



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.com



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado VI

INFORMATION AT: QUARTER/SEMESTER 14 06 2019 - 16 09 2019 YEAR: 2019

| | |
|--|------------|
| 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 / 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 | 91.604,82 | 91,60% |
| | | Total Nominal | 351.000.000,00 | 321.532.918,20 | |
| 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 September 16th, 2019 | | | Next Payment Date December 16th, 2019 | | |
| | Redemption of the Bonds | Gross Interest | Interest Rate | Gross Interest in Next Payment Date | Net Interest in Next Payment Date |
| Series A ES0305352009 | 1.714,18 | 27,29 | 0,000% | 0,00 | 0,00 |
| Series B ES0305352017 | 0,00 | 73,63 | 0,167% | 42,21 | 34,19 |
| Series C ES0305352025 | 0,00 | 112,80 | 0,317% | 80,13 | 64,91 |
| Accrued amortisation due not payed | 0,00 € | | | | |
| Scheduled Amortisation | NO | | | | |



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado VI

INFORMATION AT:

QUARTER/SEMESTER

14 06 2019 - 16 09 2019

YEAR:

2019

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

| CREDIT RIGHTS | ISSUE DATE | CURRENT DATE |
|--------------------------------|----------------|----------------|
| Number of CR's | 3.113 | 3.044 |
| Principal Outstanding | 428.000.349,35 | 398.532.895,50 |
| Principal Outstanding per Loan | 137.488,07 | 130.924,08 |
| Interest Rate | 1,99% | 1,97% |

| PREPAYMENT RATE | CURRENT DATE |
|-----------------------------------|--------------|
| Monthly Single Rate | 1,78% |
| Average 12 Months Single Rate | 2,57% |
| Prepayment Rate from Constitution | 2,70% |

F.T. RMBS Prado VI

QUARTERLY BONDS PAYOUT REPORT

September 16, 2019

| BONDS. PRINCIPAL | |
|------------------------------|----------------|
| Previous Balance | 404.549.690,00 |
| Principal Amortised | 6.016.771,80 |
| Outstanding Balance | 398.532.918,20 |
| % of Initial Balance | 93,12% |
| Principal Accrued and unpaid | 0,00 |

| DATA | |
|-----------------------------|--------------|
| Pool Cut-off Date | 9-sep.-2019 |
| Payment Date | 16-sep.-2019 |
| Previous Payment Date | 14-jun.-2019 |
| Number of Days (Act/360) | 94 |
| Reference Interest Rate (%) | -0,433% |
| Next Payment Date | 16-dic.-2019 |

| BONDS. INTEREST PAID | | | |
|-----------------------------|------------|--------|-----------|
| | index rate | spread | |
| Class A | -0,318% | 0,430% | 95.787,90 |
| Class B | -0,318% | 0,600% | 31.513,64 |
| Class C | -0,318% | 0,750% | 38.577,60 |
| Interest accrued and unpaid | | | 0,00 |

| RESIDUAL LIFE (YEARS) | | |
|-----------------------|---------|--------------------|
| | INITIAL | September 16, 2019 |
| Class A | 4,24 | 3,45 |
| Class B | 5,17 | 4,00 |
| Class C | 5,17 | 4,00 |

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 | 404.549.658,49 |
| Principal Amortised | 6.016.762,99 |
| Outstanding Balance | 398.532.895,50 |
| Number of Credit Rights | 3.061 |
| LTV | 66,36% |

| 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 | 0,00 |
| Current balance | 41.197,01 |
| Number of Credit Rights | 1 |

| NET LOSSES | |
|-----------------|-----------|
| Last balance | 0,00 |
| Difference | 30.825,72 |
| 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 | 6.686,76 | 921,03 | 1.835,16 | 5.251,66 | 11.786,65 |
| Interest accrued Credit Rights | 2.939,98 | 185,97 | 233,20 | 983,45 | 8.865,11 |
| Outstanding Balance | 2.814.540,71 | 176.408,91 | 228.500,11 | 213.438,08 | 566.041,80 |
| Number of Credit Rights | 21 | 1 | 2 | 2 | 4 |
| % of Outstanding Balance | 0,71% | 0,04% | 0,06% | 0,05% | 0,14% |

F.T. RMBS Prado VI

QUARTERLY REPORT - ALLOCATION OF CASH

September 16, 2019

| TOTAL CASH RECEIVED END OF PERIOD | 17.121.383,02 |
|--|----------------------|
| CASH RECEIVED - PRINCIPAL | |
| Amortisation of Credit Rights | 6.016.762,99 |
| CASH RECEIVED - INTEREST | |
| Interest received Credit Rights | 1.997.734,75 |
| Interest received under GIC | 0,00 |
| CONTENTIOUS | 0,00 |
| TRANSITORY PROPERTIES | 0,00 |
| OTHERS | 4.517,96 |
| RESERVE FUND | 9.102.367,32 |

| TOTAL CASH PAID END OF PERIOD | 17.121.383,02 |
|--------------------------------------|----------------------|
| Ordinary Expenses | 20.837,08 |
| Extraordinary Expenses | 21.331,50 |
| Swap payment | 570.374,51 |
| Interest paid to Class A Bondholders | 95.787,90 |
| Interest paid to Class B Bondholders | 31.513,64 |
| Reserve Fund | 8.966.990,15 |
| Principal withholding Class A | 6.016.771,80 |
| Interest paid to Class C Bondholders | 38.577,60 |
| Principal withholding Class C | 0,00 |
| Interest paid to Subordinated Loan | 9.549,40 |
| Principal paid to Subordinated Loan | 165.182,56 |
| Fixed fee in favour of UCI | 6.000,00 |
| Excess spread | 1.178.466,88 |

| TREASURY ACCOUNT STATEMENT | 8.966.990,15 |
|-----------------------------------|---------------------|
| PRINCIPAL RESERVE FUND | |
| Previous Balance | 9.102.367,32 |
| Difference | (135.377,17) |
| Outstanding Balance | 8.966.990,15 |
| WITHHOLDING | 0,00 |
| OTHERS | 0,00 |

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

| CREDIT ENHANCEMENT ^{(1) (2)} | | |
|--|---------------------|---------------------------|
| CONCEPTS | INITIAL | September 16, 2019 |
| SUBORDINATED ISSUE | 77.000.000 (17,99%) | 77.000.000 (19,32%) |
| SUBORDINATED LOAN | 9.650.000 (2,25%) | 8.966.990,15 (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 | September 16, 2019 |
| Total Outstanding | 600.000,00 | 441.690,41 |
| Interest Rate | 0,463% | 0,267% |

F.T. RMBS Prado VI

TRIGGERS OF THE MODEL

September 16, 2019

RESERVE FUND'S TRIGGERS

| | |
|---|---------------------|
| 1. AMOUNT REQUIRED WITHHELD: | |
| Reserve Fund SHALL BE THE LESSER OF: | 8.966.990,15 |
| On every Interest Payment Date 2,25% Outstanding Principal Balance of the Assets | 8.966.990,15 |
| 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 | 11 |
| Principal Outstanding of renegotiated loans | 1.989.226,59 |
| % Principal Outstanding of renegotiated loans / Initial Principal balance | 0,46% |

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- | AA- |
| | | 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

September 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. |

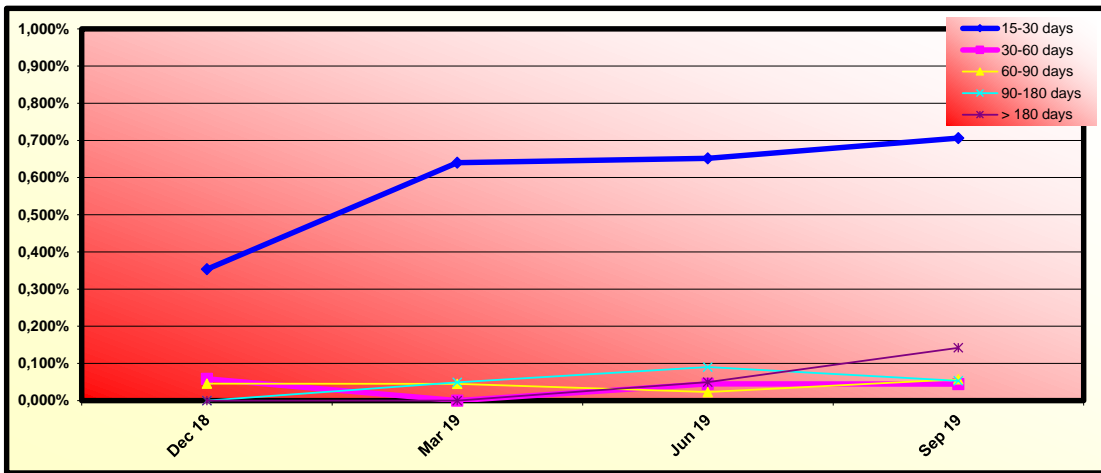


FONDO DE TITULIZACIÓN RMBS Prado VI

HISTORICAL ARREARS AND PREPAYMENT REPORT

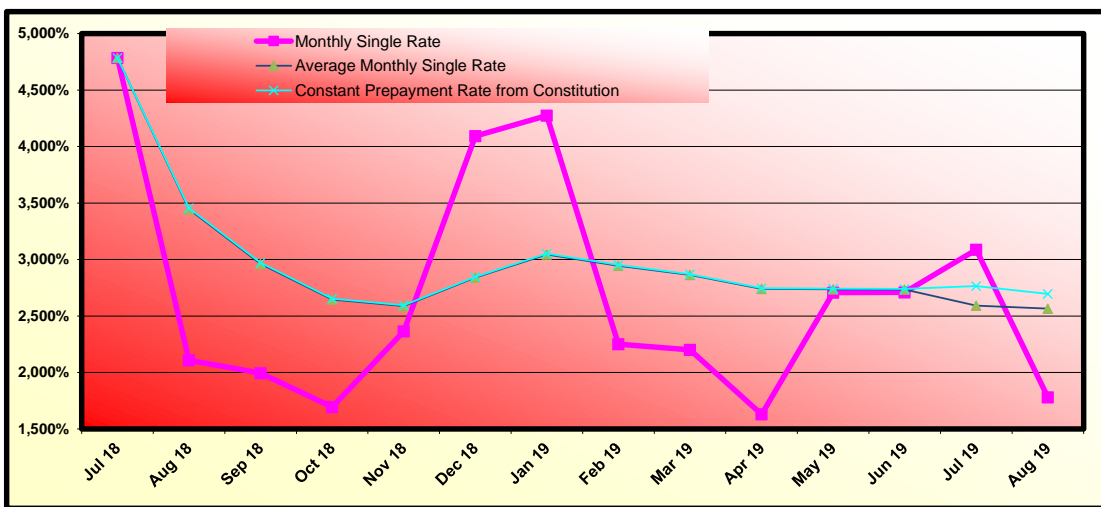
September 16, 2019

HISTORICAL ARREARS



| Date | Dec 18 | Mar 19 | Jun 19 | Sep 19 |
|-------------|--------|--------|--------|--------|
| 15-30 days | 0,353% | 0,640% | 0,652% | 0,706% |
| 30-60 days | 0,059% | 0,000% | 0,045% | 0,044% |
| 60-90 days | 0,046% | 0,045% | 0,023% | 0,057% |
| 90-180 days | 0,000% | 0,049% | 0,090% | 0,054% |
| > 180 days | 0,000% | 0,000% | 0,050% | 0,142% |

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO VI

QUARTERLY STATISTIC INFORMATION

September 9, 2019

| Principal Outstanding | | | | | |
|-----------------------|---------------|-----------------|---------------------------|-------------------------|----------------|
| Interval | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding | |
| 0 | 25.000 | 343 | 11,27% | 4.811.700,46 | 1,21% |
| 25.000 | 50.000 | 268 | 8,80% | 9.625.951,37 | 2,42% |
| 50.000 | 75.000 | 290 | 9,53% | 18.593.651,57 | 4,67% |
| 75.000 | 100.000 | 403 | 13,24% | 35.110.943,05 | 8,81% |
| 100.000 | 125.000 | 387 | 12,71% | 43.553.592,30 | 10,93% |
| 125.000 | 150.000 | 363 | 11,93% | 49.849.983,59 | 12,51% |
| 150.000 | 175.000 | 256 | 8,41% | 41.483.649,01 | 10,41% |
| 175.000 | 200.000 | 189 | 6,21% | 35.357.379,61 | 8,87% |
| 200.000 | 225.000 | 126 | 4,14% | 26.640.701,69 | 6,68% |
| 225.000 | 250.000 | 94 | 3,09% | 22.258.992,12 | 5,59% |
| 250.000 | 275.000 | 71 | 2,33% | 18.772.889,71 | 4,71% |
| 275.000 | 300.000 | 60 | 1,97% | 17.202.406,41 | 4,32% |
| 300.000 | 325.000 | 39 | 1,28% | 12.233.717,24 | 3,07% |
| 325.000 | 350.000 | 45 | 1,48% | 15.169.421,81 | 3,81% |
| 350.000 | 375.000 | 23 | 0,76% | 8.322.002,13 | 2,09% |
| 375.000 | 400.000 | 23 | 0,76% | 8.887.654,00 | 2,23% |
| 400.000 | 425.000 | 18 | 0,59% | 7.412.688,48 | 1,86% |
| 425.000 | 450.000 | 11 | 0,36% | 4.825.393,06 | 1,21% |
| 450.000 | 475.000 | 10 | 0,33% | 4.588.363,38 | 1,15% |
| 475.000 | 500.000 | 8 | 0,26% | 3.912.888,13 | 0,98% |
| 500.000 | 525.000 | 3 | 0,10% | 1.526.878,98 | 0,38% |
| 525.000 | 550.000 | 2 | 0,07% | 1.082.501,24 | 0,27% |
| 550.000 | 575.000 | 3 | 0,10% | 1.709.044,51 | 0,43% |
| 575.000 | 600.000 | 3 | 0,10% | 1.772.698,52 | 0,44% |
| 600.000 | 625.000 | 3 | 0,10% | 1.855.271,36 | 0,47% |
| 625.000 | 650.000 | 1 | 0,03% | 628.386,67 | 0,16% |
| 650.000 | 675.000 | 2 | 0,07% | 1.344.145,10 | 0,34% |
| Total | | 3.044 | 100,00% | 398.532.895,50 | 100,00% |

| Maximum | Minimum | Simple Average |
|------------|---------|----------------|
| 672.858,65 | 573,59 | 130.924,08 |

| Nominal Interest (*) | | | | | | | |
|----------------------|---------------|-----------------|---------------------------|-------------------------|---------------------------|-----------------|-------------|
| Interval | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding | Weighted Nominal Interest | Weighted Spread | |
| 0,00 | 0,50 | 267 | 8,77% | 40.922.186,49 | 10,27% | 0,33 | 0,55 |
| 0,50 | 1,00 | 287 | 9,43% | 39.625.893,10 | 9,94% | 0,75 | 0,93 |
| 1,00 | 1,50 | 592 | 19,45% | 55.715.235,82 | 13,98% | 1,32 | 1,47 |
| 1,50 | 2,00 | 195 | 6,41% | 23.782.066,40 | 5,97% | 1,86 | 0,76 |
| 2,00 | 2,50 | 536 | 17,61% | 75.504.891,05 | 18,95% | 2,24 | 0,59 |
| 2,50 | 3,00 | 1.102 | 36,20% | 155.341.136,64 | 38,98% | 2,74 | 0,41 |
| 3,00 | 3,50 | 37 | 1,22% | 4.455.658,17 | 1,12% | 3,20 | 1,03 |
| 3,50 | 4,00 | 24 | 0,79% | 2.665.765,86 | 0,67% | 3,68 | 1,69 |
| 4,00 | 4,50 | 4 | 0,13% | 520.061,97 | 0,13% | 4,27 | 2,23 |
| Total | | 3.044 | 100,00% | 398.532.895,50 | 100,00% | 1,97 | 0,70 |

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

| Maximum | Minimum | Simple Average |
|---------|---------|----------------|
| 4,31 | 0,03 | 1,93 |

| Origination Date | | | | | | | |
|------------------|---------------|-----------------|---------------------------|-------------------------|---------------------|-----------------|--|
| Interval | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding | Weighted Orig. Date | Weighted Months | |
| Until 2006 | 632 | 20,76% | 27.480.357,26 | 6,90% | 28/08/2003 | 192,37 | |
| 2007 | 536 | 17,61% | 68.505.043,16 | 17,19% | 25/06/2007 | 146,47 | |
| 2008 | 214 | 7,03% | 45.804.106,35 | 11,49% | 14/06/2008 | 134,83 | |
| 2009 | 103 | 3,38% | 25.048.848,57 | 6,29% | 20/06/2009 | 122,63 | |
| 2010 | 72 | 2,37% | 16.880.047,01 | 4,24% | 26/06/2010 | 110,43 | |
| 2011 | 64 | 2,10% | 12.061.878,85 | 3,03% | 15/05/2011 | 99,80 | |
| 2012 | 42 | 1,38% | 7.008.063,74 | 1,76% | 13/07/2012 | 85,87 | |
| 2013 | 9 | 0,30% | 728.540,60 | 0,18% | 07/06/2013 | 75,07 | |
| 2014 | 5 | 0,16% | 363.827,25 | 0,09% | 02/08/2014 | 61,23 | |
| 2015 | 7 | 0,23% | 661.581,48 | 0,17% | 08/08/2015 | 49,03 | |
| 2016 | 9 | 0,30% | 2.343.595,47 | 0,59% | 05/11/2016 | 34,13 | |
| 2017 | 1.063 | 34,92% | 150.741.566,23 | 37,82% | 27/08/2017 | 24,40 | |
| 2018 | 288 | 9,46% | 40.905.439,53 | 10,26% | 05/02/2018 | 19,13 | |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% | 23/10/2012 | 82,53 | |

| | Maximum | Minimum | Simple Average |
|-------|------------|------------|----------------|
| Date | 28/02/2018 | 26/08/1994 | 07/02/2011 |
| Month | 18,60 | 304,83 | 104,50 |

RMBS PRADO VI

QUARTERLY STATISTIC INFORMATION

September 9, 2019

| Maturity Date | | | | | | |
|---------------|---------------|-----------------|---------------------------|-------------------------|--------------------|-----------------|
| Interval | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding | Weighted Mat. Date | Weighted Months |
| Until 2040 | 1.003 | 32,95% | 60.980.672,66 | 15,30% | 21/01/2035 | 184,40 |
| 2041 | 48 | 1,58% | 7.919.449,07 | 1,99% | 21/07/2041 | 262,40 |
| 2042 | 205 | 6,73% | 30.399.022,78 | 7,63% | 30/06/2042 | 273,70 |
| 2043 | 62 | 2,04% | 7.532.155,90 | 1,89% | 02/04/2043 | 282,77 |
| 2044 | 36 | 1,18% | 6.431.619,31 | 1,61% | 29/06/2044 | 297,67 |
| 2045 | 68 | 2,23% | 12.225.906,69 | 3,07% | 16/07/2045 | 310,23 |
| 2046 | 75 | 2,46% | 12.668.932,56 | 3,18% | 19/06/2046 | 321,33 |
| 2047 | 930 | 30,55% | 141.012.055,13 | 35,38% | 29/07/2047 | 334,67 |
| 2048 | 449 | 14,75% | 79.575.970,62 | 19,97% | 22/03/2048 | 342,43 |
| 2049 | 76 | 2,50% | 19.448.392,67 | 4,88% | 01/06/2049 | 356,73 |
| 2050 | 53 | 1,74% | 12.513.563,14 | 3,14% | 03/06/2050 | 368,80 |
| 2051 | 37 | 1,22% | 7.369.670,90 | 1,85% | 07/05/2051 | 379,93 |
| 2052 | 2 | 0,07% | 455.484,07 | 0,11% | 21/01/2052 | 388,40 |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% | 22/04/2045 | 307,43 |

| | Maximum | Minimum | Simple Average |
|-------|------------|------------|----------------|
| Date | 01/02/2052 | 05/10/2019 | 18/10/2041 |
| Month | 394,43 | 0,87 | 269,20 |

| Interest Rate Reset Period (*) | | | | |
|--------------------------------|---------------|-----------------|---------------------------|-------------------------|
| Interest Rate Reset Period (*) | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding |
| annually | 580 | 19,05% | 23.864.009,23 | 5,99% |
| Floating | 574 | 18,86% | 22.893.574,71 | 5,74% |
| Mixed | 6 | 0,20% | 970.434,52 | 0,24% |
| semiannually | 1.697 | 55,75% | 273.168.287,57 | 68,54% |
| Floating | 1.327 | 43,59% | 213.417.899,69 | 53,55% |
| Mixed | 370 | 12,16% | 59.750.387,88 | 14,99% |
| fixed | 767 | 25,20% | 101.500.598,70 | 25,47% |
| Fixed | 767 | 25,20% | 101.500.598,70 | 25,47% |
| Total | 3.044 | 100,00% | 398.532.895,50 | 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 | 1.901 | 62,45% | 236.311.474,40 | 59,30% | 1,48 | 0,80 |
| EUR 12 M | 1.049 | 34,46% | 140.748.333,65 | 35,32% | 0,92 | 1,10 |
| IRPH | 665 | 21,85% | 92.382.210,18 | 23,18% | 2,34 | 0,33 |
| MIBOR 12 M | 187 | 6,14% | 3.180.930,57 | 0,80% | 1,21 | 1,34 |
| Mixed | 376 | 12,35% | 60.720.822,40 | 15,24% | 2,43 | 1,44 |
| EUR 12 M | 376 | 12,35% | 60.720.822,40 | 15,24% | 2,43 | 1,44 |
| Fixed | 767 | 25,20% | 101.500.598,70 | 25,47% | 2,82 | 0,00 |
| Fixed | 767 | 25,20% | 101.500.598,70 | 25,47% | 2,82 | 0,00 |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% | 1,97 | 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 | 4,31 | 0,03 | 1,47 |
| Mixed | 2,85 | 1,99 | 2,41 |
| Fixed | 3,35 | 2,39 | 2,83 |

| Index Rate | | | | | | |
|--------------|---------------|-----------------|---------------------------|-------------------------|---------------------------|-----------------|
| Index Rate | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding | Weighted Nominal Interest | Weighted Spread |
| EUR 12 M | 1.425 | 46,81% | 201.469.156,05 | 50,55% | 1,38 | 1,20 |
| IRPH | 665 | 21,85% | 92.382.210,18 | 23,18% | 2,34 | 0,33 |
| MIBOR 12 M | 187 | 6,14% | 3.180.930,57 | 0,80% | 1,21 | 1,34 |
| Fixed Rate | 767 | 25,20% | 101.500.598,70 | 25,47% | 2,82 | 0,00 |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% | 1,97 | 0,93 |

RMBS PRADO VI

QUARTERLY STATISTIC INFORMATION

September 9, 2019

| Property Location by Autonomous Community | | | | |
|---|---------------|-----------------|---------------------------|-------------------------|
| Property Location by Autonomous Community | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding |
| ANDALUCIA | 735 | 24,15% | 79.231.064,41 | 19,88% |
| ARAGON | 41 | 1,35% | 4.831.163,85 | 1,21% |
| ASTURIAS | 40 | 1,31% | 2.574.051,23 | 0,65% |
| CANARIAS | 175 | 5,75% | 15.907.929,12 | 3,99% |
| CANTABRIA | 20 | 0,66% | 1.990.063,24 | 0,50% |
| CASTILLA LA MANCHA | 68 | 2,23% | 11.062.664,33 | 2,78% |
| CASTILLA Y LEON | 46 | 1,51% | 5.056.322,84 | 1,27% |
| CATALUÑA | 673 | 22,11% | 109.554.957,90 | 27,49% |
| COMUNIDAD VALENCIANA | 205 | 6,73% | 27.065.522,76 | 6,79% |
| EXTREMADURA | 28 | 0,92% | 2.518.313,87 | 0,63% |
| GALICIA | 73 | 2,40% | 5.393.551,07 | 1,35% |
| ISLAS BALEARES | 79 | 2,60% | 12.508.195,11 | 3,14% |
| LA RIOJA | 2 | 0,07% | 249.267,51 | 0,06% |
| MADRID | 808 | 26,54% | 113.791.106,03 | 28,55% |
| MURCIA | 18 | 0,59% | 2.231.077,17 | 0,56% |
| NAVARRA | 4 | 0,13% | 427.378,14 | 0,11% |
| PAIS VASCO | 29 | 0,95% | 4.140.266,92 | 1,04% |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% |

| Debtor's concentration (*) | | | | | |
|----------------------------|---------------|-----------------|---------------------------|-------------------------|----------------|
| Debtor's concentration | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding | CC.AA. |
| Debtor nº 1 | 1 | 0,03% | 672.858,65 | 0,17% | Cataluña |
| Debtor nº 2 | 1 | 0,03% | 671.286,45 | 0,17% | Cataluña |
| Debtor nº 3 | 1 | 0,03% | 628.386,67 | 0,16% | Islas Baleares |
| Debtor nº 4 | 1 | 0,03% | 622.393,10 | 0,16% | Madrid |
| Debtor nº 5 | 1 | 0,03% | 620.626,22 | 0,16% | Madrid |
| Debtor nº 6 | 1 | 0,03% | 612.252,04 | 0,15% | Valencia |
| Debtor nº 7 | 1 | 0,03% | 597.702,06 | 0,15% | Madrid |
| Debtor nº 8 | 1 | 0,03% | 588.985,17 | 0,15% | Madrid |
| Debtor nº 9 | 1 | 0,03% | 586.011,29 | 0,15% | Cataluña |
| Debtor nº 10 | 1 | 0,03% | 572.881,45 | 0,14% | Madrid |
| Rest of Debtors | 3.034 | 99,67% | 392.359.512,40 | 98,45% | |
| Total | 3.044 | 100,00% | 398.532.895,50 | 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% | 107 | 3,52% | 1.016.353,69 | 0,26% | 6,95% |
| 10,00% | 20,00% | 153 | 5,03% | 4.276.576,93 | 1,07% | 15,80% |
| 20,00% | 30,00% | 234 | 7,69% | 10.537.913,32 | 2,64% | 25,81% |
| 30,00% | 40,00% | 327 | 10,74% | 24.557.459,77 | 6,16% | 35,78% |
| 40,00% | 50,00% | 324 | 10,64% | 48.388.267,10 | 12,14% | 45,50% |
| 50,00% | 60,00% | 360 | 11,83% | 65.364.928,42 | 16,40% | 55,43% |
| 60,00% | 70,00% | 418 | 13,73% | 69.550.059,45 | 17,45% | 64,95% |
| 70,00% | 80,00% | 317 | 10,41% | 47.445.760,71 | 11,91% | 75,54% |
| 80,00% | 90,00% | 599 | 19,68% | 92.998.420,61 | 23,34% | 85,09% |
| 90,00% | 100,00% | 204 | 6,70% | 34.182.769,90 | 8,58% | 92,65% |
| 100,00% | 110,00% | 1 | 0,03% | 214.385,60 | 0,05% | 109,38% |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% | 65,88% | |

| Maximum | Minimum | Simple Average |
|---------|---------|----------------|
| 109,38% | 0,21% | 57,86% |

| Residence Type | | | | |
|-----------------|---------------|-----------------|---------------------------|-------------------------|
| Residence Type | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding |
| First Residence | 3.044 | 100,00% | 398.532.895,50 | 100,00% |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% |

RMBS PRADO VI

QUARTERLY STATISTIC INFORMATION

September 9, 2019

| Number of securities | | | | |
|----------------------|---------------|-----------------|---------------------------|-------------------------|
| Number of securities | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding |
| 1 | 2.072 | 68,07% | 231.768.281,97 | 58,16% |
| 2 | 728 | 23,92% | 106.520.066,56 | 26,73% |
| 3 | 158 | 5,19% | 37.151.155,13 | 9,32% |
| 4 | 86 | 2,83% | 23.093.391,84 | 5,79% |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% |

| Borrower's nationality | | | | |
|------------------------|---------------|-----------------|---------------------------|-------------------------|
| Borrower's nationality | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding |
| Spanish | 2.922 | 95,99% | 378.235.517,16 | 94,91% |
| Other | 122 | 4,01% | 20.297.378,34 | 5,09% |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% |

| Type of Dwelling | | | | |
|-----------------------------|---------------|-----------------|---------------------------|-------------------------|
| Type of Dwelling | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding |
| Free Dwellings | 2.685 | 88,21% | 356.967.746,61 | 89,57% |
| Official Protection Housing | 359 | 11,79% | 41.565.148,89 | 10,43% |
| Total | 3.044 | 100,00% | 398.532.895,50 | 100,00% |

| Origination Channel | | | | |
|---------------------|---------------|-----------------|---------------------------|-------------------------|
| Origination Channel | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding |
| Branch UCI | 597 | 19,61% | 64.228.281,47 | 16,12% |
| Broker | 108 | 3,55% | 20.023.634,75 | 5,02% |
| Developers | 29 | 0,95% | 6.768.931,48 | 1,70% |
| Financial Entities | 64 | 2,10% | 7.207.106,58 | 1,81% |
| Hipotecas.com | 237 | 7,79% | 40.045.895,29 | 10,05% |
| Insurance | 20 | 0,66% | 1.474.594,71 | 0,37% |
| Real Estate | 1.989 | 65,34% | 258.784.451,22 | 64,93% |
| Total | 3.044 | 100,00% | 398.532.895,50 | 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 | 59 | 15,69% | 6.800.409,49 | 11,20% | 16/01/2020 | 4,31 |
| 1 | 2 | 5 | 1,33% | 629.509,95 | 1,04% | 11/12/2020 | 15,31 |
| 2 | 3 | 21 | 5,59% | 2.640.728,36 | 4,35% | 18/06/2022 | 33,77 |
| 3 | 4 | 34 | 9,04% | 5.266.456,58 | 8,67% | 09/01/2023 | 40,60 |
| 4 | 5 | 3 | 0,80% | 252.462,16 | 0,42% | 06/06/2024 | 57,76 |
| 5 | 6 | 10 | 2,66% | 1.262.018,85 | 2,08% | 07/11/2024 | 62,88 |
| 6 | 7 | 1 | 0,27% | 128.568,33 | 0,21% | 01/05/2026 | 80,87 |
| 7 | 8 | 26 | 6,91% | 4.430.710,56 | 7,30% | 18/05/2027 | 93,62 |
| 8 | 9 | 34 | 9,04% | 5.253.772,83 | 8,65% | 15/12/2027 | 100,64 |
| 12 | 13 | 20 | 5,32% | 3.610.110,70 | 5,95% | 06/07/2032 | 156,14 |
| 13 | 14 | 37 | 9,84% | 7.287.930,66 | 12,00% | 16/12/2032 | 161,59 |
| 17 | 18 | 59 | 15,69% | 11.942.540,83 | 19,67% | 01/07/2037 | 216,86 |
| 18 | 19 | 67 | 17,82% | 11.215.603,10 | 18,47% | 29/12/2037 | 222,88 |
| Total | 376 | 100,00% | 60.720.822,40 | 100,00% | 22/10/2030 | 135,39 | |

| | Maximum | Minimum | Simple Average |
|-------|------------|------------|----------------|
| Date | 01/03/2038 | 01/11/2019 | 25/09/2029 |
| Month | 224,93 | 1,77 | 122,31 |

RMBS PRADO VI

QUARTERLY STATISTIC INFORMATION

September 9, 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 | 370 | 98,40% | 59.750.387,88 | 98,40% | 2,43 | 1,44 | 06/10/2030 |
| EUR 12 M | 370 | 98,40% | 59.750.387,88 | 98,40% | 2,43 | 1,44 | 06/10/2030 |
| 0-1 | 59 | 15,69% | 6.800.409,49 | 11,20% | 2,01 | 1,59 | 16/01/2020 |
| 1-2 | 5 | 1,33% | 629.509,95 | 1,04% | 2,28 | 1,67 | 11/12/2020 |
| 2-3 | 21 | 5,59% | 2.640.728,36 | 4,35% | 2,24 | 1,59 | 18/06/2022 |
| 3-4 | 34 | 9,04% | 5.266.456,58 | 8,67% | 2,17 | 1,56 | 09/01/2023 |
| 4-5 | 3 | 0,80% | 252.462,16 | 0,42% | 2,32 | 1,61 | 06/06/2024 |
| 5-6 | 10 | 2,66% | 1.262.018,85 | 2,08% | 2,20 | 1,59 | 07/11/2024 |
| 6-7 | 1 | 0,27% | 128.568,33 | 0,21% | 2,40 | 1,49 | 01/05/2026 |
| 7-8 | 25 | 6,65% | 4.298.194,95 | 7,08% | 2,36 | 1,39 | 15/05/2027 |
| 8-9 | 33 | 8,78% | 5.187.690,95 | 8,54% | 2,39 | 1,39 | 14/12/2027 |
| 12-13 | 20 | 5,32% | 3.610.110,70 | 5,95% | 2,55 | 1,39 | 06/07/2032 |
| 13-14 | 36 | 9,57% | 6.836.572,87 | 11,26% | 2,51 | 1,38 | 15/12/2032 |
| 17-18 | 58 | 15,43% | 11.785.317,63 | 19,41% | 2,65 | 1,39 | 01/07/2037 |
| 18-19 | 65 | 17,29% | 11.052.347,06 | 18,20% | 2,63 | 1,39 | 29/12/2037 |
| Annually | 6 | 1,60% | 970.434,52 | 1,60% | 2,54 | 1,40 | 09/07/2033 |
| EUR 12 M | 6 | 1,60% | 970.434,52 | 1,60% | 2,54 | 1,40 | 09/07/2033 |
| 7-8 | 1 | 0,27% | 132.515,61 | 0,22% | 2,40 | 1,39 | 01/09/2027 |
| 8-9 | 1 | 0,27% | 66.081,88 | 0,11% | 2,65 | 1,54 | 01/02/2028 |
| Total | 376 | 100,00% | 60.720.822,40 | 100,00% | 2,43 | 1,44 | 09/09/2019 |

| Spread intervals for Mixed Loans | | | | | | | |
|----------------------------------|---------------|--------------------|------------------------------|----------------------------|------------------------------|--------------------|--|
| Interval | Credit Rights | % Credit Rights | Principal Outstanding (€) | % Principal Outstanding | Weighted Nominal Interest | Weighted Spread | |
| 0,00 - 0,50 | 251 | 66,76% | 45.815.088,21 | 75,45% | 2,53 | 1,39 | |
| 0,50 - 1,00 | 124 | 32,98% | 14.757.913,11 | 24,30% | 2,14 | 1,59 | |
| 1,00 - 1,50 | 1 | 0,27% | 147.821,08 | 0,24% | 2,75 | 2,09 | |
| Total | 376 | 100,00% | 60.720.822,40 | 100,00% | 2,43 | 1,44 | |

| Maximum | Minimum | Simple Average |
|---------|---------|----------------|
| 2,09 | 1,29 | 1,46 |

| 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% | 235.111,72 | 0,10% | 1,47 | -0,58 | |
| -0,50 - 0,00 | 48 | 2,52% | 7.906.947,48 | 3,35% | 1,81 | -0,22 | |
| 0,00 - 0,50 | 512 | 26,93% | 69.445.472,61 | 29,39% | 1,83 | 0,24 | |
| 0,50 - 1,00 | 460 | 24,20% | 72.119.782,00 | 30,52% | 1,16 | 0,66 | |
| 1,00 - 1,50 | 460 | 24,20% | 39.406.266,73 | 16,68% | 1,14 | 1,20 | |
| 1,50 - 2,00 | 376 | 19,78% | 43.023.710,33 | 18,21% | 1,57 | 1,60 | |
| 2,00 - 2,50 | 29 | 1,53% | 1.813.014,76 | 0,77% | 2,64 | 2,22 | |
| 2,50 - 3,00 | 9 | 0,47% | 1.446.723,93 | 0,61% | 2,78 | 2,91 | |
| 3,00 - 3,50 | 4 | 0,21% | 876.486,96 | 0,37% | 3,16 | 3,34 | |
| 3,50 - 4,00 | 1 | 0,05% | 37.957,88 | 0,02% | 3,56 | 3,75 | |
| Total | 1.901 | 100,00% | 236.311.474,40 | 100,00% | 1,48 | 0,80 | |

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

FLOWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 2,70%

| Payment Date | Series A Bonds | | | Series B Bonds | | |
|----------------|-----------------------|----------------|-----------------------|----------------------|-------------------|----------------------|
| | Principal Repayment | Gross Interest | Total Flow | Principal Repayment | Gross Interest | Total Flow |
| TOTALS: | 321.532.918,20 | 0,00 | 321.532.918,20 | 42.800.000,00 | 289.676,34 | 43.089.676,34 |
| 16-sep.-19 | | | | | | |
| 16-dic.-19 | 6.124.611,99 | 0,00 | 6.124.611,99 | 0,00 | 17.670,46 | 17.670,46 |
| 16-mar.-20 | 6.068.566,64 | 0,00 | 6.068.566,64 | 0,00 | 18.067,54 | 18.067,54 |
| 15-jun.-20 | 6.043.495,60 | 0,00 | 6.043.495,60 | 0,00 | 18.266,09 | 18.266,09 |
| 14-sep.-20 | 5.984.168,81 | 0,00 | 5.984.168,81 | 0,00 | 18.266,09 | 18.266,09 |
| 14-dic.-20 | 5.896.551,27 | 0,00 | 5.896.551,27 | 0,00 | 18.067,54 | 18.067,54 |
| 15-mar.-21 | 5.811.547,10 | 0,00 | 5.811.547,10 | 0,00 | 17.869,00 | 17.869,00 |
| 14-jun.-21 | 5.801.564,39 | 0,00 | 5.801.564,39 | 0,00 | 18.266,09 | 18.266,09 |
| 14-sep.-21 | 5.731.871,06 | 0,00 | 5.731.871,06 | 0,00 | 18.266,09 | 18.266,09 |
| 14-dic.-21 | 5.640.414,48 | 0,00 | 5.640.414,48 | 0,00 | 18.067,54 | 18.067,54 |
| 14-mar.-22 | 5.553.878,48 | 0,00 | 5.553.878,48 | 0,00 | 17.869,00 | 17.869,00 |
| 14-jun.-22 | 5.550.308,21 | 0,00 | 5.550.308,21 | 0,00 | 18.266,09 | 18.266,09 |
| 14-sep.-22 | 5.497.748,89 | 0,00 | 5.497.748,89 | 0,00 | 18.266,09 | 18.266,09 |
| 14-dic.-22 | 5.420.454,96 | 0,00 | 5.420.454,96 | 0,00 | 18.067,54 | 18.067,54 |
| 14-mar.-23 | 5.344.908,72 | 0,00 | 5.344.908,72 | 0,00 | 17.869,00 | 17.869,00 |
| 14-jun.-23 | 5.346.723,96 | 0,00 | 5.346.723,96 | 0,00 | 18.266,09 | 18.266,09 |
| 14-sep.-23 | 235.716.103,64 | 0,00 | 235.716.103,64 | 42.800.000,00 | 18.266,09 | 42.818.266,09 |