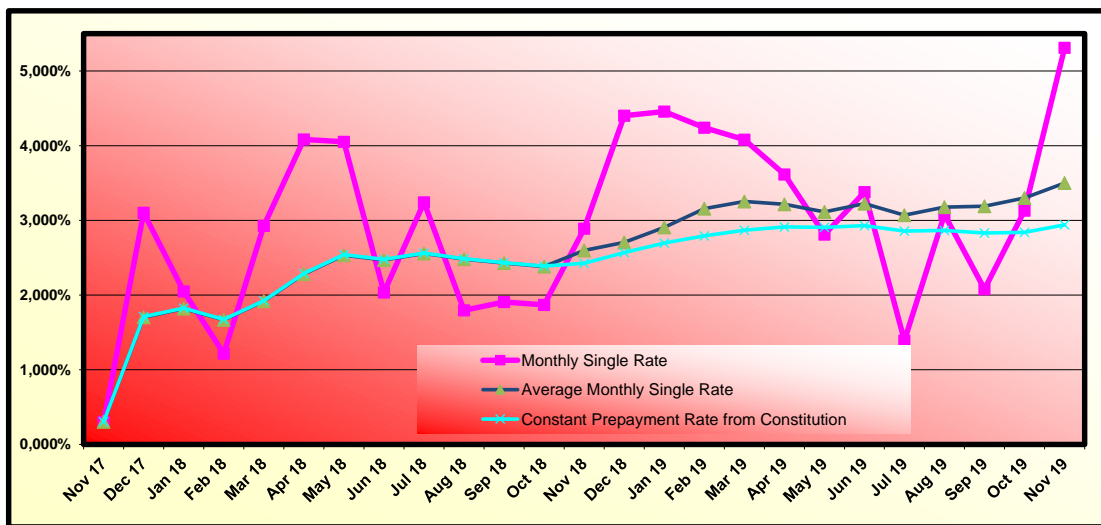
December 16, 2019

HISTORICAL ARREARS



Date	Sep 18	Dec 18	Mar 19	Jun 19	Sep 19	Dec 19
0-30 days	0,067%	0,196%	0,373%	0,169%	0,229%	0,428%
30-60 days	0,025%	0,065%	0,000%	0,010%	0,113%	0,061%
60-90 days	0,000%	0,048%	0,049%	0,000%	0,000%	0,051%
90-180 days	0,072%	0,000%	0,064%	0,024%	0,015%	0,083%
> 180 days	0,008%	0,082%	0,009%	0,057%	0,067%	0,009%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

December 5, 2019

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	749	22,52%	12.811.036,54	3,56%
25.000	50.000	624	18,76%	21.428.810,86	5,95%
50.000	75.000	310	9,32%	19.360.538,87	5,38%
75.000	100.000	257	7,73%	22.391.919,08	6,22%
100.000	125.000	253	7,61%	28.473.318,19	7,91%
125.000	150.000	203	6,10%	27.979.614,99	7,77%
150.000	175.000	168	5,05%	27.245.714,43	7,57%
175.000	200.000	149	4,48%	27.943.282,36	7,76%
200.000	225.000	147	4,42%	31.208.149,79	8,67%
225.000	250.000	123	3,70%	29.110.230,91	8,08%
250.000	275.000	82	2,47%	21.710.913,41	6,03%
275.000	300.000	64	1,92%	18.381.722,19	5,11%
300.000	325.000	59	1,77%	18.388.777,23	5,11%
325.000	350.000	40	1,20%	13.468.822,28	3,74%
350.000	375.000	29	0,87%	10.480.102,22	2,91%
375.000	400.000	22	0,66%	8.505.033,49	2,36%
400.000	425.000	16	0,48%	6.571.416,55	1,83%
425.000	450.000	15	0,45%	6.528.737,38	1,81%
450.000	475.000	5	0,15%	2.335.886,29	0,65%
475.000	500.000	6	0,18%	2.936.807,87	0,82%
525.000	550.000	2	0,06%	1.078.016,10	0,30%
550.000	575.000	2	0,06%	1.120.437,50	0,31%
600.000	625.000	1	0,03%	604.565,51	0,17%
Total		3.326	100,00%	360.063.854,04	100,00%

Maximum	Minimum	Simple Average
604.565,51	69,57	108.257,32

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	186	5,59%	40.089.073,43	11,13%	0,31	0,60
0,50	1,00	748	22,49%	86.195.121,57	23,94%	0,75	1,02
1,00	1,50	995	29,92%	60.334.894,45	16,76%	1,22	1,44
1,50	2,00	133	4,00%	21.406.196,25	5,95%	1,83	0,59
2,00	2,50	510	15,33%	71.170.122,94	19,77%	2,24	0,52
2,50	3,00	684	20,57%	73.232.026,92	20,34%	2,76	0,35
3,00	3,50	54	1,62%	5.507.132,09	1,53%	3,14	0,85
3,50	4,00	15	0,45%	1.948.016,42	0,54%	3,71	1,80
4,00	4,50	1	0,03%	181.269,97	0,05%	4,39	2,35
Total		3.326	100,00%	360.063.854,04	100,00%	1,60	0,78

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

Maximum	Minimum	Simple Average
4,39	0,09	1,61

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	1.297	39,00%	34.804.238,81	9,67%	27/08/2000	231,27	
2007	181	5,44%	31.019.777,08	8,62%	10/09/2007	146,83	
2008	382	11,49%	75.670.083,97	21,02%	15/06/2008	137,67	
2009	254	7,64%	53.094.787,37	14,75%	30/06/2009	125,17	
2010	222	6,67%	47.094.936,35	13,08%	27/06/2010	113,27	
2011	159	4,78%	29.574.794,74	8,21%	31/05/2011	102,17	
2012	25	0,75%	2.731.581,36	0,76%	16/06/2012	89,63	
2013	12	0,36%	940.787,49	0,26%	09/09/2013	74,87	
2014	10	0,30%	774.773,23	0,22%	08/08/2014	63,90	
2015	27	0,81%	2.126.058,95	0,59%	25/08/2015	51,33	
2016	181	5,44%	17.854.373,76	4,96%	03/11/2016	37,07	
2017	576	17,32%	64.377.660,93	17,88%	02/04/2017	32,10	
Total	3.326	100,00%	360.063.854,04	100,00%	21/05/2010	114,47	

	Maximum	Minimum	Simple Average
Date	30/06/2017	17/07/1995	08/09/2007
Month	29,60	296,90	149,01

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	1.783	53,61%	87.485.028,51	24,30%	21/11/2033	167,53
2041	60	1,80%	9.470.543,61	2,63%	02/06/2041	257,90
2042	141	4,24%	18.694.434,82	5,19%	06/05/2042	269,03
2043	58	1,74%	11.060.907,36	3,07%	29/04/2043	280,80
2044	63	1,89%	11.631.045,17	3,23%	18/05/2044	293,43
2045	58	1,74%	10.721.646,54	2,98%	28/06/2045	306,77
2046	95	2,86%	15.630.565,26	4,34%	06/06/2046	318,03
2047	535	16,09%	75.126.281,20	20,86%	07/05/2047	329,07
2048	216	6,49%	48.328.167,48	13,42%	28/05/2048	341,77
2049	125	3,76%	28.165.352,37	7,82%	07/06/2049	354,07
2050	116	3,49%	27.475.060,11	7,63%	06/06/2050	366,03
2051	74	2,22%	15.922.532,08	4,42%	28/04/2051	376,77
2052	2	0,06%	352.289,53	0,10%	01/01/2052	384,87
Total	3.326	100,00%	360.063.854,04	100,00%	25/01/2044	289,67

	Maximum	Minimum	Simple Average
Date	01/01/2052	01/11/2019	25/03/2038
Month	390,50	-1,13	222,85

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	1.342	40,35%	45.832.265,41	12,73%
Floating	1.341	40,32%	45.739.381,96	12,70%
Mixed	1	0,03%	92.883,45	0,03%
semiannually	1.497	45,01%	264.136.085,98	73,36%
Floating	1.336	40,17%	242.978.333,55	67,48%
Mixed	161	4,84%	21.157.752,43	5,88%
fixed	487	14,64%	50.095.502,65	13,91%
Fixed	487	14,64%	50.095.502,65	13,91%
Total	3.326	100,00%	360.063.854,04	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	2.677	80,49%	288.717.715,51	80,19%	1,32	0,87
EUR 12 M	1.700	51,11%	188.675.435,49	52,40%	0,85	1,11
IRPH	675	20,29%	93.655.252,54	26,01%	2,30	0,37
MIBOR 12 M	302	9,08%	6.387.027,48	1,77%	1,03	1,21
Mixed	162	4,87%	21.250.635,88	5,90%	2,48	1,44
EUR 12 M	162	4,87%	21.250.635,88	5,90%	2,48	1,44
Fixed	487	14,64%	50.095.502,65	13,91%	2,84	0,00
Fixed	487	14,64%	50.095.502,65	13,91%	2,84	0,00
Total	3.326	100,00%	360.063.854,04	100,00%	1,60	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	0,09	1,33
Mixed	3,75	2,05	2,50
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	1.862	55,98%	209.926.071,37	58,30%	1,01	1,14
IRPH	675	20,29%	93.655.252,54	26,01%	2,30	0,37
MIBOR 12 M	302	9,08%	6.387.027,48	1,77%	1,03	1,21
Fixed Rate	487	14,64%	50.095.502,65	13,91%	2,84	0,00
Total	3.326	100,00%	360.063.854,04	100,00%	1,60	0,91

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QUARTERLY STATISTIC INFORMATION

December 5, 2019

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	889	26,73%	80.844.644,61	22,45%
ARAGON	52	1,56%	6.049.430,73	1,68%
ASTURIAS	80	2,41%	5.107.182,21	1,42%
CANARIAS	239	7,19%	20.108.059,25	5,58%
CANTABRIA	23	0,69%	2.106.184,10	0,58%
CASTILLA LA MANCHA	96	2,89%	11.063.429,03	3,07%
CASTILLA Y LEON	76	2,29%	5.875.153,87	1,63%
CATALUÑA	582	17,50%	87.560.792,31	24,32%
COMUNIDAD VALENCIANA	247	7,43%	30.300.423,12	8,42%
EXTREMADURA	76	2,29%	5.024.881,11	1,40%
GALICIA	142	4,27%	5.592.762,89	1,55%
ISLAS BALEARES	54	1,62%	8.051.775,28	2,24%
LA RIOJA	6	0,18%	436.906,72	0,12%
MADRID	695	20,90%	83.464.092,46	23,18%
MURCIA	32	0,96%	4.016.671,02	1,12%
NAVARRA	5	0,15%	811.283,44	0,23%
PAIS VASCO	32	0,96%	3.650.181,89	1,01%
Total	3.326	100,00%	360.063.854,04	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 0	1	0,03%	604.565,51	0,17%	Madrid
Debtor nº 1	1	0,03%	563.209,71	0,16%	Cataluña
Debtor nº 2	1	0,03%	557.227,79	0,15%	Cataluña
Debtor nº 3	1	0,03%	543.360,44	0,15%	Cataluña
Debtor nº 4	1	0,03%	534.655,66	0,15%	Islas Baleares
Debtor nº 5	1	0,03%	498.422,64	0,14%	Cataluña
Debtor nº 6	1	0,03%	497.375,30	0,14%	Cataluña
Debtor nº 7	1	0,03%	492.941,75	0,14%	Cataluña
Debtor nº 8	1	0,03%	489.157,98	0,14%	Cataluña
Debtor nº 9	1	0,03%	481.252,38	0,13%	Castilla la Mancha
Rest of Debtors	3.316	99,70%	354.801.684,88	98,54%	
Total	3.326	100,00%	360.063.854,04	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%	43	1,29%	863.409,94	0,24%	7,79%
10,00%	20,00%	257	7,73%	5.433.540,99	1,51%	16,58%
20,00%	30,00%	469	14,10%	16.485.203,11	4,58%	25,70%
30,00%	40,00%	786	23,63%	38.367.336,03	10,66%	35,79%
40,00%	50,00%	357	10,73%	57.453.813,83	15,96%	45,66%
50,00%	60,00%	443	13,32%	84.291.680,31	23,41%	55,44%
60,00%	70,00%	484	14,55%	90.158.778,78	25,04%	64,54%
70,00%	80,00%	310	9,32%	42.756.259,39	11,87%	74,61%
80,00%	90,00%	159	4,78%	21.968.704,94	6,10%	83,57%
90,00%	100,00%	18	0,54%	2.285.126,72	0,63%	91,49%
Total	3.326	100,00%	360.063.854,04	100,00%	56,22%	

Maximum	Minimum	Simple Average
93,69%	0,00%	46,35%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.211	96,54%	351.699.853,36	97,68%
Second Residence	115	3,46%	8.364.000,68	2,32%
Total	3.326	100,00%	360.063.854,04	100,00%

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

December 5, 2019

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	21.588,09	0,01%
1	1.945	58,48%	128.151.903,50	35,59%
2	1.112	33,43%	168.615.693,74	46,83%
3	268	8,06%	63.274.668,71	17,57%
Total	3.326	100,00%	360.063.854,04	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.250	97,71%	350.359.402,47	97,30%
Other	76	2,29%	9.704.451,57	2,70%
Total	3.326	100,00%	360.063.854,04	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.867	86,20%	315.488.906,55	87,62%
Official Protection Housing	459	13,80%	44.574.947,49	12,38%
Total	3.326	100,00%	360.063.854,04	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	114	3,43%	22.869.820,66	6,35%
Broker	158	4,75%	28.560.937,90	7,93%
Developers	57	1,71%	11.009.103,18	3,06%
Financial Entities	18	0,54%	3.817.071,13	1,06%
Hipotecas.com	291	8,75%	38.997.923,03	10,83%
Insurance	52	1,56%	2.120.901,17	0,59%
Other	232	6,98%	7.406.440,03	2,06%
Real Estate	2.404	72,28%	245.281.656,94	68,12%
Total	3.326	100,00%	360.063.854,04	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	7	4,32%	563.718,00	2,65%	19/04/2020	4,55
2	3	28	17,28%	3.097.437,82	14,58%	02/04/2022	28,30
4	5	5	3,09%	526.475,68	2,48%	04/03/2024	51,71
5	6	1	0,62%	66.720,30	0,31%	01/11/2025	71,93
6	7	3	1,85%	314.431,57	1,48%	18/04/2026	77,54
7	8	38	23,46%	5.960.161,27	28,05%	02/04/2027	89,17
12	13	23	14,20%	3.032.701,27	14,27%	20/04/2032	150,68
16	17	1	0,62%	61.575,03	0,29%	01/10/2036	204,83
17	18	56	34,57%	7.627.414,94	35,89%	02/04/2037	210,94
Total	162	100,00%	21.250.635,88	100,00%	31/07/2030	129,72	

	Maximum	Minimum	Simple Average
Date	01/07/2037	01/02/2020	10/03/2030
Month	213,93	1,93	124,96

RMBS PRADO V

QUARTERLY STATISTIC INFORMATION

December 5, 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	161	99,38%	21.157.752,43	99,56%	2,48	1,44	21/07/2030
EUR 12 M	161	99,38%	21.157.752,43	99,56%	2,48	1,44	21/07/2030
0-1	7	4,32%	563.718,00	2,65%	2,44	1,64	19/04/2020
2-3	28	17,28%	3.097.437,82	14,58%	2,21	1,59	02/04/2022
4-5	5	3,09%	526.475,68	2,48%	2,25	1,59	04/03/2024
5-6	1	0,62%	66.720,30	0,31%	2,75	1,49	01/11/2025
6-7	3	1,85%	314.431,57	1,48%	2,39	1,43	18/04/2026
7-8	38	23,46%	5.960.161,27	28,05%	2,34	1,39	02/04/2027
12-13	23	14,20%	3.032.701,27	14,27%	2,61	1,44	20/04/2032
16-17	1	0,62%	61.575,03	0,29%	2,80	1,39	01/10/2036
17-18	55	33,95%	7.534.531,49	35,46%	2,67	1,39	02/04/2037
Annually	1	0,62%	92.883,45	0,44%	2,80	1,39	01/03/2037
EUR 12 M	1	0,62%	92.883,45	0,44%	2,80	1,39	01/03/2037
12	1	0,62%	92.883,45	0,44%	2,80	1,39	01/03/2037
Total	162	100,00%	21.250.635,88	100,00%	2,48	1,44	05/12/2019

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	122	75,31%	17.089.400,78	80,42%	2,52	1,39
0,50	1,00	39	24,07%	4.061.505,06	19,11%	2,28	1,61
1,00	1,50	1	0,62%	99.730,04	0,47%	3,75	2,84
Total		162	100,00%	21.250.635,88	100,00%	2,48	1,44

Maximum	Minimum	Simple Average
2,84	1,39	1,46

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%	1.525.269,61	0,53%	1,80	-0,10
0,00	0,50	442	16,51%	67.783.088,19	23,48%	1,98	0,23
0,50	1,00	580	21,67%	92.251.917,17	31,95%	0,98	0,70
1,00	1,50	1.168	43,63%	83.312.822,20	28,86%	1,04	1,17
1,50	2,00	439	16,40%	38.739.572,11	13,42%	1,45	1,60
2,00	2,50	24	0,90%	3.429.673,91	1,19%	1,98	2,16
2,50	3,00	12	0,45%	1.209.069,64	0,42%	2,46	2,70
3,00	3,50	4	0,15%	466.302,68	0,16%	2,92	3,19
Total		2.677	100,00%	288.717.715,51	100,00%	1,32	0,87

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

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 2,94%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	284.063.863,50	0,00	284.063.863,50	76.000.000,00	417.778,33	76.417.778,33
16-dic.-19						
16-mar.-20	6.210.836,36	0,00	6.210.836,36	0,00	31.730,00	31.730,00
15-jun.-20	6.167.165,78	0,00	6.167.165,78	0,00	32.435,11	32.435,11
15-sep.-20	6.093.253,54	0,00	6.093.253,54	0,00	32.435,11	32.435,11
15-dic.-20	5.995.313,98	0,00	5.995.313,98	0,00	32.082,56	32.082,56
15-mar.-21	5.895.556,13	0,00	5.895.556,13	0,00	31.730,00	31.730,00
15-jun.-21	5.878.746,73	0,00	5.878.746,73	0,00	32.435,11	32.435,11
15-sep.-21	5.806.398,48	0,00	5.806.398,48	0,00	32.435,11	32.435,11
15-dic.-21	5.712.700,94	0,00	5.712.700,94	0,00	32.082,56	32.082,56
15-mar.-22	5.618.451,81	0,00	5.618.451,81	0,00	31.730,00	31.730,00
15-jun.-22	5.602.654,71	0,00	5.602.654,71	0,00	32.435,11	32.435,11
15-sep.-22	5.535.515,95	0,00	5.535.515,95	0,00	32.435,11	32.435,11
15-dic.-22	5.448.342,23	0,00	5.448.342,23	0,00	32.082,56	32.082,56
15-mar.-23	214.098.926,86	0,00	214.098.926,86	76.000.000,00	31.730,00	76.031.730,00