



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

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**  
**c/ JUAN IGNACIO LUCA DE TENA 13**  
**28027 MADRID**  
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NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado VI

INFORMATION AT:

QUARTER/SEMESTER

14 09 2020 - 14 12 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	81.655,89	81,66%
		Total Nominal	351.000.000,00	286.612.173,90	
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 December 14th, 2020			Next Payment Date March 15th, 2021		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305352009	1.491,47	0,00	0,000%	0,00	0,00
Series B ES0305352017	0,00	28,31	0,054%	13,65	11,06
Series C ES0305352025	0,00	66,23	0,204%	51,57	41,77
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	2.913
Principal Outstanding	428.000.349,35	363.612.177,49
Principal Outstanding per Loan	137.488,07	124.823,95
Interest Rate	1,99%	1,84%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,71%
Average 12 Months Single Rate	3,97%
Prepayment Rate from Constitution	3,33%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	6.504,25	11.208,68	5.184,93
Debt to be amortised			363.596.582,73
Total Debt	6.504,25	11.208,68	363.601.767,66

## F.T. RMBS Prado VI

### QUARTERLY BONDS PAYOUT REPORT

December 14, 2020

BONDS. PRINCIPAL	
Previous Balance	368.847.233,60
Principal Amortised	5.235.059,70
Outstanding Balance	363.612.173,90
% of Initial Balance	84,96%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	3-dic.-2020
Payment Date	14-dic.-2020
Previous Payment Date	14-sep.-2020
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,546%
Next Payment Date	15-mar.-2021

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,488%	0,430%	0,00
Class B	-0,488%	0,600%	12.116,68
Class C	-0,488%	0,750%	22.650,66
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	December 14, 2020
Class A	4,24	2,46
Class B	5,17	2,75
Class C	5,17	2,75

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	368.847.216,08
Principal Amortised	5.235.038,59
Outstanding Balance	363.612.177,49
Number of Credit Rights	2.913
LTV	63,56%

DEFAULTED RECEIVABLES	
Previous balance	239.262,39
Difference	77.583,55
Up to date	316.845,94

DEFAULTED RECEIVABLES RECOVERIES	
Previous balance	15.714,19
Difference	0,00
Up to date	15.714,19

TRANSITORY PROPERTIES	
Last balance	34.330,84
Difference in Actual Period	(212,87)
Current balance	34.117,97
Number of Credit Rights	1

NET LOSSES	
Last balance	184.333,05
Difference	77.283,55
Current balance	261.616,60

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	4.870,57	5.241,41	0,00	2.646,31	2.836,47
Interest accrued Credit Rights	1.633,68	2.093,43	0,00	1.227,53	2.348,46
Outstanding Balance	1.869.995,64	1.363.250,02	0,00	230.418,88	115.697,91
Number of Credit Rights	19	9	0	4	2
% of Outstanding Balance	0,51%	0,37%	0,00%	0,06%	0,03%

**F.T. RMBS Prado VI**

**QUARTERLY REPORT - ALLOCATION OF CASH**

**December 14, 2020**

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>15.061.919,52</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	5.157.455,04
<b>CASH RECEIVED - INTEREST</b>	
Interest received Credit Rights	1.602.137,83
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	300,00
<b>OTHERS</b>	2.964,29
<b>RESERVE FUND</b>	8.299.062,36

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>15.061.919,52</b>
Ordinary Expenses	18.391,83
Extraordinary Expenses	3.181,50
Swap payment	524.998,53
Interest paid to Class A Bondholders	0,00
Interest paid to Class B Bondholders	12.116,68
Reserve Fund	8.181.273,99
Principal withholding Class A	5.235.059,70
Interest paid to Class C Bondholders	22.650,66
Principal withholding Class C	0,00
Interest paid to Subordinated Loan	4.622,23
Principal paid to Subordinated Loan	146.642,52
Fixed fee in favour of UCI	6.000,00
Excess spread	906.981,88

<b>TREASURY ACCOUNT STATEMENT</b>	<b>8.181.273,99</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	8.299.062,36
Difference	(117.788,37)
Outstanding Balance	8.181.273,99
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

<b>CREDIT ENHANCEMENT <sup>(1)</sup> <sup>(2)</sup></b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>December 14, 2020</b>
SUBORDINATED ISSUE	77.000.000 (17,99%)	77.000.000 (21,18%)
SUBORDINATED LOAN	9.650.000 (2,25%)	8.181.273,99 (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>December 14, 2020</b>
Total Outstanding	600.000,00	297.419,67
Interest Rate	0,463%	0,154%

## F.T. RMBS Prado VI

### TRIGGERS OF THE MODEL

December 14, 2020

#### RESERVE FUND's TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>8.181.273,99</b>
On every Interest Payment Date 2,25% Outstanding Principal Balance of the Assets	8.181.273,99
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	27
Principal Outstanding of renegotiated loans	5.933.269,73
% Principal Outstanding of renegotiated loans / Initial Principal balance	1,39%

### 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 (*)
		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**

**December 14, 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.

**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.

**NET LOSSES**  
**TRANSITORY PROPERTIES**

Those loans which the Originator considers that will not recover (net of recoveries).  
Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

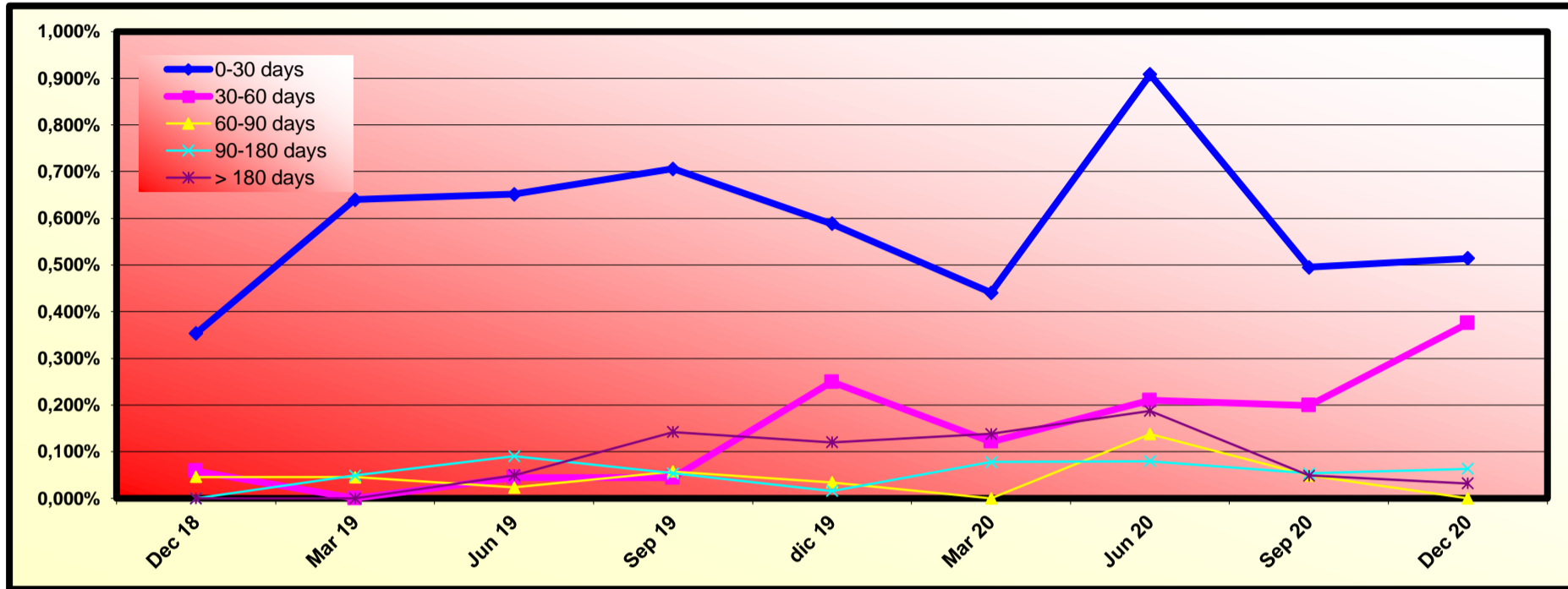


**FONDO DE TITULIZACIÓN RMBS Prado VI**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

December 14, 2020

**HISTORICAL ARREARS**



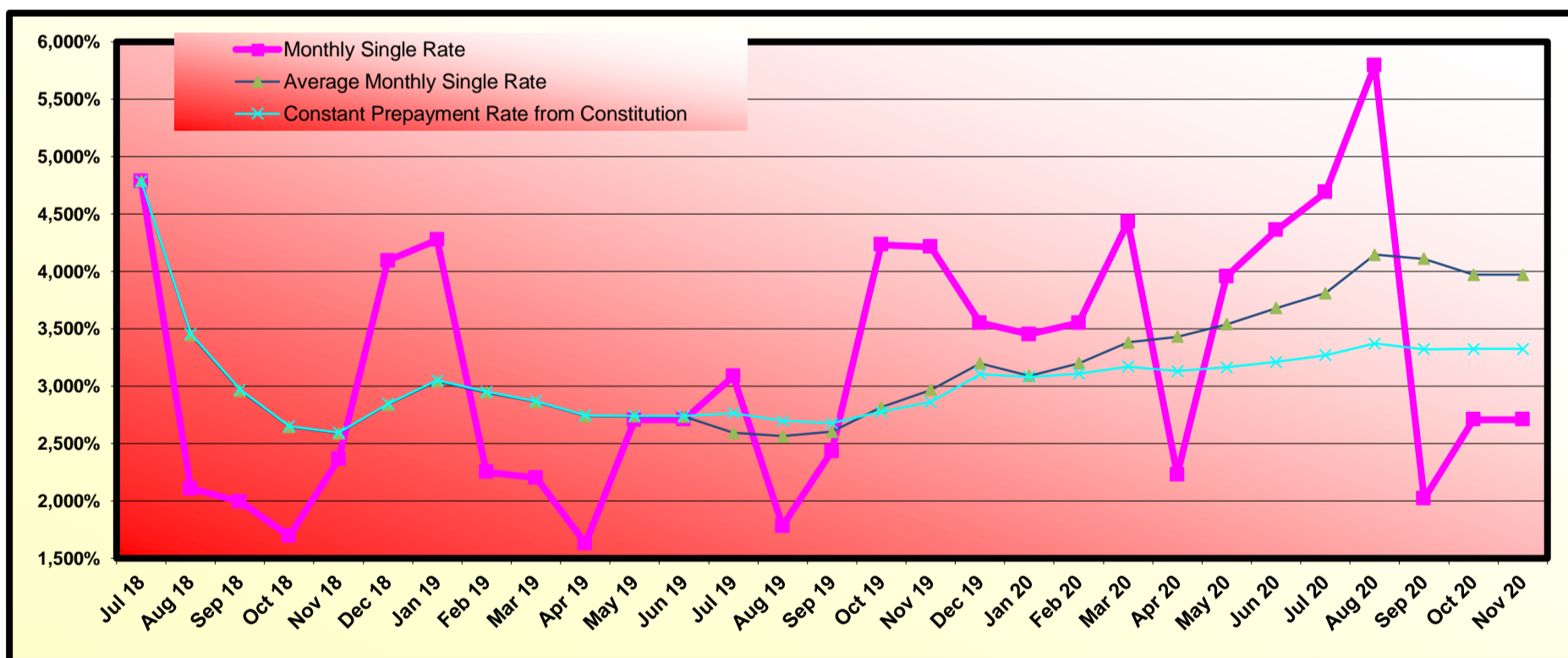
Date	Sep 19	dic 19	Mar 20	Jun 20	Sep 20	Dec 20
<b>0-30 days</b>	0,706%	0,588%	0,441%	0,908%	0,495%	0,514%
<b>30-60 days</b>	0,044%	0,249%	0,121%	0,210%	0,199%	0,375%
<b>60-90 days</b>	0,057%	0,034%	0,000%	0,138%	0,049%	0,000%
<b>90-180 days</b>	0,054%	0,015%	0,078%	0,080%	0,053%	0,063%
<b>&gt; 180 days</b>	0,142%	0,120%	0,138%	0,187%	0,049%	0,032%

	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	3	84	87
Outstanding Balance	765.074,24	15.213.782,39	15.978.856,63
% over Outstanding Balance	0,21%	4,18%	4,39%

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

December 3, 2020

Principal Outstanding						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding		
0	25.000	360	12,36%	4.627.847,30	1,27%	
25.000	50.000	251	8,62%	8.984.165,87	2,47%	
50.000	75.000	316	10,85%	20.278.860,91	5,58%	
75.000	100.000	376	12,91%	32.694.975,21	8,99%	
100.000	125.000	388	13,32%	43.648.943,03	12,00%	
125.000	150.000	343	11,77%	47.034.663,74	12,94%	
150.000	175.000	234	8,03%	37.804.927,62	10,40%	
175.000	200.000	177	6,08%	32.994.651,20	9,07%	
200.000	225.000	116	3,98%	24.639.152,73	6,78%	
225.000	250.000	73	2,51%	17.226.741,80	4,74%	
250.000	275.000	69	2,37%	18.078.916,56	4,97%	
275.000	300.000	42	1,44%	12.044.232,84	3,31%	
300.000	325.000	49	1,68%	15.353.196,39	4,22%	
325.000	350.000	32	1,10%	10.760.510,80	2,96%	
350.000	375.000	23	0,79%	8.361.249,88	2,30%	
375.000	400.000	17	0,58%	6.626.415,61	1,82%	
400.000	425.000	13	0,45%	5.330.793,89	1,47%	
425.000	450.000	11	0,38%	4.798.497,06	1,32%	
450.000	475.000	6	0,21%	2.782.056,19	0,77%	
475.000	500.000	4	0,14%	1.956.960,94	0,54%	
525.000	550.000	2	0,07%	1.069.886,12	0,29%	
550.000	575.000	4	0,14%	2.232.498,92	0,61%	
575.000	600.000	4	0,14%	2.362.409,54	0,65%	
600.000	625.000	1	0,03%	603.445,76	0,17%	
650.000	675.000	2	0,07%	1.316.177,58	0,36%	
<b>Total</b>		<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>	

Maximum	Minimum	Simple Average
666.135,18	446,24	124.823,95

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	302	10,37%	45.177.842,43	12,42%	0,27	0,60
0,50	1,00	379	13,01%	37.123.581,78	10,21%	0,72	1,01
1,00	1,50	472	16,20%	47.911.982,39	13,18%	1,25	1,38
1,50	2,00	390	13,39%	50.560.088,72	13,90%	1,79	0,40
2,00	2,50	403	13,83%	54.110.395,91	14,88%	2,23	0,83
2,50	3,00	916	31,45%	123.394.148,63	33,94%	2,76	0,37
3,00	3,50	43	1,48%	4.470.725,87	1,23%	3,21	1,20
3,50	4,00	8	0,27%	863.411,76	0,24%	3,79	2,17
<b>Total</b>		<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>	<b>1,84</b>	<b>0,69</b>

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

Maximum	Minimum	Simple Average
3,99	0,00	1,81

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	597	20,49%	24.491.641,86	6,74%	05/12/2003	203,93	
2007	519	17,82%	63.785.505,72	17,54%	25/06/2007	161,27	
2008	211	7,24%	43.284.755,58	11,90%	14/06/2008	149,63	
2009	99	3,40%	23.102.903,98	6,35%	24/06/2009	137,30	
2010	70	2,40%	15.911.698,97	4,38%	27/06/2010	125,20	
2011	62	2,13%	11.199.061,99	3,08%	15/05/2011	114,60	
2012	40	1,37%	5.917.477,20	1,63%	21/07/2012	100,40	
2013	9	0,31%	625.483,02	0,17%	16/06/2013	89,57	
2014	5	0,17%	335.197,74	0,09%	01/08/2014	76,07	
2015	7	0,24%	610.625,01	0,17%	06/08/2015	63,90	
2016	9	0,31%	2.274.427,21	0,63%	05/11/2016	48,93	
2017	1.004	34,47%	133.654.169,81	36,76%	28/08/2017	39,17	
2018	281	9,65%	38.419.229,40	10,57%	05/02/2018	33,93	
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>	<b>08/10/2012</b>	<b>97,83</b>	

	Maximum	Minimum	Simple Average
Date	28/02/2018	26/08/1994	15/02/2011
Month	33,63	319,87	119,28

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## QUARTERLY STATISTIC INFORMATION

December 3, 2020

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	954	32,75%	53.010.516,63	14,58%	14/03/2035	171,37
2041	46	1,58%	6.916.055,45	1,90%	13/07/2041	247,33
2042	185	6,35%	25.382.780,25	6,98%	24/06/2042	258,70
2043	65	2,23%	7.777.186,21	2,14%	07/04/2043	268,13
2044	40	1,37%	6.635.171,19	1,82%	27/06/2044	282,80
2045	63	2,16%	11.072.140,81	3,05%	06/07/2045	295,10
2046	75	2,57%	11.825.333,64	3,25%	14/06/2046	306,37
2047	856	29,39%	124.153.354,85	34,14%	30/07/2047	319,90
2048	449	15,41%	76.834.955,02	21,13%	31/03/2048	327,93
2049	85	2,92%	19.542.819,06	5,37%	28/05/2049	341,83
2050	54	1,85%	12.500.826,80	3,44%	31/05/2050	353,93
2051	39	1,34%	7.698.046,45	2,12%	22/05/2051	365,63
2052	2	0,07%	262.991,13	0,07%	14/01/2052	373,37
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>	<b>22/06/2045</b>	<b>294,63</b>

	Maximum	Minimum	Simple Average
Date	01/02/2052	05/12/2020	01/12/2041
Month	379,40	0,07	255,62

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>544</b>	<b>18,67%</b>	<b>20.683.362,20</b>	<b>5,69%</b>
Floating	538	18,47%	19.761.819,74	5,43%
Mixed	6	0,21%	921.542,46	0,25%
<b>semiannually</b>	<b>1.642</b>	<b>56,37%</b>	<b>250.861.644,87</b>	<b>68,99%</b>
Floating	1.354	46,48%	205.130.877,51	56,41%
Mixed	288	9,89%	45.730.767,36	12,58%
<b>fixed</b>	<b>727</b>	<b>24,96%</b>	<b>92.067.170,42</b>	<b>25,32%</b>
Fixed	727	24,96%	92.067.170,42	25,32%
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</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>1.892</b>	<b>64,95%</b>	<b>224.892.697,25</b>	<b>61,85%</b>	<b>1,30</b>	<b>0,81</b>
EUR 12 M	1.065	36,56%	135.442.110,72	37,25%	0,82	1,12
IRPH	651	22,35%	87.078.176,38	23,95%	2,05	0,33
MIBOR 12 M	176	6,04%	2.372.410,15	0,65%	1,10	1,34
<b>Mixed</b>	<b>294</b>	<b>10,09%</b>	<b>46.652.309,82</b>	<b>12,83%</b>	<b>2,49</b>	<b>1,42</b>
EUR 12 M	294	10,09%	46.652.309,82	12,83%	2,49	1,42
<b>Fixed</b>	<b>727</b>	<b>24,96%</b>	<b>92.067.170,42</b>	<b>25,32%</b>	<b>2,82</b>	<b>0,00</b>
Fixed	727	24,96%	92.067.170,42	25,32%	2,82	0,00
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>	<b>1,84</b>	<b>0,92</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>	3,99	0,00	1,31
<b>Mixed</b>	2,85	1,99	2,49
<b>Fixed</b>	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	1.359	46,65%	182.094.420,54	50,08%	1,25	1,20
IRPH	651	22,35%	87.078.176,38	23,95%	2,05	0,33
MIBOR 12 M	176	6,04%	2.372.410,15	0,65%	1,10	1,34
Fixed Rate	727	24,96%	92.067.170,42	25,32%	2,82	0,00
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>	<b>1,84</b>	<b>0,92</b>

# RMBS PRADO VI

## QUARTERLY STATISTIC INFORMATION

December 3, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	700	24,03%	72.781.982,52	20,02%
ARAGON	38	1,30%	4.369.630,93	1,20%
ASTURIAS	40	1,37%	2.411.480,94	0,66%
CANARIAS	171	5,87%	14.911.007,61	4,10%
CANTABRIA	19	0,65%	1.815.531,62	0,50%
CASTILLA LA MANCHA	63	2,16%	10.320.605,20	2,84%
CASTILLA Y LEON	43	1,48%	4.489.891,86	1,23%
CATALUÑA	652	22,38%	99.976.020,03	27,50%
COMUNIDAD VALENCIANA	194	6,66%	24.458.679,11	6,73%
EXTREMADURA	28	0,96%	2.387.266,03	0,66%
GALICIA	70	2,40%	5.025.839,78	1,38%
ISLAS BALEARES	75	2,57%	11.411.840,23	3,14%
LA RIOJA	2	0,07%	241.281,84	0,07%
MADRID	768	26,36%	102.650.594,26	28,23%
MURCIA	17	0,58%	2.029.463,87	0,56%
NAVARRA	4	0,14%	407.505,29	0,11%
PAIS VASCO	29	1,00%	3.923.556,37	1,08%
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</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	0,03%	666.135,18	0,18%	Cataluña
Debtor nº 2	1	0,03%	650.042,40	0,18%	Cataluña
Debtor nº 3	1	0,03%	603.445,76	0,17%	Islas Baleares
Debtor nº 4	1	0,03%	598.109,32	0,16%	Madrid
Debtor nº 5	1	0,03%	595.853,28	0,16%	Madrid
Debtor nº 6	1	0,03%	587.506,18	0,16%	Valencia
Debtor nº 7	1	0,03%	580.940,76	0,16%	Madrid
Debtor nº 8	1	0,03%	563.566,12	0,15%	Cataluña
Debtor nº 9	1	0,03%	563.555,27	0,15%	Madrid
Debtor nº 10	1	0,03%	555.202,92	0,15%	Madrid
Rest of Debtors	2.903	99,66%	357.647.820,30	98,36%	
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</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%	131	4,50%	1.048.117,35	0,29%	6,65%	
10,00% 20,00%	166	5,70%	4.428.079,38	1,22%	15,87%	
20,00% 30,00%	235	8,07%	11.062.053,42	3,04%	25,76%	
30,00% 40,00%	304	10,44%	26.025.802,73	7,16%	35,77%	
40,00% 50,00%	330	11,33%	47.847.258,71	13,16%	45,44%	
50,00% 60,00%	366	12,56%	64.205.420,28	17,66%	55,20%	
60,00% 70,00%	374	12,84%	58.571.949,12	16,11%	64,53%	
70,00% 80,00%	395	13,56%	56.362.426,53	15,50%	75,81%	
80,00% 90,00%	528	18,13%	80.152.419,40	22,04%	84,50%	
90,00% 100,00%	83	2,85%	13.700.719,40	3,77%	91,50%	
100,00% 110,00%	1	0,03%	207.931,17	0,06%	106,08%	
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>	<b>63,56%</b>	

Maximum	Minimum	Simple Average
106,08%	0,22%	55,35%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	2.913	100,00%	363.612.177,49	100,00%
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>

# RMBS PRADO VI

## QUARTERLY STATISTIC INFORMATION

December 3, 2020

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
1	1.983	68,07%	210.223.007,19	57,82%
2	697	23,93%	98.155.788,02	26,99%
3	156	5,36%	35.373.322,61	9,73%
4	77	2,64%	19.860.059,67	5,46%
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	2.798	96,05%	346.144.697,90	95,20%
Other	115	3,95%	17.467.479,59	4,80%
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.565	88,05%	325.312.602,34	89,47%
Official Protection Housing	348	11,95%	38.299.575,15	10,53%
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Branch UCI	560	19,22%	56.589.126,64	15,56%
Broker	102	3,50%	17.732.804,66	4,88%
Developers	29	1,00%	6.219.498,99	1,71%
Financial Entities	64	2,20%	6.825.061,44	1,88%
Hipotecas.com	226	7,76%	35.565.695,13	9,78%
Insurance	17	0,58%	1.150.392,97	0,32%
Real Estate	1.915	65,74%	239.529.597,66	65,88%
<b>Total</b>	<b>2.913</b>	<b>100,00%</b>	<b>363.612.177,49</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	
1	2	34	11,56%	4.198.188,34	9,00%	15/08/2022	20,68
2	3	19	6,46%	3.048.694,40	6,53%	13/02/2023	26,74
3	4	10	3,40%	933.223,88	2,00%	23/09/2024	46,34
4	5	1	0,34%	101.467,22	0,22%	01/03/2025	51,63
5	6	2	0,68%	233.631,91	0,50%	11/07/2026	68,22
6	7	42	14,29%	6.850.151,97	14,68%	12/08/2027	81,47
7	8	15	5,10%	1.985.449,66	4,26%	28/01/2028	87,09
11	12	27	9,18%	4.407.578,36	9,45%	27/07/2032	141,82
12	13	26	8,84%	4.691.300,37	10,06%	07/01/2033	147,28
16	17	71	24,15%	12.674.894,13	27,17%	27/07/2037	202,69
17	18	47	15,99%	7.527.729,58	16,14%	25/01/2038	208,76
<b>Total</b>	<b>294</b>	<b>100,00%</b>	<b>46.652.309,82</b>	<b>100,00%</b>	<b>23/03/2032</b>	<b>137,62</b>	

	Maximum	Minimum	Simple Average
Date	01/03/2038	01/02/2022	02/09/2031
Month	209,90	14,17	130,85

# RMBS PRADO VI

## QUARTERLY STATISTIC INFORMATION

December 3, 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
<b>Semiannually</b>	<b>288</b>	<b>97,96%</b>	<b>45.730.767,36</b>	<b>98,02%</b>	<b>2,49</b>	<b>1,42</b>	<b>14/03/2032</b>
<b>EUR 12 M</b>	<b>288</b>	<b>97,96%</b>	<b>45.730.767,36</b>	<b>98,02%</b>	<b>2,49</b>	<b>1,42</b>	<b>14/03/2032</b>
1-2	34	11,56%	4.198.188,34	9,00%	2,21	1,58	15/08/2022
2-3	19	6,46%	3.048.694,40	6,53%	2,19	1,56	13/02/2023
3-4	10	3,40%	933.223,88	2,00%	2,25	1,60	23/09/2024
4-5	1	0,34%	101.467,22	0,22%	2,30	1,59	01/03/2025
5-6	2	0,68%	233.631,91	0,50%	2,35	1,49	11/07/2026
6-7	41	13,95%	6.721.849,86	14,41%	2,37	1,39	12/08/2027
7-8	14	4,76%	1.921.349,71	4,12%	2,39	1,39	28/01/2028
11-12	27	9,18%	4.407.578,36	9,45%	2,55	1,39	27/07/2032
12-13	25	8,50%	4.259.109,15	9,13%	2,48	1,38	08/01/2033
16-17	70	23,81%	12.522.543,04	26,84%	2,65	1,39	27/07/2037
17-18	45	15,31%	7.383.131,49	15,83%	2,63	1,39	26/01/2038
<b>Annually</b>	<b>6</b>	<b>2,04%</b>	<b>921.542,46</b>	<b>1,98%</b>	<b>2,54</b>	<b>1,40</b>	<b>16/06/2033</b>
<b>EUR 12 M</b>	<b>6</b>	<b>2,04%</b>	<b>921.542,46</b>	<b>1,98%</b>	<b>2,54</b>	<b>1,40</b>	<b>16/06/2033</b>
6-7	1	0,34%	128.302,11	0,28%	2,40	1,39	01/09/2027
7-8	1	0,34%	64.099,95	0,14%	2,65	1,54	01/02/2028
12-13	1	0,34%	432.191,22	0,93%	2,50	1,39	01/01/2033
16-17	1	0,34%	152.351,09	0,33%	2,60	1,39	01/08/2037
<b>Total</b>	<b>294</b>	<b>100,00%</b>	<b>46.652.309,82</b>	<b>100,00%</b>	<b>2,49</b>	<b>1,42</b>	<b>22/12/2020</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00 - 0,50	234	79,59%	39.672.742,42	85,04%	2,53	1,39	
0,50 - 1,00	59	20,07%	6.837.439,66	14,66%	2,24	1,59	
1,00 - 1,50	1	0,34%	142.127,74	0,30%	2,75	2,09	
<b>Total</b>	<b>294</b>	<b>100,00%</b>	<b>46.652.309,82</b>	<b>100,00%</b>	<b>2,49</b>	<b>1,42</b>	

Maximum	Minimum	Simple Average
2,09	1,29	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%	222.584,41	0,10%	1,16	-0,58	
-0,50 - 0,00	47	2,48%	7.538.882,05	3,35%	1,51	-0,22	
0,00 - 0,50	496	26,22%	64.923.753,79	28,87%	1,62	0,24	
0,50 - 1,00	446	23,57%	67.485.281,00	30,01%	0,99	0,66	
1,00 - 1,50	441	23,31%	35.987.302,16	16,00%	0,98	1,19	
1,50 - 2,00	420	22,20%	45.187.026,39	20,09%	1,41	1,59	
2,00 - 2,50	26	1,37%	1.472.950,83	0,65%	2,67	2,20	
2,50 - 3,00	9	0,48%	1.240.075,63	0,55%	2,50	2,92	
3,00 - 3,50	4	0,21%	798.256,62	0,35%	3,12	3,33	
3,50 - 4,00	1	0,05%	36.584,37	0,02%	3,60	3,75	
<b>Total</b>	<b>1.892</b>	<b>100,00%</b>	<b>224.892.697,25</b>	<b>100,00%</b>	<b>1,30</b>	<b>0,81</b>	

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

## FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO VI

Monthly Single Rate	2,71%
Average 12 Moth Single Rate	3,97%
Prepayment Rate from Constitution	3,33%

3,33%
0,28%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly	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>	99,72%	99,59%	0,41%	4,78%	<b>0,41%</b>	<b>4,78%</b>	426.795.914,51
31-ago.-18	426.847.306,18	<b>424.352.905,47</b>	99,44%	99,42%	0,29%	3,46%	<b>0,18%</b>	<b>2,11%</b>	424.448.306,33
30-sep.-18	425.692.553,74	<b>422.495.400,95</b>	99,16%	99,25%	0,25%	2,97%	<b>0,17%</b>	<b>1,99%</b>	422.108.836,20
31-oct.-18	424.536.088,81	<b>420.748.180,20</b>	98,88%	99,11%	0,22%	2,65%	<b>0,14%</b>	<b>1,69%</b>	419.777.478,50
30-nov.-18	423.377.908,18	<b>418.764.753,92</b>	98,60%	98,91%	0,22%	2,60%	<b>0,20%</b>	<b>2,36%</b>	417.454.207,71
31-dic.-18	422.218.008,65	<b>416.165.752,33</b>	98,32%	98,57%	0,24%	2,85%	<b>0,35%</b>	<b>4,09%</b>	415.138.998,37
31-ene.-19	421.056.386,97	<b>413.512.884,69</b>	98,05%	98,21%	0,26%	3,05%	<b>0,36%</b>	<b>4,27%</b>	412.831.825,10
28-feb.-19	419.893.039,92	<b>411.588.729,04</b>	97,77%	98,02%	0,25%	2,95%	<b>0,19%</b>	<b>2,25%</b>	410.532.662,60
31-mar.-19	418.727.964,27	<b>409.686.226,60</b>	97,50%	97,84%	0,24%	2,87%	<b>0,19%</b>	<b>2,20%</b>	408.241.485,65
30-abr.-19	417.561.156,76	<b>407.985.746,86</b>	97,22%	97,71%	0,23%	2,75%	<b>0,14%</b>	<b>1,63%</b>	405.958.269,08
31-may.-19	416.392.614,15	<b>405.914.590,84</b>	96,95%	97,48%	0,23%	2,74%	<b>0,23%</b>	<b>2,71%</b>	403.682.987,84
30-jun.-19	415.222.333,18	<b>403.848.278,15</b>	96,67%	97,26%	0,23%	2,74%	<b>0,23%</b>	<b>2,71%</b>	401.415.616,93
31-jul.-19	414.050.310,58	<b>401.657.667,11</b>	96,40%	97,01%	0,23%	2,77%	<b>0,26%</b>	<b>3,09%</b>	399.156.131,42
31-ago.-19	412.876.543,09	<b>399.919.708,72</b>	96,13%	96,86%	0,23%	2,70%	<b>0,15%</b>	<b>1,78%</b>	396.904.506,47
30-sep.-19	411.701.027,41	<b>397.963.217,16</b>	95,86%	96,66%	0,23%	2,68%	<b>0,21%</b>	<b>2,43%</b>	394.660.717,31
31-oct.-19	410.523.760,28	<b>395.397.598,54</b>	95,59%	96,32%	0,23%	2,78%	<b>0,36%</b>	<b>4,23%</b>	392.424.739,24
30-nov.-19	409.345.350,60	<b>392.850.892,80</b>	95,32%	95,97%	0,24%	2,86%	<b>0,36%</b>	<b>4,21%</b>	390.197.131,23
31-dic.-19	408.165.795,63	<b>389.568.047,69</b>	95,05%	95,44%	0,26%	3,06%	<b>0,55%</b>	<b>6,39%</b>	387.977.864,31
31-ene.-20	406.986.248,12	<b>387.307.318,53</b>	94,79%	95,16%	0,26%	3,08%	<b>0,29%</b>	<b>3,45%</b>	385.768.004,91
29-feb.-20	405.804.937,70	<b>385.021.287,87</b>	94,52%	94,88%	0,26%	3,11%	<b>0,30%</b>	<b>3,55%</b>	383.565.844,27
31-mar.-20	404.622.487,18	<b>382.452.123,65</b>	94,25%	94,52%	0,27%	3,17%	<b>0,38%</b>	<b>4,43%</b>	381.371.948,29
30-abr.-20	403.438.267,48	<b>380.616.773,95</b>	93,99%	94,34%	0,26%	3,13%	<b>0,19%</b>	<b>2,23%</b>	379.185.699,64
31-may.-20	402.253.362,26	<b>378.224.586,26</b>	93,72%	94,03%	0,27%	3,16%	<b>0,34%</b>	<b>3,96%</b>	377.008.092,98
30-jun.-20	401.067.104,87	<b>375.710.268,19</b>	93,46%	93,68%	0,27%	3,21%	<b>0,37%</b>	<b>4,36%</b>	374.838.475,76
31-jul.-20	399.881.395,04	<b>373.102.557,98</b>	93,20%	93,30%	0,28%	3,27%	<b>0,40%</b>	<b>4,69%</b>	372.678.594,29
31-ago.-20	398.695.947,61	<b>370.150.063,20</b>	92,94%	92,84%	0,29%	3,37%	<b>0,50%</b>	<b>5,80%</b>	370.528.144,52
30-sep.-20	397.509.758,90	<b>368.421.834,73</b>	92,67%	92,68%	0,28%	3,32%	<b>0,17%</b>	<b>2,02%</b>	368.386.159,64
31-oct.-20	396.322.408,73	<b>366.058.523,13</b>	92,41%	92,36%	0,28%	3,35%	<b>0,34%</b>	<b>4,05%</b>	366.252.222,66
30-nov.-20	395.133.726,25	<b>364.126.150,83</b>	92,15%	92,15%	0,28%	3,33%	<b>0,23%</b>	<b>2,71%</b>	364.126.150,83

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 3,33%**

Payment Date	Series A Bonds			Series B Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>286.371.352,80</b>	<b>0,00</b>	<b>286.371.352,80</b>	<b>42.800.000,00</b>	<b>64.456,80</b>	<b>42.864.456,80</b>
14-dic.-20						
15-mar.-21	6.293.237,29	0,00	6.293.237,29	0,00	5.778,00	5.778,00
14-jun.-21	6.276.783,44	0,00	6.276.783,44	0,00	5.906,40	5.906,40
14-sep.-21	6.189.012,20	0,00	6.189.012,20	0,00	5.906,40	5.906,40
14-dic.-21	6.074.321,80	0,00	6.074.321,80	0,00	5.842,20	5.842,20
14-mar.-22	5.965.238,51	0,00	5.965.238,51	0,00	5.778,00	5.778,00
14-jun.-22	5.955.229,57	0,00	5.955.229,57	0,00	5.906,40	5.906,40
14-sep.-22	5.885.567,70	0,00	5.885.567,70	0,00	5.906,40	5.906,40
14-dic.-22	5.786.564,42	0,00	5.786.564,42	0,00	5.842,20	5.842,20
14-mar.-23	5.689.969,67	0,00	5.689.969,67	0,00	5.778,00	5.778,00
14-jun.-23	5.685.204,95	0,00	5.685.204,95	0,00	5.906,40	5.906,40
14-sep.-23	226.570.223,26	0,00	226.570.223,26	42.800.000,00	5.906,40	42.805.906,40