



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



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado VI

INFORMATION AT: QUARTER/SEMESTER 16 12 2019 - 16 03 2020 YEAR: 2020

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	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 (sf) / A+ (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			
			INITIAL	CURRENT	%Curr/In
Series A ES0305352009	3.510	Nominal per Bond	100.000,00	87.314,16	87,31%
		Total Nominal	351.000.000,00	306.472.701,60	
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 March 16th, 2020			Next Payment Date June 15th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305352009	2.321,01	7,93	0,000%	0,00	0,00
Series B ES0305352017	0,00	51,82	0,111%	28,06	22,73
Series C ES0305352025	0,00	89,74	0,261%	65,98	53,44
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado VI

INFORMATION AT:

QUARTER/SEMESTER

16 12 2019 - 16 03 2020

YEAR:

2020

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.113	2.994
Principal Outstanding	428.000.349,35	383.472.668,43
Principal Outstanding per Loan	137.488,07	128.080,38
Interest Rate	1,99%	1,87%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	3,55%
Average 12 Months Single Rate	3,20%
Prepayment Rate from Constitution	3,11%

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QUARTERLY BONDS PAYOUT REPORT

March 16, 2020

BONDS. PRINCIPAL	
Previous Balance	391.619.446,70
Principal Amortised	8.146.745,10
Outstanding Balance	383.472.701,60
% of Initial Balance	89,60%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	9-mar.-2020
Payment Date	16-mar.-2020
Previous Payment Date	16-dic.-2019
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,489%
Next Payment Date	15-jun.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,395%	0,430%	27.834,30
Class B	-0,395%	0,600%	22.178,96
Class C	-0,395%	0,750%	30.691,08
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 16, 2020
Class A	4,24	3,05
Class B	5,17	3,50
Class C	5,17	3,50

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	391.619.442,55
Principal Amortised	8.146.774,12
Outstanding Balance	383.472.668,43
Number of Credit Rights	2.994
LTV	64,95%

DEFAULTED RECEIVABLES	
Previous balance	85.755,06
Difference	0,00
Up to date	85.755,06

DEFAULTED RECEIVABLES RECOVERIES	
Previous balance	15.414,19
Difference	0,00
Up to date	15.414,19

TRANSITORY PROPERTIES	
Last balance	41.197,01
Difference in Actual Period	(6.866,17)
Current balance	34.330,84
Number of Credit Rights	1

NET LOSSES	
Last balance	30.825,72
Difference	0,00
Current balance	30.825,72

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	5.097,34	2.410,04	0,00	3.483,76	18.205,17
Interest accrued Credit Rights	1.709,27	704,13	0,00	1.074,49	7.684,64
Outstanding Balance	1.689.314,61	465.281,62	0,00	298.403,59	530.242,96
Number of Credit Rights	16	4	0	1	5
% of Outstanding Balance	0,44%	0,12%	0,00%	0,08%	0,14%

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QUARTERLY REPORT - ALLOCATION OF CASH

March 16, 2020

TOTAL CASH RECEIVED END OF PERIOD	18.789.938,81
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	8.146.774,12
CASH RECEIVED - INTEREST	
Interest received Credit Rights	1.823.235,71
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	8.491,52
RESERVE FUND	8.811.437,46

TOTAL CASH PAID END OF PERIOD	18.789.938,81
Ordinary Expenses	19.527,33
Extraordinary Expenses	3.895,40
Swap payment	538.295,47
Interest paid to Class A Bondholders	27.834,30
Interest paid to Class B Bondholders	22.178,96
Reserve Fund	8.628.135,04
Principal withholding Class A	8.146.745,10
Interest paid to Class C Bondholders	30.691,08
Principal withholding Class C	0,00
Interest paid to Subordinated Loan	7.111,66
Principal paid to Subordinated Loan	212.156,56
Fixed fee in favour of UCI	6.000,00
Excess spread	1.147.367,91

TREASURY ACCOUNT STATEMENT	8.628.135,04
PRINCIPAL RESERVE FUND	
Previous Balance	8.811.437,46
Difference	(183.302,42)
Outstanding Balance	8.628.135,04
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ⁽¹⁾ ⁽²⁾		
CONCEPTS	INITIAL	March 16, 2020
SUBORDINATED ISSUE	77.000.000 (17,99%)	77.000.000 (20,08%)
SUBORDINATED LOAN	9.650.000 (2,25%)	8.628.135,04 (2,25%)

⁽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	March 16, 2020
Total Outstanding	600.000,00	383.982,12
Interest Rate	0,463%	0,211%

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TRIGGERS OF THE MODEL

March 16, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	8.628.135,04
On every Interest Payment Date 2,25% Outstanding Principal Balance of the Assets	8.628.135,04
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	18
Principal Outstanding of renegotiated loans	3.953.753,74
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,92%

COUNTERPARTIES

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

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

(*) Deposit Rating applied

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DEFINITIONS

March 16, 2020

<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.

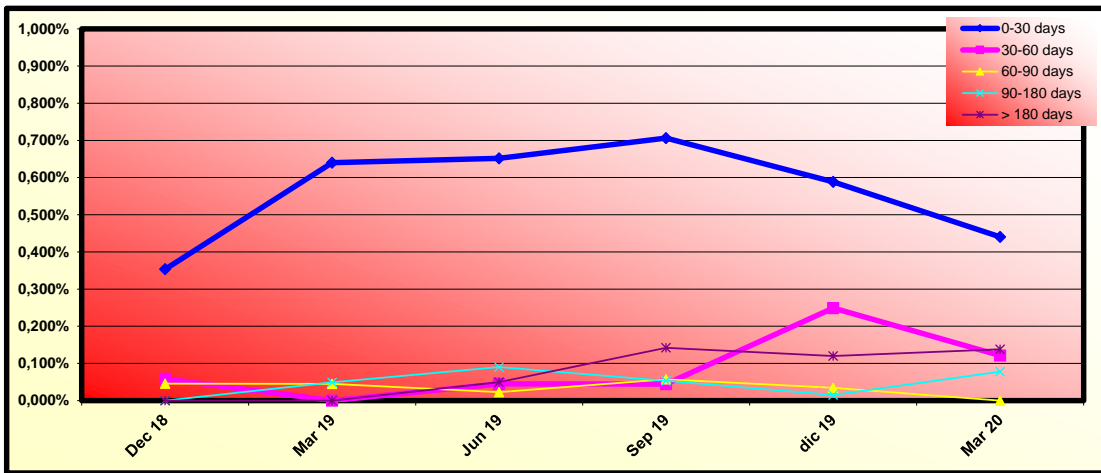


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HISTORICAL ARREARS AND PREPAYMENT REPORT

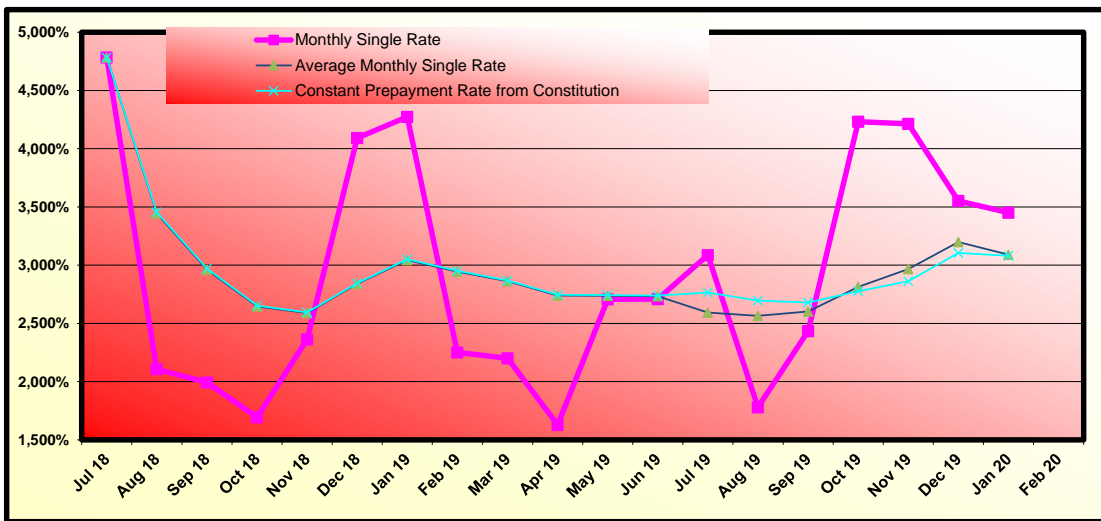
March 16, 2020

HISTORICAL ARREARS



Date	Dec 18	Mar 19	Jun 19	Sep 19	dic 19	Mar 20
0-30 days	0,353%	0,640%	0,652%	0,706%	0,588%	0,441%
30-60 days	0,059%	0,000%	0,045%	0,044%	0,249%	0,121%
60-90 days	0,046%	0,045%	0,023%	0,057%	0,034%	0,000%
90-180 days	0,000%	0,049%	0,090%	0,054%	0,015%	0,078%
> 180 days	0,000%	0,000%	0,050%	0,142%	0,120%	0,138%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

March 9, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	355	11,86%	4.779.736,70	1,25%
25.000	50.000	263	8,78%	9.456.858,63	2,47%
50.000	75.000	296	9,89%	19.064.520,22	4,97%
75.000	100.000	394	13,16%	34.247.551,50	8,93%
100.000	125.000	385	12,86%	43.263.563,95	11,28%
125.000	150.000	355	11,86%	48.656.230,46	12,69%
150.000	175.000	256	8,55%	41.461.832,25	10,81%
175.000	200.000	179	5,98%	33.510.208,30	8,74%
200.000	225.000	119	3,97%	25.195.353,23	6,57%
225.000	250.000	89	2,97%	21.056.279,12	5,49%
250.000	275.000	72	2,40%	19.011.411,22	4,96%
275.000	300.000	46	1,54%	13.152.219,24	3,43%
300.000	325.000	43	1,44%	13.447.777,15	3,51%
325.000	350.000	41	1,37%	13.753.293,47	3,59%
350.000	375.000	25	0,84%	9.037.095,61	2,36%
375.000	400.000	22	0,73%	8.520.978,66	2,22%
400.000	425.000	14	0,47%	5.764.377,35	1,50%
425.000	450.000	12	0,40%	5.251.371,49	1,37%
450.000	475.000	8	0,27%	3.684.081,86	0,96%
475.000	500.000	6	0,20%	2.922.467,72	0,76%
500.000	525.000	1	0,03%	505.880,58	0,13%
525.000	550.000	1	0,03%	527.971,57	0,14%
550.000	575.000	3	0,10%	1.685.235,19	0,44%
575.000	600.000	3	0,10%	1.746.963,96	0,46%
600.000	625.000	4	0,13%	2.441.988,57	0,64%
650.000	675.000	2	0,07%	1.327.420,43	0,35%
Total		2.994	100,00%	383.472.668,43	100,00%

Maximum	Minimum	Simple Average
664.556,86	435,02	128.080,38

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	304	10,15%	46.178.442,07	12,04%	0,29	0,57
0,50	1,00	343	11,46%	38.636.626,61	10,08%	0,74	1,02
1,00	1,50	570	19,04%	57.407.774,09	14,97%	1,27	1,49
1,50	2,00	222	7,41%	28.733.270,73	7,49%	1,82	0,17
2,00	2,50	521	17,40%	71.943.977,19	18,76%	2,22	0,67
2,50	3,00	974	32,53%	133.788.800,10	34,89%	2,76	0,38
3,00	3,50	49	1,64%	5.163.979,23	1,35%	3,18	1,17
3,50	4,00	8	0,27%	1.124.951,63	0,29%	3,65	1,84
4,00	4,50	3	0,10%	494.846,78	0,13%	4,09	2,24
Total		2.994	100,00%	383.472.668,43	100,00%	1,87	0,69

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

Maximum	Minimum	Simple Average
4,16	0,05	1,84

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	621	20,74%	26.126.020,91	6,81%	07/10/2003	197,07	
2007	529	17,67%	66.596.644,84	17,37%	25/06/2007	152,47	
2008	211	7,05%	44.286.387,76	11,55%	14/06/2008	140,83	
2009	101	3,37%	24.313.393,05	6,34%	21/06/2009	128,60	
2010	72	2,40%	16.590.613,82	4,33%	26/06/2010	116,43	
2011	63	2,10%	11.644.308,29	3,04%	15/05/2011	105,80	
2012	41	1,37%	6.474.176,87	1,69%	20/07/2012	91,63	
2013	9	0,30%	656.721,06	0,17%	17/06/2013	80,73	
2014	5	0,17%	354.076,39	0,09%	01/08/2014	67,27	
2015	7	0,23%	643.509,86	0,17%	08/08/2015	55,03	
2016	9	0,30%	2.309.085,65	0,60%	05/11/2016	40,13	
2017	1.041	34,77%	143.713.941,54	37,48%	27/08/2017	30,40	
2018	285	9,52%	39.763.788,39	10,37%	05/02/2018	25,13	
Total	2.994	100,00%	383.472.668,43	100,00%	19/10/2012	88,67	

	Maximum	Minimum	Simple Average
Date	28/02/2018	26/08/1994	07/02/2011
Month	24,67	310,90	110,59

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Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	988	33,00%	57.711.764,95	15,05%	04/02/2035	178,83
2041	49	1,64%	7.901.862,13	2,06%	17/07/2041	256,27
2042	197	6,58%	28.207.639,09	7,36%	25/06/2042	267,53
2043	62	2,07%	7.204.235,41	1,88%	05/04/2043	276,87
2044	40	1,34%	6.962.337,87	1,82%	10/07/2044	292,03
2045	67	2,24%	11.845.948,11	3,09%	14/07/2045	304,17
2046	78	2,61%	13.018.951,82	3,40%	11/06/2046	315,07
2047	909	30,36%	135.754.815,40	35,40%	28/07/2047	328,63
2048	438	14,63%	76.264.744,65	19,89%	23/03/2048	336,47
2049	76	2,54%	19.097.279,04	4,98%	31/05/2049	350,73
2050	53	1,77%	12.278.720,19	3,20%	02/06/2050	362,77
2051	36	1,20%	7.052.488,49	1,84%	06/05/2051	373,90
2052	1	0,03%	171.881,28	0,04%	05/01/2052	381,87
Total	2.994	100,00%	383.472.668,43	100,00%	05/05/2045	301,87

	Maximum	Minimum	Simple Average
Date	05/01/2052	05/04/2020	18/10/2041
Month	387,47	0,90	263,10

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	569	19,00%	22.604.959,90	5,89%
Floating	563	18,80%	21.655.077,39	5,65%
Mixed	6	0,20%	949.882,51	0,25%
semiannually	1.672	55,85%	262.865.053,67	68,55%
Floating	1.366	45,62%	213.132.524,38	55,58%
Mixed	306	10,22%	49.732.529,29	12,97%
fixed	753	25,15%	98.002.654,86	25,56%
Fixed	753	25,15%	98.002.654,86	25,56%
Total	2.994	100,00%	383.472.668,43	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	1.929	64,43%	234.787.601,77	61,23%	1,35	0,82
EUR 12 M	1.087	36,31%	142.332.302,41	37,12%	0,84	1,12
IRPH	657	21,94%	89.640.114,96	23,38%	2,16	0,33
MIBOR 12 M	185	6,18%	2.815.184,40	0,73%	1,13	1,35
Mixed	312	10,42%	50.682.411,80	13,22%	2,48	1,43
EUR 12 M	312	10,42%	50.682.411,80	13,22%	2,48	1,43
Fixed	753	25,15%	98.002.654,86	25,56%	2,82	0,00
Fixed	753	25,15%	98.002.654,86	25,56%	2,82	0,00
Total	2.994	100,00%	383.472.668,43	100,00%	1,87	0,93

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

	Nominal Interest (*)		
	Maximum	Minimum	Simple Average
Floating	4,16	0,05	1,36
Mixed	2,85	1,99	2,48
Fixed	3,35	2,50	2,83

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.399	46,73%	193.014.714,21	50,33%	1,27	1,20
IRPH	657	21,94%	89.640.114,96	23,38%	2,16	0,33
MIBOR 12 M	185	6,18%	2.815.184,40	0,73%	1,13	1,35
Fixed Rate	753	25,15%	98.002.654,86	25,56%	2,82	0,00
Total	2.994	100,00%	383.472.668,43	100,00%	1,87	0,93

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QUARTERLY STATISTIC INFORMATION

March 9, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	722	24,11%	76.909.079,44	20,06%
ARAGON	39	1,30%	4.496.308,18	1,17%
ASTURIAS	40	1,34%	2.513.556,70	0,66%
CANARIAS	174	5,81%	15.497.064,48	4,04%
CANTABRIA	20	0,67%	1.950.285,22	0,51%
CASTILLA LA MANCHA	66	2,20%	10.688.202,17	2,79%
CASTILLA Y LEON	45	1,50%	4.839.529,85	1,26%
CATALUÑA	666	22,24%	105.709.878,62	27,57%
COMUNIDAD VALENCIANA	201	6,71%	26.096.237,92	6,81%
EXTREMADURA	28	0,94%	2.459.052,32	0,64%
GALICIA	73	2,44%	5.233.729,43	1,36%
ISLAS BALEARES	77	2,57%	11.913.077,88	3,11%
LA RIOJA	2	0,07%	246.062,70	0,06%
MADRID	790	26,39%	108.271.474,27	28,23%
MURCIA	18	0,60%	2.189.110,87	0,57%
NAVARRA	4	0,13%	419.596,51	0,11%
PAIS VASCO	29	0,97%	4.040.421,87	1,05%
Total	2.994	100,00%	383.472.668,43	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	664.556,86	0,17%	Cataluña
Debtor nº 2	1	0,03%	662.863,57	0,17%	Cataluña
Debtor nº 3	1	0,03%	617.698,75	0,16%	Islas Baleares
Debtor nº 4	1	0,03%	611.957,95	0,16%	Madrid
Debtor nº 5	1	0,03%	610.684,05	0,16%	Madrid
Debtor nº 6	1	0,03%	601.647,82	0,16%	Valencia
Debtor nº 7	1	0,03%	591.122,62	0,15%	Madrid
Debtor nº 8	1	0,03%	578.795,82	0,15%	Madrid
Debtor nº 9	1	0,03%	577.045,52	0,15%	Cataluña
Debtor nº 10	1	0,03%	565.878,83	0,15%	Madrid
Rest of Debtors	2.984	99,67%	377.390.416,64	98,41%	
Total	2.994	100,00%	383.472.668,43	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%	129	4,31%	1.179.318,35	0,31%	6,86%
10,00%	20,00%	149	4,98%	4.057.255,34	1,06%	15,80%
20,00%	30,00%	235	7,85%	10.573.556,55	2,76%	25,69%
30,00%	40,00%	317	10,59%	25.022.066,49	6,53%	35,75%
40,00%	50,00%	324	10,82%	47.924.325,42	12,50%	45,52%
50,00%	60,00%	365	12,19%	66.384.232,63	17,31%	55,39%
60,00%	70,00%	405	13,53%	65.271.052,43	17,02%	64,81%
70,00%	80,00%	350	11,69%	50.382.390,61	13,14%	75,88%
80,00%	90,00%	568	18,97%	87.597.602,64	22,84%	84,93%
90,00%	100,00%	151	5,04%	24.869.199,86	6,49%	92,17%
100,00%	110,00%	1	0,03%	211.668,11	0,06%	107,99%
Total	2.994	100,00%	383.472.668,43	100,00%	64,95%	

Maximum	Minimum	Simple Average
107,99%	0,38%	56,78%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	2.994	100,00%	383.472.668,43	100,00%
Total	2.994	100,00%	383.472.668,43	100,00%

RMBS PRADO VI

QUARTERLY STATISTIC INFORMATION

March 9, 2020

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
1	2.042	68,20%	222.444.387,76	58,01%
2	711	23,75%	102.531.010,29	26,74%
3	158	5,28%	36.583.763,28	9,54%
4	83	2,77%	21.913.507,10	5,71%
Total	2.994	100,00%	383.472.668,43	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	2.874	95,99%	364.544.562,01	95,06%
Other	120	4,01%	18.928.106,42	4,94%
Total	2.994	100,00%	383.472.668,43	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.638	88,11%	342.985.120,88	89,44%
Official Protection Housing	356	11,89%	40.487.547,55	10,56%
Total	2.994	100,00%	383.472.668,43	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	585	19,54%	61.035.217,19	15,92%
Broker	104	3,47%	18.785.183,97	4,90%
Developers	29	0,97%	6.464.010,52	1,69%
Financial Entities	64	2,14%	7.033.891,38	1,83%
Hipotecas.com	232	7,75%	37.893.349,71	9,88%
Insurance	20	0,67%	1.435.367,58	0,37%
Real Estate	1.960	65,46%	250.825.648,08	65,41%
Total	2.994	100,00%	383.472.668,43	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	9	2,88%	1.078.320,99	2,13%	12/10/2020	7,24
1	2	1	0,32%	173.986,20	0,34%	01/02/2022	23,13
2	3	53	16,99%	7.427.408,07	14,65%	01/11/2022	32,23
3	4	2	0,64%	242.501,21	0,48%	07/09/2023	42,59
4	5	11	3,53%	1.063.059,41	2,10%	19/10/2024	56,18
6	7	6	1,92%	1.136.319,19	2,24%	08/12/2026	82,17
7	8	54	17,31%	8.398.919,00	16,57%	09/10/2027	92,34
11	12	2	0,64%	487.776,54	0,96%	10/01/2032	144,15
12	13	53	16,99%	9.377.148,03	18,50%	05/11/2032	154,16
16	17	1	0,32%	172.389,50	0,34%	01/03/2037	206,70
17	18	120	38,46%	21.124.583,66	41,68%	03/10/2037	213,90
Total	312	100,00%	50.682.411,80	100,00%	14/12/2031	143,25	

	Maximum	Minimum	Simple Average
Date	01/03/2038	01/07/2020	30/04/2031
Month	218,87	3,80	135,64

RMBS PRADO VI

QUARTERLY STATISTIC INFORMATION

March 9, 2020

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	306	98,08%	49.732.529,29	98,13%	2,48	1,43	03/12/2031
EUR 12 M	306	98,08%	49.732.529,29	98,13%	2,48	1,43	03/12/2031
0-1	9	2,88%	1.078.320,99	2,13%	2,25	1,64	12/10/2020
1-2	1	0,32%	173.986,20	0,34%	2,25	1,59	01/02/2022
2-3	53	16,99%	7.427.408,07	14,65%	2,19	1,57	01/11/2022
3-4	2	0,64%	242.501,21	0,48%	2,32	1,61	07/09/2023
4-5	11	3,53%	1.063.059,41	2,10%	2,25	1,59	19/10/2024
6-7	6	1,92%	1.136.319,19	2,24%	2,27	1,41	08/12/2026
7-8	52	16,67%	8.202.776,68	16,18%	2,39	1,39	08/10/2027
11-12	2	0,64%	487.776,54	0,96%	2,50	1,39	10/01/2032
12-13	52	16,67%	8.933.385,14	17,63%	2,52	1,38	03/11/2032
16-17	1	0,32%	172.389,50	0,34%	2,65	1,39	01/03/2037
17-18	117	37,50%	20.814.606,36	41,07%	2,64	1,39	02/10/2037
Annually	6	1,92%	949.882,51	1,87%	2,54	1,40	28/06/2033
EUR 12 M	6	1,92%	949.882,51	1,87%	2,54	1,40	28/06/2033
7-8	2	0,64%	196.142,32	0,39%	2,48	1,44	21/10/2027
12-13	1	0,32%	443.762,89	0,88%	2,50	1,39	01/01/2033
17-18	3	0,96%	309.977,30	0,61%	2,62	1,39	15/10/2037
Total	312	100,00%	50.682.411,80	100,00%	2,48	1,43	14/12/2031

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00 - 0,50	240	76,92%	42.231.343,05	83,33%	2,53	1,39	
0,50 - 1,00	71	22,76%	8.305.501,57	16,39%	2,24	1,60	
1,00 - 1,50	1	0,32%	145.567,18	0,29%	2,75	2,09	
Total	312	100,00%	50.682.411,80	100,00%	2,48	1,43	

Maximum	Minimum	Simple Average
2,09	1,29	1,44

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-1,00 - -0,50	2	0,10%	229.809,12	0,10%	1,29	-0,58	
-0,50 - 0,00	47	2,44%	7.751.215,82	3,30%	1,61	-0,22	
0,00 - 0,50	503	26,08%	67.199.710,78	28,62%	1,69	0,24	
0,50 - 1,00	455	23,59%	69.938.978,54	29,79%	1,04	0,66	
1,00 - 1,50	456	23,64%	38.618.613,93	16,45%	1,04	1,20	
1,50 - 2,00	424	21,98%	47.345.791,70	20,17%	1,43	1,60	
2,00 - 2,50	28	1,45%	1.482.916,29	0,63%	2,65	2,20	
2,50 - 3,00	9	0,47%	1.352.531,19	0,58%	2,59	2,92	
3,00 - 3,50	4	0,21%	830.618,29	0,35%	3,04	3,33	
3,50 - 4,00	1	0,05%	37.416,11	0,02%	3,49	3,75	
Total	1.929	100,00%	234.787.601,77	100,00%	1,35	0,82	

Maximum	Minimum	Simple Average
3,75	-0,60	0,90

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO VI

Monthly Single Rate	3,55%
Average 12 Moth Single Rate	3,20%
Prepayment Rate from Constitution	3,11%

3,11%
0,26%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly	TACP	Monthly Single Monthly Mortality	TACP	Outstanding after payment
9-jul.-18	428.000.349,35		100,00%	100,00%					428.000.349,35
31-jul.-18	428.000.349,35	426.255.235,68	99,74%	99,59%	0,41%	4,78%	0,41%	4,78%	426.876.742,95
31-ago.-18	426.847.306,18	424.352.905,47	99,48%	99,42%	0,29%	3,46%	0,18%	2,11%	424.609.089,22
30-sep.-18	425.692.553,74	422.495.400,95	99,21%	99,25%	0,25%	2,97%	0,17%	1,99%	422.348.703,94
31-oct.-18	424.536.088,81	420.748.180,20	98,95%	99,11%	0,22%	2,65%	0,14%	1,69%	420.095.565,86
30-nov.-18	423.377.908,18	418.764.753,92	98,69%	98,91%	0,22%	2,60%	0,20%	2,36%	417.849.653,78
31-dic.-18	422.218.008,65	416.165.752,33	98,44%	98,57%	0,24%	2,85%	0,35%	4,09%	415.610.946,56
31-ene.-19	421.056.386,97	413.512.884,69	98,18%	98,21%	0,26%	3,05%	0,36%	4,27%	413.379.423,13
28-feb.-19	419.893.039,92	411.588.729,04	97,92%	98,02%	0,25%	2,95%	0,19%	2,25%	411.155.062,48
31-mar.-19	418.727.964,27	409.686.226,60	97,66%	97,84%	0,24%	2,87%	0,19%	2,20%	408.937.843,65
30-abr.-19	417.561.156,76	407.985.746,86	97,41%	97,71%	0,23%	2,75%	0,14%	1,63%	406.727.745,74
31-may.-19	416.392.614,15	405.914.590,84	97,15%	97,48%	0,23%	2,74%	0,23%	2,71%	404.524.747,92
30-jun.-19	415.222.333,18	403.848.278,15	96,89%	97,26%	0,23%	2,74%	0,23%	2,71%	402.328.829,41
31-jul.-19	414.050.310,58	401.657.667,11	96,64%	97,01%	0,23%	2,77%	0,26%	3,09%	400.139.969,48
31-ago.-19	412.876.543,09	399.919.708,72	96,39%	96,86%	0,23%	2,70%	0,15%	1,78%	397.958.147,48
30-sep.-19	411.701.027,41	397.963.217,16	96,13%	96,66%	0,23%	2,68%	0,21%	2,43%	395.783.342,80
31-oct.-19	410.523.760,28	395.397.598,54	95,88%	96,32%	0,23%	2,78%	0,36%	4,23%	393.615.534,90
30-nov.-19	409.345.350,60	392.850.892,80	95,63%	95,97%	0,24%	2,86%	0,36%	4,21%	391.455.288,75
31-dic.-19	408.165.795,63	389.568.047,69	95,38%	95,44%	0,26%	3,06%	0,55%	6,39%	389.302.579,82
31-ene.-20	406.986.248,12	387.307.318,53	95,13%	95,16%	0,26%	3,08%	0,29%	3,45%	387.158.482,89
29-feb.-20	405.804.937,70	385.021.287,87	94,88%	94,88%	0,26%	3,11%	0,30%	3,55%	385.021.287,87

FLOWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,11%

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
TOTALS:	306.472.701,60	0,00	306.472.701,60	42.800.000,00	168.521,43	42.968.521,43
16-mar.-20						
15-jun.-20	6.405.707,99	0,00	6.405.707,99	0,00	11.877,00	11.877,00
14-sep.-20	6.333.702,78	0,00	6.333.702,78	0,00	12.140,93	12.140,93
14-dic.-20	6.229.654,77	0,00	6.229.654,77	0,00	12.008,97	12.008,97
15-mar.-21	6.128.702,21	0,00	6.128.702,21	0,00	11.877,00	11.877,00
14-jun.-21	6.114.666,81	0,00	6.114.666,81	0,00	12.140,93	12.140,93
14-sep.-21	6.033.267,94	0,00	6.033.267,94	0,00	12.140,93	12.140,93
14-dic.-21	5.926.691,73	0,00	5.926.691,73	0,00	12.008,97	12.008,97
14-mar.-22	5.825.472,10	0,00	5.825.472,10	0,00	11.877,00	11.877,00
14-jun.-22	5.817.846,80	0,00	5.817.846,80	0,00	12.140,93	12.140,93
14-sep.-22	5.754.183,71	0,00	5.754.183,71	0,00	12.140,93	12.140,93
14-dic.-22	5.662.727,25	0,00	5.662.727,25	0,00	12.008,97	12.008,97
14-mar.-23	5.573.439,48	0,00	5.573.439,48	0,00	11.877,00	11.877,00
14-jun.-23	5.571.083,43	0,00	5.571.083,43	0,00	12.140,93	12.140,93
14-sep.-23	229.095.554,60	0,00	229.095.554,60	42.800.000,00	12.140,93	42.812.140,93