



## **F.T. RMBS PRADO VI**

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**  
**c/ JUAN IGNACIO LUCA DE TENA 13**  
**28027 MADRID**  
**[santanderdetitulizacion@gruposantander.es](mailto:santanderdetitulizacion@gruposantander.es)**



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado VI

INFORMATION AT:

QUARTER/SEMESTER

14 03 2022 - 14 06 2022

YEAR:

2022

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:
Juan Carlos Berzal Valero - Managing Director	

## I. DATA OF THE FUND

Constitution Date	July 9th, 2018	Paying Agency	BNP PARIBAS SECURITIES SERVICES, SUCURSAL ESPAÑA	
Disbursement Date	July 12th, 2018	Negotiation Market	AIAF	
Final Date of Redemption	March 14th, 2055	Rating Agencies	DBRS / Fitch	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Unión de Créditos Financieros (UCI)	Series A	AAA (sf) / AA+ (sf)	AAA (sf) / AA+ (sf)
		Series B	BBB (high) / A+ (sf)	A (high) / AA+ (sf)
		Series C	Non Rated	Non Rated

## II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

SERIES PRIORITY OF PAYMENT (ISIN CODE)	NUMBER OF BONDS	NOMINAL			%Curr/In
			INITIAL	CURRENT	
Series A ES0305352009	3.510	Nominal per Bond	100.000,00	65.010,50	65,01%
		Total Nominal	351.000.000,00	228.186.855,00	
Series B ES0305352017	428	Nominal per Bond	100.000,00	100.000,00	100,00%
		Total Nominal	42.800.000,00	42.800.000,00	
Series C ES0305352025	342	Nominal per Bond	100.000,00	100.000,00	100,00%
		Total Nominal	34.200.000,00	34.200.000,00	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 14th, 2022			Next Payment Date September 14th, 2022		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305352009	3.389,44	0,00	0,132%	21,93	17,76
Series B ES0305352017	0,00	24,28	0,302%	77,18	62,52
Series C ES0305352025	0,00	62,61	0,452%	115,51	93,56
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	3.113	2.593
Principal Outstanding	428.000.349,35	305.186.838,38
Principal Outstanding per Loan	137.488,07	117.696,43
Interest Rate	1,99%	1,74%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	10,38%
Average 12 Months Single Rate	8,30%
Prepayment Rate from Constitution	4,87%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	10.045,23	16.570,18	4.043,02
Debt to be amortised			305.165.317,51
Total Debt	10.045,23	16.570,18	305.169.360,53

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### QUARTERLY BONDS PAYOUT REPORT

June 14, 2022

BONDS. PRINCIPAL	
Previous Balance	317.083.789,40
Principal Amortised	11.896.934,40
Outstanding Balance	305.186.855,00
% of Initial Balance	71,31%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	7-jun.-2022
Payment Date	14-jun.-2022
Previous Payment Date	14-mar.-2022
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,298%
Next Payment Date	14-sep.-2022

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,505%	0,430%	0,00
Class B	-0,505%	0,600%	10.391,84
Class C	-0,505%	0,750%	21.412,62
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 14, 2022
Class A	4,24	1,18
Class B	5,17	1,25
Class C	5,17	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	317.083.784,75
Principal Amortised	11.896.946,37
Outstanding Balance	305.186.838,38
Number of Credit Rights	2.593
LTV	60,04%

DEFAULTED RECEIVABLES	
Previous balance	485.620,89
Difference	0,00
Up to date	485.620,89

DEFAULTED RECEIVABLES RECOVERIES	
Previous balance	100.735,98
Difference	0,00
Up to date	100.735,98

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 DAYS	MORE THAN 180
Principal Balance in Arrears	7.695,18	2.317,50	3.827,76	5.668,74	2.011,69
Interest accrued Credit Rights	2.350,05	709,70	706,41	3.340,07	2.031,33
Outstanding Balance	2.942.752,96	388.476,82	329.037,73	525.474,88	124.245,70
Number of Credit Rights	25	4	5	3	2
% of Outstanding Balance	0,96%	0,13%	0,11%	0,17%	0,04%

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**QUARTERLY REPORT - ALLOCATION OF CASH**

June 14, 2022

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>20.373.220,32</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	11.896.914,97
<b>CASH RECEIVED - INTEREST</b>	
Interest received Credit Rights	1.305.142,63
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	2.071,00
<b>OTHERS</b>	34.706,56
<b>RESERVE FUND</b>	7.134.385,16

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>20.373.220,32</b>
Ordinary Expenses	15.984,50
Extraordinary Expenses	13.530,63
Swap payment	427.986,55
Interest paid to Class A Bondholders	0,00
Interest paid to Class B Bondholders	10.391,84
Reserve Fund	6.866.703,86
Principal withholding Class A	11.896.934,40
Interest paid to Class C Bondholders	21.412,62
Principal withholding Class C	0,00
Interest paid to Subordinated Loan	3.631,62
Principal paid to Subordinated Loan	296.852,53
Fixed fee in favour of UCI	6.000,00
Excess spread	813.791,77

<b>TREASURY ACCOUNT STATEMENT</b>	<b>6.866.703,86</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	7.134.385,16
Difference	(267.681,30)
Outstanding Balance	6.866.703,86
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

<b>CREDIT ENHANCEMENT <sup>(1) (2)</sup></b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>June 14, 2022</b>
SUBORDINATED ISSUE	77.000.000 (17,99%)	77.000.000 (25,23%)
SUBORDINATED LOAN	9.650.000 (2,25%)	6.866.703,86 (2,25%)

<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 14, 2022</b>
Total Outstanding	600.000,00	123.977,71
Interest Rate	0,463%	0,402%

## F.T. RMBS Prado VI

### TRIGGERS OF THE MODEL

June 14, 2022

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>6.866.703,86</b>
On every Interest Payment Date 2,25% Outstanding Principal Balance of the Assets	6.866.703,86
with a floor of 1% Initial Outstanding Principal Balance of the Assets	4.280.003,49
with a cap of initial Reserve Fund Required Amount	9.650.000,00
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 15,00% "of the Initial Principal Balance of the Assets	64.200.052,40
Number of loans that have been renegotiated	74
Principal Outstanding of renegotiated loans	13.155.663,51
% Principal Outstanding of renegotiated loans / Initial Principal balance	3,07%

### COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	SANTANDER	DBRS	Long Term	A	A (high)
		Fitch		A	A (*)
		DBRS	Short Term	-	R-1 (middle)
		Fitch		F1	F1 (*)
PAYING AGENCY	BNP Paribas	DBRS	Long Term	A	AA (low)
		Fitch		A-	A+
		DBRS	Short Term	-	R-1 (middle)
		Fitch		F1	F1+

**ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.**

(\*) Deposit Rating applied

## F.T. RMBS Prado VI

### DEFINITIONS

June 14, 2022

**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.

**REOs (TRANSITORY PROPERTIES)**

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

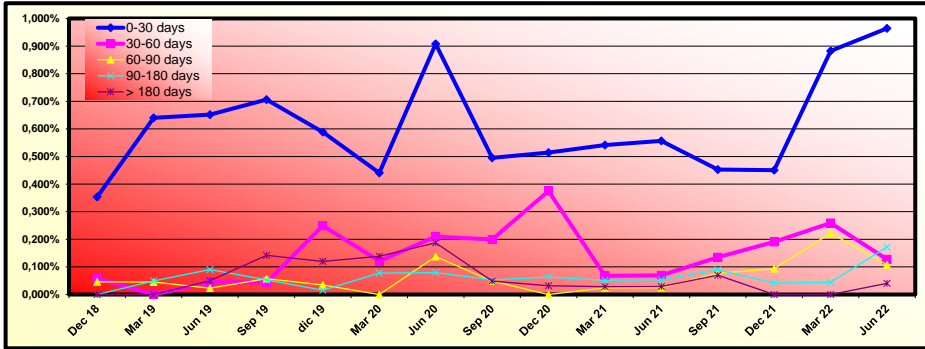


**FONDO DE TITULIZACIÓN RMBS Prado VI**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

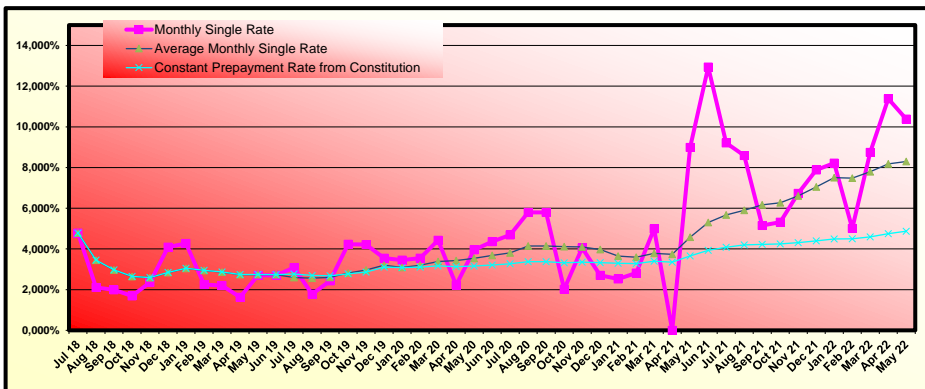
June 14, 2022

**HISTORICAL ARREARS**



Date	Mar 21	Jun 21	Sep 21	Dec 21	Mar 22	Jun 22
0-30 days	0.542%	0.557%	0.453%	0.451%	0.882%	0.964%
30-60 days	0.068%	0.069%	0.135%	0.191%	0.259%	0.127%
60-90 days	0.024%	0.025%	0.077%	0.093%	0.222%	0.108%
90-180 days	0.052%	0.053%	0.089%	0.042%	0.044%	0.172%
> 180 days	0.028%	0.029%	0.070%	0.000%	0.000%	0.041%

**HISTORICAL PREPAYMENT**



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



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## QUARTERLY STATISTIC INFORMATION

June 7, 2022

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	326	12,57%	4.473.284,32	1,47%
25.000	50.000	227	8,75%	8.099.548,32	2,65%
50.000	75.000	328	12,65%	20.764.626,67	6,80%
75.000	100.000	346	13,34%	30.012.118,70	9,83%
100.000	125.000	373	14,38%	41.782.230,10	13,69%
125.000	150.000	288	11,11%	39.372.487,27	12,90%
150.000	175.000	213	8,21%	34.444.489,39	11,29%
175.000	200.000	132	5,09%	24.610.103,41	8,06%
200.000	225.000	94	3,63%	19.817.458,58	6,49%
225.000	250.000	55	2,12%	13.043.519,87	4,27%
250.000	275.000	48	1,85%	12.462.806,69	4,08%
275.000	300.000	45	1,74%	12.962.374,95	4,25%
300.000	325.000	40	1,54%	12.377.971,69	4,06%
325.000	350.000	21	0,81%	7.055.863,70	2,31%
350.000	375.000	17	0,66%	6.156.545,60	2,02%
375.000	400.000	12	0,46%	4.645.434,40	1,52%
400.000	425.000	11	0,42%	4.527.950,73	1,48%
425.000	450.000	1	0,04%	431.509,23	0,14%
450.000	475.000	5	0,19%	2.293.601,93	0,75%
475.000	500.000	3	0,12%	1.469.607,11	0,48%
500.000	525.000	1	0,04%	509.493,01	0,17%
525.000	550.000	2	0,08%	1.063.984,17	0,35%
550.000	575.000	5	0,19%	2.809.828,54	0,92%
<b>Total</b>		<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
568.849,66	0,00	117.696,43

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	257	9,91%	33.481.802,00	10,97%	0,23	0,63
0,50	1,00	365	14,08%	33.972.085,66	11,13%	0,77	0,92
1,00	1,50	482	18,59%	53.821.381,25	17,64%	1,20	1,10
1,50	2,00	473	18,24%	60.108.048,52	19,70%	1,73	0,50
2,00	2,50	217	8,37%	27.169.950,59	8,90%	2,22	1,04
2,50	3,00	761	29,35%	92.998.066,59	30,47%	2,77	0,36
3,00	3,50	35	1,35%	3.175.528,64	1,04%	3,14	0,94
3,50	4,00	3	0,12%	459.975,13	0,15%	3,75	2,24
<b>Total</b>		<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>	<b>1,74</b>	<b>0,68</b>

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

Maximum	Minimum	Simple Average
3,79	0,00	1,71

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	502	19,36%	20.808.138,15	6,82%	24/03/2004	218,43	
2007	493	19,01%	56.205.601,72	18,42%	25/06/2007	179,40	
2008	208	8,02%	40.029.741,62	13,12%	13/06/2008	167,80	
2009	95	3,66%	20.806.389,89	6,82%	25/06/2009	155,40	
2010	68	2,62%	14.344.180,02	4,70%	30/06/2010	143,23	
2011	61	2,35%	10.509.111,38	3,44%	15/05/2011	132,73	
2012	34	1,31%	4.785.108,44	1,57%	24/07/2012	118,43	
2013	7	0,27%	523.234,95	0,17%	29/06/2013	107,27	
2014	4	0,15%	299.397,47	0,10%	02/08/2014	94,17	
2015	5	0,19%	539.668,55	0,18%	02/08/2015	82,17	
2016	6	0,23%	1.135.433,65	0,37%	23/11/2016	66,47	
2017	861	33,20%	103.839.664,20	34,02%	27/08/2017	57,33	
2018	249	9,60%	31.361.168,34	10,28%	07/02/2018	52,00	
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>	<b>01/07/2012</b>	<b>119,20</b>	

Date	Maximum	Minimum	Simple Average
Month	28/02/2018	26/08/1994	19/02/2011
	52,00	338,23	137,52

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## QUARTERLY STATISTIC INFORMATION

June 7, 2022

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	842	32,47%	44.495.070,49	14,58%	25/06/2035	156,60
2041	42	1,62%	5.584.084,08	1,83%	30/06/2041	228,77
2042	163	6,29%	20.389.929,92	6,68%	16/06/2042	240,30
2043	55	2,12%	6.389.525,06	2,09%	04/04/2043	249,90
2044	40	1,54%	6.754.236,44	2,21%	11/06/2044	264,13
2045	57	2,20%	9.696.403,55	3,18%	29/06/2045	276,73
2046	75	2,89%	10.890.689,55	3,57%	05/06/2046	287,93
2047	743	28,65%	98.811.091,82	32,38%	28/07/2047	301,70
2048	402	15,50%	65.706.680,85	21,53%	07/04/2048	310,00
2049	80	3,09%	17.463.838,07	5,72%	31/05/2049	323,80
2050	54	2,08%	11.448.734,19	3,75%	02/06/2050	335,83
2051	38	1,47%	7.301.930,69	2,39%	24/05/2051	347,57
2052	2	0,08%	254.623,67	0,08%	14/01/2052	355,23
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>	<b>18/07/2045</b>	<b>277,37</b>

	Maximum	Minimum	Simple Average
Date	01/02/2052	05/06/2022	10/04/2042
Month	361,03	0,00	241,59

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>452</b>	<b>17,43%</b>	<b>17.275.319,78</b>	<b>5,66%</b>
Floating	446	17,20%	16.399.835,28	5,37%
Mixed	6	0,23%	875.484,50	0,29%
<b>semiannually</b>	<b>1.520</b>	<b>58,62%</b>	<b>215.849.301,05</b>	<b>70,73%</b>
Floating	1.296	49,98%	183.732.426,52	60,20%
Mixed	224	8,64%	32.116.874,53	10,52%
<b>fixed</b>	<b>621</b>	<b>23,95%</b>	<b>72.062.217,55</b>	<b>23,61%</b>
Fixed	621	23,95%	72.062.217,55	23,61%
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</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>1.742</b>	<b>67,18%</b>	<b>200.132.261,80</b>	<b>65,58%</b>	<b>1,24</b>	<b>0,80</b>
EUR 12 M	990	38,18%	118.817.960,42	38,93%	0,86	1,11
IRPH	621	23,95%	79.716.888,07	26,12%	1,81	0,33
MIBOR 12 M	131	5,05%	1.597.413,31	0,52%	0,88	1,32
<b>Mixed</b>	<b>230</b>	<b>8,87%</b>	<b>32.992.359,03</b>	<b>10,81%</b>	<b>2,49</b>	<b>1,42</b>
EUR 12 M	230	8,87%	32.992.359,03	10,81%	2,49	1,42
<b>Fixed</b>	<b>621</b>	<b>23,95%</b>	<b>72.062.217,55</b>	<b>23,61%</b>	<b>2,82</b>	<b>0,00</b>
Fixed	621	23,95%	72.062.217,55	23,61%	2,82	0,00
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>	<b>1,74</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>3,79</b>	<b>0,00</b>	<b>1,21</b>
<b>Mixed</b>	<b>2,85</b>	<b>1,09</b>	<b>2,49</b>
<b>Fixed</b>	<b>3,35</b>	<b>2,00</b>	<b>2,82</b>

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.220	47,05%	151.810.319,45	49,74%	1,21	1,18
IRPH	621	23,95%	79.716.888,07	26,12%	1,81	0,33
MIBOR 12 M	131	5,05%	1.597.413,31	0,52%	0,88	1,32
Fixed Rate	621	23,95%	72.062.217,55	23,61%	2,82	0,00
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>	<b>1,74</b>	<b>0,89</b>

# RMBS PRADO VI

## QUARTERLY STATISTIC INFORMATION

June 7, 2022

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	633	24,41%	62.421.631,57	20,45%
ARAGON	38	1,47%	3.961.440,97	1,30%
ASTURIAS	36	1,39%	2.091.286,94	0,69%
CANARIAS	159	6,13%	13.171.236,83	4,32%
CANTABRIA	16	0,62%	1.477.660,49	0,48%
CASTILLA LA MANCHA	59	2,28%	9.510.786,68	3,12%
CASTILLA Y LEON	37	1,43%	3.781.666,66	1,24%
CATALUÑA	552	21,29%	78.446.658,54	25,70%
COMUNIDAD VALENCIANA	177	6,83%	21.450.184,05	7,03%
EXTREMADURA	27	1,04%	1.943.526,64	0,64%
GALICIA	64	2,47%	4.266.149,37	1,40%
ISLAS BALEARES	73	2,82%	10.240.216,84	3,36%
LA RIOJA	2	0,08%	230.522,97	0,08%
MADRID	676	26,07%	86.702.009,00	28,41%
MURCIA	16	0,62%	1.905.854,17	0,62%
NAVARRA	3	0,12%	243.438,53	0,08%
PAIS VASCO	25	0,96%	3.342.568,13	1,10%
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</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	0,04%	568.849,66	0,19%	Islas Baleares
Debtor nº 2	1	0,04%	564.633,90	0,19%	Madrid
Debtor nº 3	1	0,04%	563.709,64	0,18%	Madrid
Debtor nº 4	1	0,04%	559.441,89	0,18%	Madrid
Debtor nº 5	1	0,04%	553.193,45	0,18%	Valencia
Debtor nº 6	1	0,04%	535.327,11	0,18%	Cataluña
Debtor nº 7	1	0,04%	528.657,06	0,17%	Cataluña
Debtor nº 8	1	0,04%	509.493,01	0,17%	Castilla la Mancha
Debtor nº 9	1	0,04%	499.069,49	0,16%	Andalucía
Debtor nº 10	1	0,04%	486.702,78	0,16%	Madrid
Rest of Debtors	2.583	99,61%	299.817.760,39	98,24%	
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</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%	97	3,74%	950.675,40	0,31%	7,35%
10,00%	20,00%	188	7,25%	5.004.381,46	1,64%	15,94%
20,00%	30,00%	268	10,34%	11.855.377,94	3,88%	25,53%
30,00%	40,00%	249	9,60%	26.030.542,38	8,53%	35,52%
40,00%	50,00%	347	13,38%	50.166.633,94	16,44%	45,30%
50,00%	60,00%	325	12,53%	54.601.130,54	17,89%	55,01%
60,00%	70,00%	324	12,50%	45.061.392,30	14,77%	64,18%
70,00%	80,00%	461	17,78%	62.379.529,71	20,44%	75,52%
80,00%	90,00%	326	12,57%	47.840.165,04	15,68%	83,78%
90,00%	100,00%	7	0,27%	1.098.463,82	0,36%	91,51%
100,00%	110,00%	1	0,04%	198.545,85	0,07%	101,29%
<b>Total</b>		<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>	<b>60,04%</b>

Maximum	Minimum	Simple Average
101,29%	0,00%	52,50%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	2.593	100,00%	305.186.838,38	100,00%
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>

# RMBS PRADO VI

## QUARTERLY STATISTIC INFORMATION

June 7, 2022

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,04%	200,11	0,00%
1	1.755	67,68%	173.354.454,24	56,80%
2	629	24,26%	85.570.106,94	28,04%
3	140	5,40%	29.543.373,34	9,68%
4	68	2,62%	16.718.703,75	5,48%
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	2.493	96,14%	292.382.173,86	95,80%
Other	100	3,86%	12.804.664,52	4,20%
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.279	87,89%	272.012.728,67	89,13%
Official Protection Housing	314	12,11%	33.174.109,71	10,87%
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	451	17,39%	44.319.668,42	14,52%
Broker	97	3,74%	15.856.402,83	5,20%
Developers	28	1,08%	5.599.419,74	1,83%
Financial Entities	62	2,39%	5.977.416,40	1,96%
Hipotecas.com	185	7,13%	27.520.995,90	9,02%
Insurance	17	0,66%	1.065.455,92	0,35%
Real Estate	1.753	67,61%	204.847.479,17	67,12%
<b>Total</b>	<b>2.593</b>	<b>100,00%</b>	<b>305.186.838,38</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	36	15,65%	4.599.292,67	13,94%	08/12/2022	6,15
1	2	2	0,87%	221.569,14	0,67%	03/09/2023	15,12
2	3	8	3,48%	675.741,51	2,05%	19/10/2024	28,84
3	4	1	0,43%	119.258,73	0,36%	01/05/2026	47,47
4	5	10	4,35%	1.344.473,33	4,08%	23/03/2027	58,34
5	6	39	16,96%	5.572.438,06	16,89%	10/11/2027	66,09
9	10	4	1,74%	686.586,32	2,08%	11/02/2032	117,89
10	11	38	16,52%	5.811.128,35	17,61%	17/11/2032	127,23
14	15	13	5,65%	2.152.997,45	6,53%	08/05/2037	181,64
15	16	79	34,35%	11.808.873,47	35,79%	13/11/2037	187,97
<b>Total</b>	<b>230</b>	<b>100,00%</b>	<b>32.992.359,03</b>	<b>100,00%</b>	<b>23/03/2032</b>	<b>119,26</b>	

	Maximum	Minimum	Simple Average
Date	01/03/2038	01/08/2022	16/10/2031
Month	191,53	1,83	113,95

# RMBS PRADO VI

## QUARTERLY STATISTIC INFORMATION

June 7, 2022

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>224</b>	<b>97,39%</b>	<b>32.116.874,53</b>	<b>97,35%</b>	<b>2,49</b>	<b>1,42</b>	<b>11/03/2032</b>
<b>EUR 12 M</b>	<b>224</b>	<b>97,39%</b>	<b>32.116.874,53</b>	<b>97,35%</b>	<b>2,49</b>	<b>1,42</b>	<b>11/03/2032</b>
0-1	36	15,65%	4.599.292,67	13,94%	2,17	1,57	08/12/2022
1-2	2	0,87%	221.569,14	0,67%	2,32	1,61	03/09/2023
2-3	8	3,48%	675.741,51	2,05%	2,27	1,59	19/10/2024
3-4	1	0,43%	119.258,73	0,36%	2,40	1,49	01/05/2026
4-5	10	4,35%	1.344.473,33	4,08%	2,33	1,40	23/03/2027
5-6	37	16,09%	5.387.728,33	16,33%	2,39	1,39	11/11/2027
9-10	4	1,74%	686.586,32	2,08%	2,54	1,39	11/02/2032
10-11	37	16,09%	5.402.740,98	16,38%	2,53	1,39	14/11/2032
14-15	13	5,65%	2.152.997,45	6,53%	2,69	1,39	08/05/2037
15-16	76	33,04%	11.526.486,07	34,94%	2,64	1,39	14/11/2037
<b>Annually</b>	<b>6</b>	<b>2,61%</b>	<b>875.484,50</b>	<b>2,65%</b>	<b>2,54</b>	<b>1,40</b>	<b>12/06/2033</b>
<b>EUR 12 M</b>	<b>6</b>	<b>2,61%</b>	<b>875.484,50</b>	<b>2,65%</b>	<b>2,54</b>	<b>1,40</b>	<b>12/06/2033</b>
5-6	2	0,87%	184.709,73	0,56%	2,48	1,44	22/10/2027
10-11	1	0,43%	408.387,37	1,24%	2,50	1,39	01/01/2033
15-16	3	1,30%	282.387,40	0,86%	2,62	1,39	12/10/2037
<b>Total</b>	<b>230</b>	<b>100,00%</b>	<b>32.992.359,03</b>	<b>100,00%</b>	<b>2,49</b>	<b>1,42</b>	<b>23/03/2032</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	186	80,87%	28.381.523,40	86,02%	2,53	1,39
0,50	1,00	43	18,70%	4.475.803,01	13,57%	2,21	1,59
1,00	1,50	1	0,43%	135.032,62	0,41%	2,75	2,09
<b>Total</b>		<b>230</b>	<b>100,00%</b>	<b>32.992.359,03</b>	<b>100,00%</b>	<b>2,49</b>	<b>1,42</b>

Maximum	Minimum	Simple Average
2,09	1,39	1,43

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-1,00	-0,50	2	0,11%	204.850,37	0,10%	0,89	-0,58
-0,50	0,00	44	2,53%	6.760.783,35	3,38%	1,25	-0,22
0,00	0,50	467	26,81%	58.255.951,12	29,11%	1,46	0,24
0,50	1,00	422	24,23%	60.776.555,78	30,37%	0,99	0,66
1,00	1,50	389	22,33%	31.375.078,32	15,68%	1,03	1,19
1,50	2,00	385	22,10%	40.243.666,03	20,11%	1,36	1,60
2,00	2,50	23	1,32%	1.241.133,58	0,62%	2,65	2,22
2,50	3,00	6	0,34%	899.778,52	0,45%	2,80	2,93
3,00	3,50	3	0,17%	339.660,37	0,17%	2,87	3,19
3,50	4,00	1	0,06%	34.804,36	0,02%	3,25	3,75
<b>Total</b>		<b>1.742</b>	<b>100,00%</b>	<b>200.132.261,80</b>	<b>100,00%</b>	<b>1,24</b>	<b>0,80</b>

Maximum	Minimum	Simple Average
3,75	-0,60	0,88

## FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO VI

Monthly Single Rate	<b>10,38%</b>
Average 12 Moth Single Rate	<b>8,30%</b>
Prepayment Rate from Constitution	<b>4,87%</b>

<b>4,87%</b>
0,42%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly Mortality	CPR	Monthly Single Monthly Mortality	CPR	Outstanding after payment
9-jul.-18	428.000.349,35		100,00%	100,00%					<b>428.000.349,35</b>
31-jul.-18	428.000.349,35	<b>426.255.235,68</b>	99,58%	99,59%	0,41%	4,78%	<b>0,41%</b>	<b>4,78%</b>	426.222.476,91
31-ago.-18	426.847.306,18	<b>424.352.905,47</b>	99,17%	99,42%	0,29%	3,46%	<b>0,18%</b>	<b>2,11%</b>	423.308.505,78
30-sep.-18	425.692.553,74	<b>422.495.400,95</b>	98,76%	99,25%	0,25%	2,97%	<b>0,17%</b>	<b>1,99%</b>	420.409.700,86
31-oct.-18	424.536.088,81	<b>420.748.180,20</b>	98,35%	99,11%	0,22%	2,65%	<b>0,14%</b>	<b>1,69%</b>	417.525.990,30
30-nov.-18	423.377.908,18	<b>418.764.753,92</b>	97,94%	98,91%	0,22%	2,60%	<b>0,20%</b>	<b>2,36%</b>	414.657.302,56
31-dic.-18	422.218.008,65	<b>416.165.752,33</b>	97,53%	98,57%	0,24%	2,85%	<b>0,35%</b>	<b>4,09%</b>	411.803.566,44
31-ene.-19	421.056.386,97	<b>413.512.884,69</b>	97,13%	98,21%	0,26%	3,05%	<b>0,36%</b>	<b>4,27%</b>	408.964.711,05
28-feb.-19	419.893.039,92	<b>411.588.729,04</b>	96,72%	98,02%	0,25%	2,95%	<b>0,19%</b>	<b>2,25%</b>	406.140.665,82
31-mar.-19	418.727.964,27	<b>409.686.226,60</b>	96,32%	97,84%	0,24%	2,87%	<b>0,19%</b>	<b>2,20%</b>	403.331.360,53
30-abr.-19	417.561.156,76	<b>407.985.746,86</b>	95,92%	97,71%	0,23%	2,75%	<b>0,14%</b>	<b>1,63%</b>	400.536.725,23
31-may.-19	416.392.614,15	<b>405.914.590,84</b>	95,52%	97,48%	0,23%	2,74%	<b>0,23%</b>	<b>2,71%</b>	397.756.690,33
30-jun.-19	415.222.333,18	<b>403.848.278,15</b>	95,13%	97,26%	0,23%	2,74%	<b>0,23%</b>	<b>2,71%</b>	394.991.186,54
31-jul.-19	414.050.310,58	<b>401.657.667,11</b>	94,73%	97,01%	0,23%	2,77%	<b>0,26%</b>	<b>3,09%</b>	392.240.144,88
31-ago.-19	412.876.543,09	<b>399.919.708,72</b>	94,34%	96,86%	0,23%	2,70%	<b>0,15%</b>	<b>1,78%</b>	389.503.496,68
30-sep.-19	411.701.027,41	<b>397.963.217,16</b>	93,95%	96,66%	0,23%	2,68%	<b>0,21%</b>	<b>2,43%</b>	386.781.173,60
31-oct.-19	410.523.760,28	<b>395.397.598,54</b>	93,56%	96,32%	0,23%	2,78%	<b>0,36%</b>	<b>4,23%</b>	384.073.107,59
30-nov.-19	409.345.350,60	<b>392.850.892,80</b>	93,17%	95,97%	0,24%	2,86%	<b>0,36%</b>	<b>4,21%</b>	381.379.801,32
31-dic.-19	408.165.795,63	<b>389.568.047,69</b>	92,78%	95,44%	0,26%	3,06%	<b>0,55%</b>	<b>6,39%</b>	378.701.180,74
31-ene.-20	406.986.248,12	<b>387.307.318,53</b>	92,40%	95,16%	0,26%	3,08%	<b>0,29%</b>	<b>3,45%</b>	376.038.239,85
29-feb.-20	405.804.937,70	<b>385.021.287,87</b>	92,01%	94,88%	0,26%	3,11%	<b>0,30%</b>	<b>3,55%</b>	373.389.265,61
31-mar.-20	404.622.487,18	<b>382.452.123,65</b>	91,63%	94,52%	0,27%	3,17%	<b>0,38%</b>	<b>4,43%</b>	370.754.765,36
30-abr.-20	403.438.267,48	<b>380.616.773,95</b>	91,25%	94,34%	0,26%	3,13%	<b>0,19%</b>	<b>2,23%</b>	368.134.094,88
31-may.-20	402.253.362,26	<b>378.224.586,26</b>	90,87%	94,03%	0,27%	3,16%	<b>0,34%</b>	<b>3,96%</b>	365.528.176,14
30-jun.-20	401.067.104,87	<b>375.710.268,19</b>	90,49%	93,68%	0,27%	3,21%	<b>0,37%</b>	<b>4,36%</b>	362.936.331,14
31-jul.-20	399.881.395,04	<b>373.102.557,98</b>	90,12%	93,30%	0,28%	3,27%	<b>0,40%</b>	<b>4,69%</b>	360.360.204,97
31-ago.-20	398.695.947,61	<b>370.150.063,20</b>	89,74%	92,84%	0,29%	3,37%	<b>0,50%</b>	<b>5,80%</b>	357.799.453,81
30-sep.-20	397.509.758,90	<b>368.421.834,73</b>	89,37%	92,68%	0,28%	3,32%	<b>0,17%</b>	<b>2,02%</b>	355.253.096,42
31-oct.-20	396.322.408,73	<b>366.058.523,13</b>	89,00%	92,36%	0,28%	3,35%	<b>0,34%</b>	<b>4,05%</b>	352.720.686,19
30-nov.-20	395.133.726,25	<b>364.126.150,83</b>	88,63%	92,15%	0,28%	3,33%	<b>0,23%</b>	<b>2,71%</b>	350.202.004,07
31-dic.-20	393.944.026,11	<b>362.257.978,30</b>	88,26%	91,96%	0,28%	3,30%	<b>0,21%</b>	<b>2,52%</b>	347.697.262,32
31-ene.-21	392.754.965,99	<b>360.305.030,45</b>	87,89%	91,74%	0,28%	3,28%	<b>0,24%</b>	<b>2,82%</b>	345.207.849,31
28-feb.-21	391.565.850,02	<b>357.601.002,39</b>	87,53%	91,33%	0,28%	3,35%	<b>0,45%</b>	<b>5,26%</b>	342.733.069,50
31-mar.-21	390.377.912,95	<b>354.998.292,02</b>	87,17%	90,94%	0,29%	3,40%	<b>0,43%</b>	<b>4,99%</b>	340.273.920,74
30-abr.-21	389.188.836,02	<b>351.856.632,50</b>	86,80%	90,41%	0,30%	3,50%	<b>0,58%</b>	<b>6,77%</b>	337.828.298,85
31-may.-21	388.000.519,01	<b>348.039.960,86</b>	86,44%	89,70%	0,31%	3,66%	<b>0,78%</b>	<b>8,99%</b>	335.397.780,22
30-jun.-21	386.813.758,05	<b>342.991.365,59</b>	86,08%	88,67%	0,33%	3,93%	<b>1,15%</b>	<b>12,94%</b>	332.982.964,17
31-jul.-21	385.627.574,67	<b>339.198.600,84</b>	85,73%	87,96%	0,35%	4,08%	<b>0,80%</b>	<b>9,21%</b>	330.582.917,81
31-ago.-21	384.442.865,54	<b>335.635.078,30</b>	85,37%	87,30%	0,36%	4,20%	<b>0,75%</b>	<b>8,59%</b>	328.198.323,56
30-sep.-21	383.258.195,13	<b>333.129.786,10</b>	85,02%	86,92%	0,36%	4,22%	<b>0,44%</b>	<b>5,15%</b>	325.827.868,80
31-oct.-21	382.073.079,06	<b>330.590.361,73</b>	84,66%	86,53%	0,36%	4,25%	<b>0,45%</b>	<b>5,32%</b>	323.471.066,98
30-nov.-21	380.888.953,78	<b>327.656.619,64</b>	84,31%	86,02%	0,37%	4,31%	<b>0,58%</b>	<b>6,73%</b>	321.129.058,23
31-dic.-21	379.705.200,11	<b>324.412.420,85</b>	83,96%	85,44%	0,37%	4,40%	<b>0,68%</b>	<b>7,88%</b>	318.801.236,97
31-ene.-22	378.519.644,43	<b>321.095.875,94</b>	83,61%	84,83%	0,38%	4,49%	<b>0,71%</b>	<b>8,22%</b>	316.485.707,06
28-feb.-22	377.335.460,20	<b>318.724.186,21</b>	83,26%	84,47%	0,38%	4,50%	<b>0,43%</b>	<b>5,01%</b>	314.185.055,16
31-mar.-22	376.150.169,25	<b>315.307.906,64</b>	82,92%	83,83%	0,39%	4,60%	<b>0,76%</b>	<b>8,75%</b>	311.897.138,04
30-abr.-22	374.963.343,12	<b>311.164.804,99</b>	82,57%	82,99%	0,40%	4,75%	<b>1,00%</b>	<b>11,38%</b>	309.621.539,59
31-may.-22	373.776.405,50	<b>307.359.372,94</b>	82,23%	82,23%	0,42%	4,87%	<b>0,91%</b>	<b>10,38%</b>	307.359.372,94

**FLOWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 4,87%**

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>228.186.855,00</b>	<b>223.500,62</b>	<b>228.410.355,62</b>	<b>42.800.000,00</b>	<b>164.083,31</b>	<b>42.964.083,31</b>
14-jun.-22						
14-sep.-22	6.838.759,05	47.817,82	6.886.576,87	0,00	33.032,09	33.032,09
14-dic.-22	6.718.692,40	45.880,54	6.764.572,94	0,00	32.673,04	32.673,04
14-mar.-23	6.601.283,83	43.999,03	6.645.282,86	0,00	32.314,00	32.314,00
14-jun.-23	6.602.882,22	43.593,45	6.646.475,67	0,00	33.032,09	33.032,09
14-sep.-23	201.425.237,50	42.209,78	201.467.447,28	42.800.000,00	33.032,09	42.833.032,09