



F.T. RMBS PRADO II

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 II

INFORMATION AT:

QUARTER/SEMESTER

17 03 2020 - 17 06 2020

YEAR:

2020

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:
Iñaki Reyero Arregui - General Manager	

I. DATA OF THE FUND

Constitution Date	March 15th, 2016	Paying Agency	BNP PARIBAS SECURITIES SERVICES, SPANISH BRANCH	
Disbursement Date	March 18th, 2016	Negotiation Market	AIAF	
Final Date of Redemption	March 17th, 2056	Rating Agencies	DBRS / S&P	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Unión de Créditos Financieros (UCI)	Series A	AAA (sf) / AA+s(sf)	AAA (sf) / AAA (sf)

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 ES0305123004	4.210	Nominal per Bond	100.000,00	57.034,79	57,03%
		Total Nominal	421.000.000,00	240.116.465,90	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 17th, 2020			Next Payment Date September 17th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305123004	1.998,20	71,21	0,545%	79,44	64,35
Accrued amortisation due not paid	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado II

INFORMATION AT:

QUARTER/SEMESTER

17 03 2020 - 17 06 2020

YEAR:

2020

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	5.325	4.578
Principal Outstanding	540.000.014,53	390.208.041,75
Principal Outstanding per Loan	101.408,45	85.235,48
Interest Rate	2,14%	1,61%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,07%
Average 12 Months Single Rate	3,31%
Prepayment Rate from Constitution	3,45%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	19.390,45	34.143,88	248.888,79
Debt to be amortised			390.004.511,09
Total Debt	19.390,45	34.143,88	390.253.399,88

FONDO DE TITULIZACIÓN RMBS Prado II

QUARTERLY BONDS PAYOUT REPORT

June 17, 2020

BONDS. PRINCIPAL	
Previous Balance	248.528.887,90
Principal Amortised	8.412.422,00
Outstanding Balance	240.116.465,90
% of Initial Balance	57,03%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	10-jun.-2020
Payment Date	17-jun.-2020
Previous Payment Date	17-mar.-2020
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,355%
Next Payment Date	17-sep.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,428%	0,900%	299.794,10
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 17, 2020
Class A	3,68	0,72

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	397.297.245,98
Principal Amortised	7.089.204,23
Outstanding Balance	390.208.041,75
Number of Credit Rights	4.578
LTV	38,44%

NON-PERFORMING LOANS (NPLs)	
Previous balance	1.727.126,74
Difference	45.787,80
NPLs up to date	1.772.914,54

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

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

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	14.091,00	9.784,05	4.578,59	9.542,86	165.534,16
Interest CR in Arrears	5.299,45	3.155,37	1.858,81	5.224,20	83.354,63
Outstanding Balance	4.706.178,48	1.154.883,56	627.432,77	668.909,26	2.184.496,23
Number of Credit Rights	37	16	7	7	27
% of Outstanding Balance	1,21%	0,30%	0,16%	0,17%	0,56%

FONDO DE TITULIZACIÓN RMBS Prado II

QUARTERLY REPORT - ALLOCATION OF CASH

June 17, 2020

TOTAL CASH RECEIVED END OF PERIOD	8.574.494,16
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.089.204,23
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.477.313,19
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	7.976,74
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	8.574.494,16
Ordinary Expenses	18.527,48
Extraordinary Expenses	56.424,39
Interest paid to Class A Bondholders	299.794,10
Reserve Fund	(212.676,13)
Principal withholding Class A	8.412.422,00
Interest paid to Subordinated Loan 1	0,00
Principal paid to Subordinated Loan 1	0,00
Interest paid to Subordinated Loan 2	0,00
Principal paid to Subordinated Loan 2	0,00
Fixed fee in favour of UCI	0,00
Excess spread	0,00
Rounding Remanent	2,32

TREASURY ACCOUNT STATEMENT	11.706.241,25
PRINCIPAL RESERVE FUND	
Previous Balance	11.918.917,38
Difference	(212.676,13)
Outstanding Balance	11.706.241,25
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	June 17, 2020
SUBORDINATED LOAN 1	119.000.000,00 (22,04%)	119.000.000,00 (30,50%)
PRINCIPAL RESERVE FUND	16.200.000,00 (3,00%)	11.706.241,25 (3,00%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	31.091.575,85 (7,97%)

⁽¹⁾ Credit enhancement is calculated over the Outstanding Balance of Credit Rights.

⁽²⁾ Subordinated Loan 1 and Subordinated Loan 2 have been funded and withheld by UCI. Principal Reserve Fund has been funded through Subordinated Loan 2.

⁽³⁾ Represents the result of dividing the Outstanding Balance of Credit Rights minus the Outstanding Balance of Class A Notes minus the Subordinated Loan 1 over the Outstanding Balance of Credit Rights.

SUBORDINATED LOAN 2		
CONCEPTS	INITIAL	June 17, 2020
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	650.000,00	650.000,00
Interest Rate	0,869%	0,745%

FONDO DE TITULIZACIÓN RMBS Prado II

TRIGGERS OF THE MODEL

June 17, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	11.706.241,25
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	11.706.241,25
with a floor of 1% Initial Outstanding Principal Balance of the Assets	5.400.000,15
with a cap of initial Reserve Fund Required Amount	16.200.000,00
as long as the Reserve Fund withheld on previous Interest Paymen Date is the required	

RESERVE FUND REQUIRED LEVEL DECREASES

RENEGOTIATIONS OF INSTALMENT REDUCTION

Limit of 15% of the Initial Principal Balance of the Assets	81.000.002,18
Number of loans that have been renegotiated	132
Principal Outstanding of renegotiated loans	16.903.906,71
% Principal Outstanding of renegotiated loans / Initial Principal balance	3,13%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	BP2S	S&P	Long Term	A	A+
		DBRS		A	
PAYING AGENCY	BP2S	S&P	Short Term	n/a	A-1
		DBRS		n/a	
PAYING AGENCY	BP2S	S&P	Long Term	A	A+
		DBRS		A	
PAYING AGENCY	BP2S	S&P	Short Term	n/a	A-1
		DBRS		n/a	

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

FONDO DE TITULIZACIÓN RMBS Prado II

DEFINITIONS

June 17, 2020

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.

Non-Performing Loans (NPLs)

means those loans that, at any time starting from the Date of Incorporation of the Fund (i) have or have had instalments pending payment for periods equal to or longer than twelve (12) months or (ii) the Servicer, acting in accordance with the servicing procedures, has terminated or accelerated the underlying Mortgage Loans, or has written off or made provision against any definitive losses at any time prior to the expiry of the period referred to in (i) above.

NET LOSSES

Those loans which the Originator considers that will not recover (net of recoveries).

TRANSITORY PROPERTIES

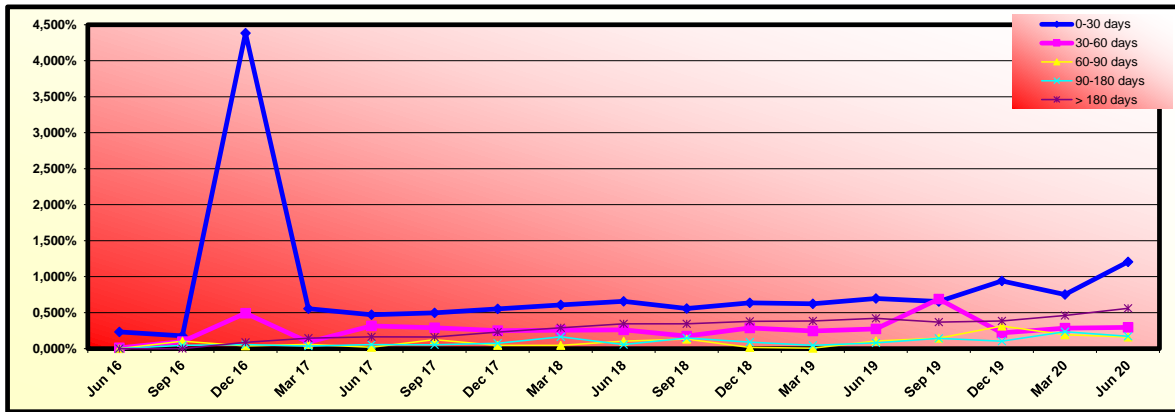
Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

FONDO DE TITULIZACIÓN RMBS Prado II

HISTORICAL ARREARS AND PREPAYMENT REPORT

June 17, 2020

HISTORICAL ARREARS



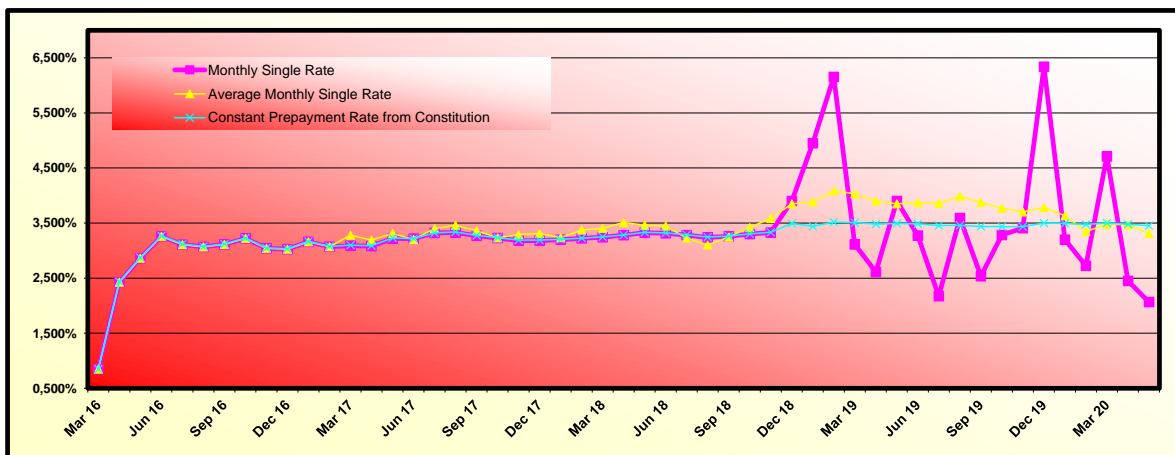
Date	Mar 19	Jun 19	Sep 19	Dec 19	Mar 20	Jun 20
0-30 days	0,624%	0,697%	0,655%	0,940%	0,752%	1,206%
30-60 days	0,246%	0,274%	0,690%	0,219%	0,286%	0,296%
60-90 days	0,008%	0,105%	0,145%	0,314%	0,192%	0,161%
90-180 days	0,047%	0,081%	0,143%	0,104%	0,235%	0,171%
> 180 days	0,384%	0,420%	0,368%	0,386%	0,460%	0,560%

	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	132	26	158
Outstanding Balance	15.297.829,56	2.402.486,01	17.700.315,57
% over Outstanding Balance	3,92%	0,62%	4,54%

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

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

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

June 10, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	
0	25.000	979	21,38%	12.899.343,20	3,31%
25.000	50.000	601	13,13%	22.617.233,51	5,80%
50.000	75.000	747	16,32%	47.062.800,66	12,06%
75.000	100.000	704	15,38%	61.183.386,55	15,68%
100.000	125.000	473	10,33%	53.185.800,27	13,63%
125.000	150.000	364	7,95%	49.911.189,52	12,79%
150.000	175.000	269	5,88%	43.490.400,09	11,15%
175.000	200.000	172	3,76%	32.039.840,53	8,21%
200.000	225.000	96	2,10%	20.222.303,20	5,18%
225.000	250.000	55	1,20%	12.956.407,13	3,32%
250.000	275.000	41	0,90%	10.753.880,42	2,76%
275.000	300.000	35	0,76%	10.018.972,89	2,57%
300.000	325.000	24	0,52%	7.462.537,85	1,91%
325.000	350.000	7	0,15%	2.322.840,78	0,60%
350.000	375.000	7	0,15%	2.510.953,52	0,64%
375.000	400.000	4	0,09%	1.570.151,63	0,40%
Total	4.578	100,00%	390.208.041,75	100,00%	

Maximum	Minimum	Simple Average
395.986,20	179,85	85.235,48

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	493	10,77%	57.990.410,86	14,86%	0,34	0,57
0,50	1,00	1.090	23,81%	76.718.501,78	19,66%	0,76	0,97
1,00	1,50	787	17,19%	52.030.341,33	13,33%	1,25	1,43
1,50	2,00	706	15,42%	69.234.233,81	17,74%	1,78	1,12
2,00	2,50	883	19,29%	78.505.438,37	20,12%	2,23	0,98
2,50	3,00	260	5,68%	25.220.307,07	6,46%	2,72	1,77
3,00	3,50	122	2,66%	11.458.110,63	2,94%	3,21	1,54
3,50	4,00	85	1,86%	7.556.042,66	1,94%	3,65	1,93
4,00	4,50	110	2,40%	8.149.881,18	2,09%	4,26	2,46
4,50	5,00	16	0,35%	1.135.862,69	0,29%	4,73	2,44
5,00	5,50	9	0,20%	730.639,36	0,19%	5,26	2,62
5,50	6,00	15	0,33%	1.306.962,38	0,33%	5,82	3,64
6,00	6,50	2	0,04%	171.309,63	0,04%	6,21	3,74
Total	4.578	100,00%	390.208.041,75	100,00%	1,61	1,14	

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

Maximum	Minimum	Simple Average
6,40	0,08	1,60

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Before June 30, 2005	906	19,79%	14.176.590,38	3,63%	12/11/1998	258,93	
06/30/2005	12/31/2005	12	0,26%	733.153,43	0,19%	19/10/2005	175,70
12/31/2005	06/30/2006	10	0,22%	799.184,84	0,20%	16/05/2006	168,80
06/30/2006	12/31/2006	21	0,46%	2.508.461,41	0,64%	29/11/2006	162,37
12/31/2006	06/30/2007	45	0,98%	5.560.163,49	1,42%	17/03/2007	158,77
06/30/2007	12/31/2007	256	5,59%	27.344.443,19	7,01%	18/11/2007	150,73
12/31/2007	06/30/2008	543	11,86%	61.045.520,22	15,64%	02/04/2008	146,27
06/30/2008	12/31/2008	288	6,29%	30.489.162,55	7,81%	29/09/2008	140,37
12/31/2008	06/30/2009	294	6,42%	31.974.828,53	8,19%	02/04/2009	134,27
06/30/2009	12/31/2009	255	5,57%	28.654.369,74	7,34%	06/10/2009	128,13
12/31/2009	06/30/2010	274	5,99%	31.664.594,05	8,11%	16/04/2010	121,80
06/30/2010	12/31/2010	219	4,78%	24.591.534,00	6,30%	13/10/2010	115,90
12/31/2010	06/30/2011	287	6,27%	32.166.945,48	8,24%	28/04/2011	109,40
06/30/2011	12/31/2011	271	5,92%	28.553.240,11	7,32%	18/09/2011	104,73
12/31/2011	06/30/2012	70	1,53%	5.772.558,09	1,48%	06/04/2012	98,13
06/30/2012	12/31/2012	72	1,57%	6.066.613,77	1,55%	10/10/2012	92,00
12/31/2012	06/30/2013	46	1,00%	3.793.302,11	0,97%	25/04/2013	85,50
06/30/2013	12/31/2013	61	1,33%	5.046.393,34	1,29%	04/10/2013	80,20
12/31/2013	06/30/2014	317	6,92%	23.649.502,95	6,06%	10/04/2014	74,00
06/30/2014	12/31/2014	331	7,23%	25.617.480,07	6,57%	03/10/2014	68,23
Total	4.578	100,00%	390.208.041,75	100,00%	16/12/2009	125,80	

Maximum	Minimum	Simple Average
12/31/2014	12/23/1994	03/30/2008

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

June 10, 2020

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Before December 31, 2035	1.899	41,48%	69.392.337,79	17,78%	27/10/2030	124,57
12/31/2035 12/31/2036	72	1,57%	6.205.030,38	1,59%	12/06/2036	192,07
12/31/2036 12/31/2037	90	1,97%	8.586.417,18	2,20%	12/07/2037	205,07
12/31/2037 12/31/2038	149	3,25%	13.581.038,64	3,48%	15/05/2038	215,17
12/31/2038 12/31/2039	149	3,25%	13.173.353,42	3,38%	26/06/2039	228,53
12/31/2039 12/31/2040	110	2,40%	10.944.883,58	2,80%	07/06/2040	239,90
12/31/2040 12/31/2041	90	1,97%	10.152.331,03	2,60%	15/06/2041	252,17
12/31/2041 12/31/2042	137	2,99%	15.418.167,28	3,95%	14/06/2042	264,13
12/31/2042 12/31/2043	147	3,21%	17.148.263,28	4,39%	01/06/2043	275,70
12/31/2043 12/31/2044	345	7,54%	31.029.796,44	7,95%	11/06/2044	288,03
12/31/2044 12/31/2045	101	2,21%	9.914.814,52	2,54%	09/05/2045	298,97
12/31/2045 12/31/2046	57	1,25%	6.952.242,61	1,78%	11/06/2046	312,03
12/31/2046 12/31/2047	119	2,60%	17.601.515,93	4,51%	10/08/2047	326,00
12/31/2047 12/31/2048	413	9,02%	57.584.225,48	14,76%	19/05/2048	335,30
12/31/2048 12/31/2049	249	5,44%	37.752.757,20	9,68%	10/06/2049	348,00
12/31/2049 12/31/2050	182	3,98%	28.001.786,85	7,18%	08/06/2050	359,93
12/31/2050 12/31/2051	255	5,57%	34.852.849,22	8,93%	02/07/2051	372,73
12/31/2051 12/31/2052	14	0,31%	1.916.230,92	0,49%	15/01/2052	379,17
Total	4.578	100,00%	390.208.041,75	100,00%	31/05/2043	275,70

Maximum	Minimum	Simple Average
04/1/2052	07/5/2020	04/26/2038

Interest Rate Reset Period				
Interest Rate Reset Period	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
annually	1.053	23,00%	34.551.670,64	8,85%
Floating	1.051	22,96%	34.424.238,84	8,82%
Mixed	2	0,04%	127.431,80	0,03%
semiannually	3.522	76,93%	355.612.141,62	91,13%
Floating	3.450	75,36%	349.546.770,98	89,58%
Mixed	72	1,57%	6.065.370,64	1,55%
quarterly	2	0,04%	16.469,12	0,00%
Floating	2	0,04%	16.469,12	0,00%
fixed	1	0,02%	27.760,37	0,01%
Total	4.578	100,00%	390.208.041,75	100,00%

Interest Type (*)						
Interest Type (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
Fixed	1	0,02%	27.760,37	0,01%	2,00	0,00
Fixed	1	0,02%	27.760,37	0,01%	2,00	0,00
Mixed	74	1,62%	6.192.802,44	1,59%	4,47	2,44
EUR 12 M	64	1,40%	5.263.693,96	1,35%	4,33	2,52
IRPH	10	0,22%	929.108,48	0,24%	5,26	1,99
Variable	4.503	98,36%	383.987.478,94	98,41%	1,56	1,12
EUR 12 M	2.352	51,38%	243.577.457,66	62,42%	1,13	1,35
IRPH	1.262	27,57%	127.012.365,92	32,55%	2,44	0,66
MIBOR 12 M	848	18,52%	12.861.540,00	3,30%	0,96	1,22
MIBOR 6 M	39	0,85%	519.646,24	0,13%	1,00	1,32
MIBOR 3 M	2	0,04%	16.469,12	0,00%	0,48	0,92
Total	4.578	100,00%	390.208.041,75	100,00%	1,61	1,14

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

Maximum	Minimum	Simple Average
4,25	-0,40	1,24

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

June 10, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Andalucía	1.108	24,20%	82.738.131,26	21,20%
Aragón	92	2,01%	8.538.434,08	2,19%
Asturias	82	1,79%	4.326.571,15	1,11%
Canarias	179	3,91%	13.302.780,26	3,41%
Cantabria	40	0,87%	3.310.344,60	0,85%
Castilla la Mancha	93	2,03%	9.560.398,75	2,45%
Castilla y León	105	2,29%	7.566.288,48	1,94%
Cataluña	881	19,24%	90.187.108,98	23,11%
Comunidad Valenciana	390	8,52%	30.240.542,48	7,75%
Extremadura	67	1,46%	4.424.995,29	1,13%
Galicia	139	3,04%	7.340.827,90	1,88%
Islas Baleares	95	2,08%	10.008.427,28	2,56%
La Rioja	8	0,17%	776.651,47	0,20%
Madrid	1.173	25,62%	105.492.628,75	27,03%
Murcia	34	0,74%	2.190.412,21	0,56%
Navarra	11	0,24%	1.149.707,40	0,29%
País Vasco	81	1,77%	9.053.791,41	2,32%
Total	4.578	100,00%	390.208.041,75	100,00%

Debtor's concentration					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	CC.AA.
Debtor nº 3	1	0,02%	395.986,20	0,10%	Cataluña
Debtor nº 4	1	0,02%	395.003,83	0,10%	Andalucía
Debtor nº 5	1	0,02%	389.926,33	0,10%	Aragón
Debtor nº 6	1	0,02%	389.235,27	0,10%	Madrid
Debtor nº 7	1	0,02%	365.399,69	0,09%	Andalucía
Debtor nº 8	1	0,02%	362.548,46	0,09%	Madrid
Debtor nº 9	1	0,02%	361.324,56	0,09%	Islas Baleares
Debtor nº 10	1	0,02%	360.824,06	0,09%	Madrid
Debtor nº 11	1	0,02%	355.000,43	0,09%	Madrid
Debtor nº 12	1	0,02%	354.500,49	0,09%	Cataluña
Rest of Debtors	4.568	99,78%	386.478.292,43	99,04%	
Total	4.578	100,00%	390.208.041,75	100,00%	

Current Loan to Value (LTV) (*)						
Current Loan to Value (LTV) (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted LTV	
0,00% 10,00%	247	5,40%	2.450.483,02	0,63%	7,24%	
10,00% 20,00%	554	12,10%	13.355.027,85	3,42%	15,79%	
20,00% 30,00%	740	16,16%	33.569.434,02	8,60%	26,08%	
30,00% 40,00%	840	18,35%	74.619.353,52	19,12%	35,32%	
40,00% 50,00%	846	18,48%	96.242.075,89	24,66%	45,06%	
50,00% 60,00%	811	17,72%	102.580.909,33	26,29%	55,00%	
60,00% 70,00%	489	10,68%	61.018.323,43	15,64%	64,20%	
70,00% 80,00%	50	1,09%	6.292.816,92	1,61%	72,86%	
80,00% 90,00%	1	0,02%	79.617,77	0,02%	81,40%	
Total	4.578	100,00%	390.208.041,75	100,00%	0,00%	

(*) Original Property Value

Maximum	Minimum	Simple Average
81,40	0,00	38,44

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
First Residence	4.578	100,00%	390.208.041,75	100,00%
Total	4.578	100,00%	390.208.041,75	100,00%

RMBS PRADO II

QUARTERLY STATISTIC INFORMATION

June 10, 2020

Number of guaranties				
Number of guaranties	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
1	3.152	68,83%	211.902.835,09	54,30%
more than 1	1.426	31,17%	178.305.206,66	45,70%
Total	4.578	100,00%	390.208.041,75	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Spanish	4.497	98,23%	383.976.743,13	98,40%
Other	81	1,77%	6.231.298,62	1,60%
Total	4.578	100,00%	390.208.041,75	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Free Dwellings	3.784	82,66%	331.358.165,24	84,92%
Official Protection Housing	794	17,34%	58.849.876,51	15,08%
Total	4.578	100,00%	390.208.041,75	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Developer	51	1,11%	7.515.182,57	1,93%
Direct Channel	295	6,44%	34.415.370,88	8,82%
Financial Entities	177	3,87%	14.696.503,15	3,77%
Insurance	42	0,92%	2.986.093,98	0,77%
Other	275	6,01%	8.846.516,48	2,27%
Small Broker	195	4,26%	20.416.714,43	5,23%
Small Real Estate Agency	1.808	39,49%	142.911.651,20	36,62%
Large Real Estate Agency	560	12,23%	55.985.346,96	14,35%
Word of mouth	312	6,82%	31.159.830,69	7,99%
Large Broker	863	18,85%	71.274.831,41	18,27%
Total	4.578	100,00%	390.208.041,75	100,00%

FONDO DE TITULIZACIÓN RMBS PRADO II

Monthly Single Rate	2,07%
Average 12 Moth Single Rate	3,31%
Prepayment Rate from Constitution	3,45%

3,45%
0,29%

Date	Outstanding	Real outstanding	Prepaymet vector CPR	Remaining end of month	Average Single Monthly	CPR	Monthly Single Mortality	CPR	Outstanding after payment
22-mar.-16	540.000.000,00		100,00%	100,00%					540.000.000,00
31-mar.-16	538.370.672,00	537.989.457,83		99,71%	0,07%	0,85%	0,07%	0,85%	536.796.696,92
30-abr.-16	536.738.806,09	534.535.690,55		99,42%	0,21%	2,44%	0,34%	4,00%	533.604.985,46
31-may.-16	535.102.765,19	531.216.310,16		99,13%	0,24%	2,87%	0,32%	3,74%	530.423.209,81
30-jun.-16	533.461.678,99	527.581.003,63		98,84%	0,28%	3,27%	0,38%	4,45%	527.250.491,12
31-jul.-16	531.821.733,89	524.846.152,15		98,55%	0,26%	3,12%	0,21%	2,51%	524.092.914,66
31-ago.-16	530.179.863,17	521.967.273,18		98,26%	0,26%	3,07%	0,24%	2,85%	520.947.402,42
30-sep.-16	528.536.677,85	518.861.236,59		97,97%	0,26%	3,12%	0,29%	3,38%	517.814.515,00
31-oct.-16	526.890.915,29	515.485.737,43		97,68%	0,27%	3,23%	0,34%	4,01%	514.692.975,84
30-nov.-16	525.238.233,63	513.194.518,35		97,40%	0,26%	3,05%	0,13%	1,56%	511.578.523,76
31-dic.-16	523.583.535,02	510.311.357,38		97,11%	0,26%	3,03%	0,25%	2,93%	508.475.924,41
31-ene.-17	521.927.724,09	506.747.864,02		96,83%	0,27%	3,17%	0,38%	4,50%	505.386.016,81
28-feb.-17	520.268.131,94	504.262.124,14		96,55%	0,26%	3,08%	0,17%	2,06%	502.306.179,63
31-mar.-17	518.609.061,36	501.211.913,85		96,27%	0,26%	3,10%	0,29%	3,39%	499.240.533,18
30-abr.-17	516.947.384,27	498.368.881,79		95,98%	0,26%	3,09%	0,25%	2,93%	496.186.016,89
31-may.-17	515.282.521,15	494.578.101,91		95,70%	0,27%	3,23%	0,44%	5,15%	493.142.044,58
30-jun.-17	513.612.539,06	491.656.373,12		95,42%	0,27%	3,22%	0,27%	3,16%	490.106.745,12
31-jul.-17	511.946.241,04	488.003.260,05		95,14%	0,28%	3,32%	0,42%	4,92%	487.088.483,73
31-ago.-17	510.277.991,79	484.941.366,98		94,87%	0,28%	3,34%	0,30%	3,57%	484.081.830,47
30-sep.-17	508.608.391,04	482.484.349,32		94,59%	0,28%	3,28%	0,18%	2,14%	481.087.315,95
31-oct.-17	506.936.142,15	479.893.218,69		94,31%	0,27%	3,24%	0,21%	2,48%	478.103.675,74
30-nov.-17	505.256.845,06	477.419.007,01		94,04%	0,27%	3,19%	0,18%	2,20%	475.126.741,49
31-dic.-17	503.576.916,71	474.547.420,75		93,76%	0,27%	3,19%	0,27%	3,19%	472.162.535,49
31-ene.-18	501.900.321,81	471.518.056,22		93,49%	0,27%	3,21%	0,31%	3,62%	469.214.717,01
28-feb.-18	500.221.071,16	468.459.645,71		93,21%	0,27%	3,23%	0,32%	3,72%	466.277.623,66
31-mar.-18	498.544.656,56	465.398.295,72		92,94%	0,27%	3,25%	0,32%	3,77%	463.356.329,36
30-abr.-18	496.866.153,55	462.179.743,56		92,67%	0,28%	3,28%	0,36%	4,19%	460.446.195,60
31-may.-18	495.184.971,62	458.837.513,26		92,40%	0,28%	3,33%	0,39%	4,54%	457.546.642,13
30-jun.-18	493.500.922,93	456.106.083,69		92,13%	0,28%	3,32%	0,26%	3,03%	454.657.466,16
31-jul.-18	491.825.005,10	453.674.534,37		91,86%	0,28%	3,29%	0,19%	2,31%	451.788.741,87
31-ago.-18	490.150.113,86	451.345.168,37		91,59%	0,27%	3,25%	0,17%	2,06%	448.933.845,65
30-sep.-18	488.475.324,25	448.334.366,66		91,32%	0,28%	3,26%	0,33%	3,85%	446.091.873,74
31-oct.-18	486.799.036,92	445.071.461,42		91,06%	0,28%	3,30%	0,39%	4,53%	443.261.318,37
30-nov.-18	485.118.234,29	441.932.520,33		90,79%	0,28%	3,33%	0,36%	4,25%	440.439.401,40
31-dic.-18	483.437.227,49	438.360.416,21		90,52%	0,29%	3,40%	0,46%	5,42%	437.630.011,15
31-ene.-19	481.760.073,26	434.995.497,46		90,26%	0,29%	3,44%	0,42%	4,95%	434.836.760,63
28-feb.-19	480.082.133,43	431.191.399,48		90,00%	0,30%	3,52%	0,53%	6,16%	432.055.395,15
31-mar.-19	478.406.369,13	428.555.567,26		89,73%	0,30%	3,51%	0,26%	3,11%	429.288.528,27
30-abr.-19	476.730.425,19	426.113.778,79		89,47%	0,29%	3,48%	0,22%	2,61%	426.533.986,10
31-may.-19	475.052.501,72	423.208.098,40		89,21%	0,30%	3,49%	0,33%	3,90%	423.790.115,02
30-jun.-19	473.371.391,68	420.541.769,70		88,95%	0,30%	3,49%	0,28%	3,28%	421.055.807,69
31-jul.-19	471.694.235,24	418.285.771,09		88,69%	0,29%	3,46%	0,18%	2,17%	418.337.372,44
31-ago.-19	470.015.396,55	415.528.134,07		88,43%	0,29%	3,46%	0,30%	3,59%	415.629.745,84
30-sep.-19	468.336.162,23	413.157.625,87		88,17%	0,29%	3,44%	0,21%	2,54%	412.934.026,72
31-oct.-19	466.654.710,05	410.530.309,86		87,91%	0,29%	3,43%	0,28%	3,28%	410.248.567,62
30-nov.-19	464.967.001,60	407.865.556,21		87,66%	0,29%	3,43%	0,29%	3,41%	407.569.797,40
31-dic.-19	463.277.704,77	404.173.114,42		87,40%	0,30%	3,50%	0,54%	6,34%	404.901.795,65
31-ene.-20	461.591.608,98	401.612.530,26		87,14%	0,30%	3,49%	0,27%	3,20%	402.248.700,05
29-feb.-20	459.903.628,60	399.224.113,79		86,89%	0,29%	3,48%	0,23%	2,72%	399.606.019,22
31-mar.-20	458.216.330,87	396.164.763,36		86,64%	0,30%	3,50%	0,40%	4,71%	396.975.943,87
30-abr.-20	456.527.136,02	393.887.876,33		86,38%	0,29%	3,48%	0,21%	2,45%	394.356.192,69
31-may.-20	454.834.551,01	391.745.446,64		86,13%	0,29%	3,45%	0,17%	2,07%	391.745.446,64

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 3,45%**

Series A Bonds			
Payment Date	Principal Repayment	Gross Interest	Total Flow
TOTALS:	240.116.465,90	1.284.495,95	241.400.961,85
17-jun.-20			
17-sep.-20	7.866.074,98	447.336,98	8.313.411,95
17-dic.-20	7.734.851,48	427.979,41	8.162.830,89
17-mar.-21	224.515.539,45	409.179,57	224.924.719,02
17-jun.-21	0,00	0,00	0,00