



## **F.T. RMBS PRADO III**

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**

**c/ JUAN IGNACIO LUCA DE TENA 13**

**28027 MADRID**

**[santanderdetitulizacion@gruposantander.com](mailto:santanderdetitulizacion@gruposantander.com)**



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT:

QUARTER/SEMESTER

15 06 2021 - 15 09 2021

YEAR:

2021

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	October 24th, 2016	Paying Agency	SANTANDER	
Disbursement Date	October 27th, 2016	Negotiation Market	AIAF	
Final Date of Redemption	March 1st, 2052	Rating Agencies	DBRS / S&P	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Unión de Créditos Inmobiliarios (UCI)	Series A	AAA (sf) / AA-(sf)	AAA (sf) / AA (sf)

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

SERIES PRIORITY OF PAYMENT (ISIN CODE)	NUMBER OF BONDS	NOMINAL			%Curr/In
			INITIAL	CURRENT	
Series A ES0305192009	3.190	Nominal per Bond	100.000,00	50.295,01	50,30%
		Total Nominal	319.000.000,00	160.441.081,90	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period September 15th, 2021			Next Payment Date December 15th, 2021		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.721,93	13,82	0,106%	13,48	10,92
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT:

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2021

**III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS**

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR s	3.776	3.229
Principal Outstanding	420.000.004,85	292.366.842,56
Principal Outstanding per Loan	111.228,81	90.544,08
Interest Rate	1,84%	1,47%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	3,11%
Average 12 Months Single Rate	2,12%
Prepayment Rate from Constitution	1,31%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	6.036,94	12.954,30	156.342,37
Debt to be amortised			292.250.177,51
Total Debt	6.036,94	12.954,30	292.406.519,88

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY BONDS PAYOUT REPORT

September 15, 2021

BONDS. PRINCIPAL	
Previous Balance	169.124.038,60
Principal Amortised	8.682.956,70
Outstanding Balance	160.441.081,90
% of Initial Balance	50,30%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	8-sep.-2021
Payment Date	15-sep.-2021
Previous Payment Date	15-jun.-2021
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,544%
Next Payment Date	15-dic.-2021

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,548%	0,650%	44.085,80
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 15, 2021
Class A	3,89	0,25

In compliance with the provisions of the prospectus regarding the article 405 from Regulation (EU) No 575/2013 UCI continues to retain a significant net financial interest in this fund on an ongoing basis.

### QUARTERLY COLLATERAL REPORT

CREDIT RIGHTS, PRINCIPAL	
Previous Balance	299.776.299,21
Principal Amortised	7.409.456,65
Outstanding Balance	292.366.842,56
Number of Credit Rights	3.229
LTV	53,66%

DEFAULTED LOANS	
Previous balance	2.324.035,34
Difference in Actual Period	322.723,11
Up to date	2.646.758,45

TRANSITORY PROPERTIES	
Last balance	97.407,68
Difference in Actual Period	2.177,42
Current balance	99.585,10
Number of Credit Rights	3

NET LOSSES	
Last balance	317.388,41
Difference in Actual	0,00
Current balance	317.388,41

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	4.459,86	3.475,50	2.563,53	2.254,77	103.911,39
Interest accrued on Credit Rights's	1.577,08	2.009,37	1.031,46	1.619,67	52.430,98
Outstanding Balance	1.688.137,80	761.696,69	380.856,38	251.140,77	1.714.143,07
Number of Credit Rights	19	8	4	3	20
% of Outstanding Balance	0,58%	0,26%	0,13%	0,09%	0,59%

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY REPORT - ALLOCATION OF CASH

September 15, 2021

TOTAL CASH RECEIVED END OF PERIOD	8.557.957,98
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	7.409.456,65
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	1.097.064,21
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	51.437,12
<b>WITHHOLDING</b>	0,00

TOTAL CASH PAID END OF PERIOD	8.557.957,98
Ordinary Expenses	13.617,21
Extraordinary Expenses	2.531,50
Interest paid to Class A Bondholders	44.085,80
Reserve Fund	(185.236,42)
Principal withholding Class A	8.682.956,70
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	3,19

TREASURY ACCOUNT STATEMENT	7.309.171,06
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	7.494.407,48
Difference	(185.236,42)
Outstanding Balance	7.309.171,06
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

### CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT <sup>(1)</sup> <sup>(2)</sup>		
CONCEPTS	INITIAL	September 15, 2021
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (34,55%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	7.309.171,06 (2,50%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	30.925.760,66 (10,58%)

<sup>(1)</sup> Credit enhancement is calculated over the Outstanding Balance of Credit Rights.

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

<sup>(3)</sup> 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	September 15, 2021
<b>SUBORDINATED LOAN 2 PRINCIPAL</b>		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,506%

## FONDO DE TITULIZACIÓN RMBS Prado III

### TRIGGERS OF THE MODEL

September 15, 2021

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>7.309.171,06</b>
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	7.309.171,06
with a floor of 1% Initial Outstanding Principal Balance of the Assets	4.200.000,05
with a cap of initial Reserve Fund Required Amount	10.500.000,00
as long as the Reserve Fund withhold on previous Interest Payment Date is the required	

#### RESERVE FUND REQUIRED LEVEL DECREASES

#### RENEGOTIATIONS OF INSTALMENT REDUCTION

Limit of 15% of the Initial Principal Balance of the Assets	63.000.000,73
Number of loans that have been renegotiated	135
Principal Outstanding of renegotiated loans	17.517.019,67
% Principal Outstanding of renegotiated loans / Initial Principal balance	4,17%

### COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	SANTANDER	S&P DBRS	Long Term	A- A	A A (high)
		S&P DBRS	Short Term	n/a n/a	A-1 R-1 (med)
PAYING AGENCY	SANTANDER	S&P DBRS	Long Term	A- A	A A (high)
		S&P DBRS	Short Term	n/a n/a	A-1 R-1 (med)

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

# FONDO DE TITULIZACIÓN RMBS Prado III

## DEFINITIONS

September 15, 2021

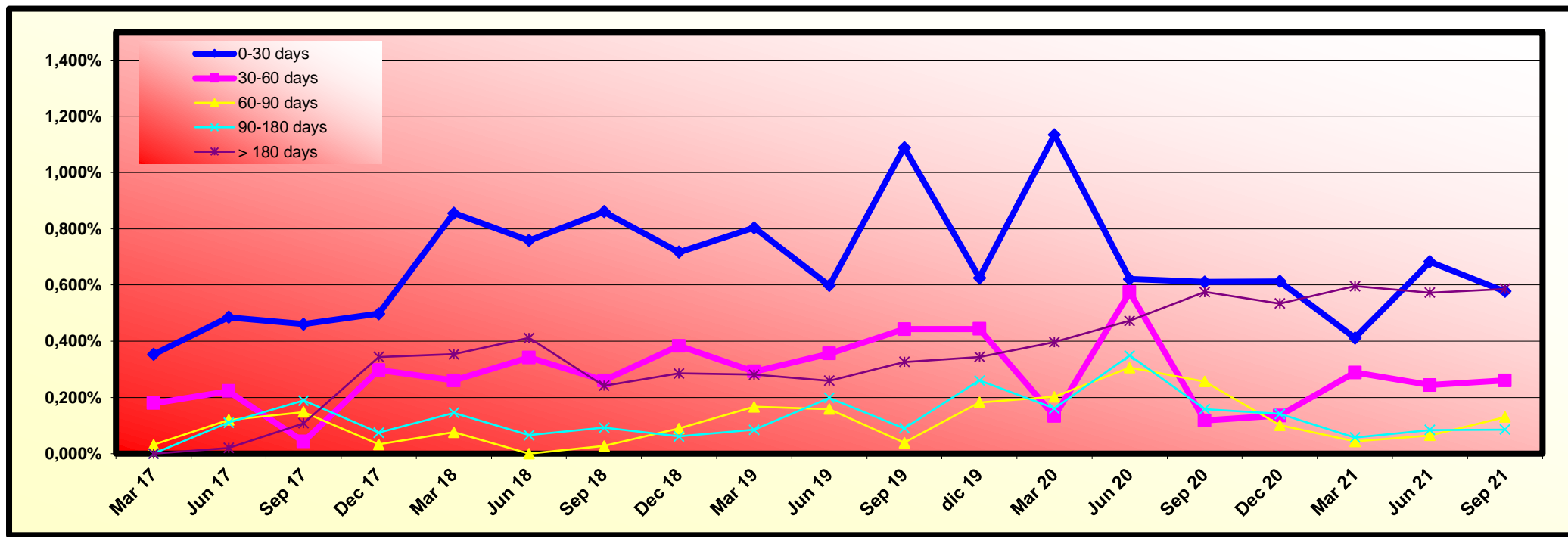
<b><u>POOL CUT-OFF DATE</u></b>	Means the date in which the Gestora will carry out the necessary calculations, on behalf of the Fund, for the distribution of the available funds at this date, according with the Order of Priority of Payments. All the information regarding the Assets (Outstanding Balance of the Credit Rights, arrears' tables, transitory properties, stratification tables, etc.) are referred to this mentioned date.
<b><u>Non-Performing Loans (NPLs)</u></b>	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.
<b><u>NET LOSSES</u></b>	Those loans which the Originator considers that will not recover (net of recoveries).
<b><u>TRANSITORY PROPERTIES</u></b>	Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

FONDO DE TITULIZACIÓN RMBS Prado III

HISTORICAL ARREARS AND PREPAYMENT REPORT

September 15, 2021

**HISTORICAL ARREARS**



Date	Jun 20	Sep 20	Dec 20	Mar 21	Jun 21	Sep 21
0-30 days	0,621%	0,610%	0,613%	0,412%	0,683%	0,577%
30-60 days	0,574%	0,118%	0,135%	0,289%	0,244%	0,261%
60-90 days	0,306%	0,256%	0,101%	0,044%	0,065%	0,130%
90-180 days	0,349%	0,158%	0,141%	0,057%	0,084%	0,086%
> 180 days	0,473%	0,575%	0,534%	0,596%	0,573%	0,586%

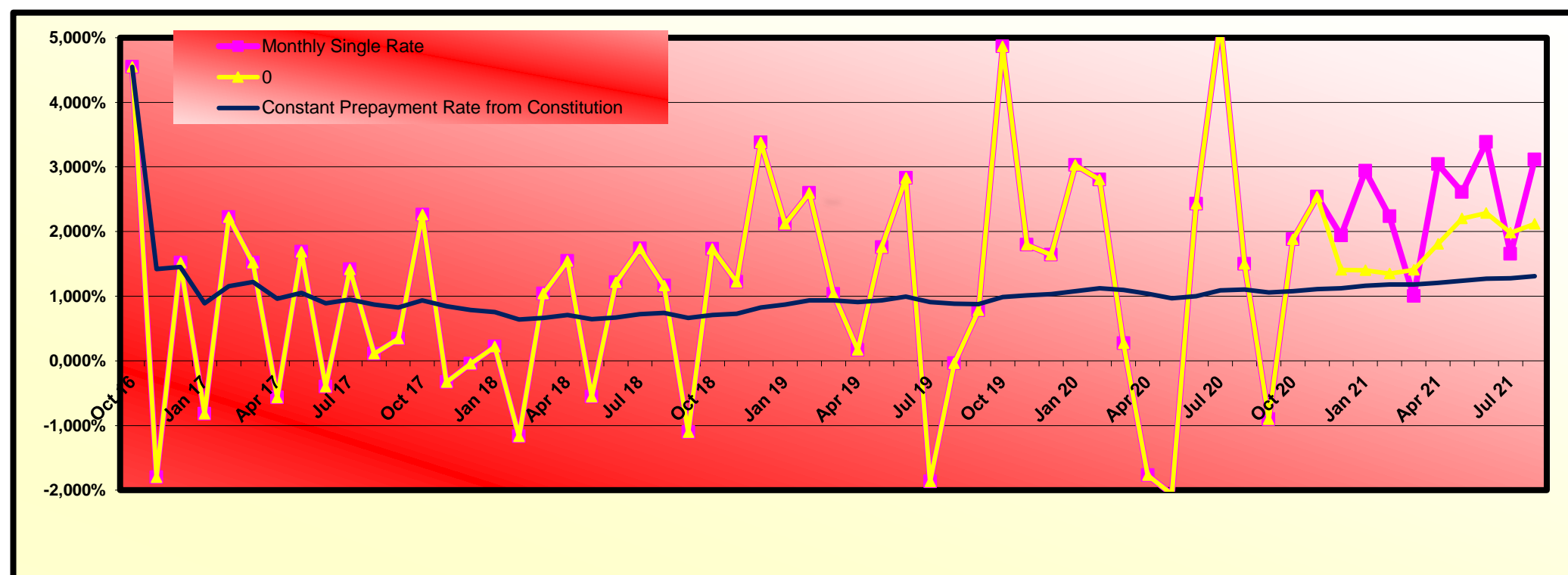
	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	2	4	6
Outstanding Balance	142.597,37	343.707,68	486.305,05
% over Outstanding Balance	0,05%	0,12%	0,17%

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.

Until 31.08.2021, an amount of 23.781.493,69 € (205 loans) corresponds to loans with overdue moratorium, that is no longer in force.

**HISTORICAL PREPAYMENT**



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



# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 8, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	274	8,49%	3.902.628,84	1,33%
25.000	50.000	476	14,74%	18.310.230,60	6,26%
50.000	75.000	731	22,64%	45.416.937,97	15,53%
75.000	100.000	606	18,77%	52.639.229,45	18,00%
100.000	125.000	440	13,63%	49.426.018,48	16,91%
125.000	150.000	287	8,89%	39.236.667,31	13,42%
150.000	175.000	172	5,33%	27.691.146,68	9,47%
175.000	200.000	104	3,22%	19.370.317,81	6,63%
200.000	225.000	51	1,58%	10.819.448,94	3,70%
225.000	250.000	30	0,93%	7.095.067,08	2,43%
250.000	275.000	23	0,71%	5.974.488,89	2,04%
275.000	300.000	9	0,28%	2.629.654,27	0,90%
300.000	325.000	3	0,09%	938.027,77	0,32%
325.000	350.000	5	0,15%	1.671.421,00	0,57%
350.000	375.000	4	0,12%	1.469.276,68	0,50%
375.000	400.000	5	0,15%	1.965.883,63	0,67%
400.000	425.000	6	0,19%	2.454.555,25	0,84%
425.000	450.000	1	0,03%	429.688,39	0,15%
450.000	475.000	2	0,06%	926.153,52	0,32%
<b>Total</b>		<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
466.261,82	231,49	90.544,08

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	453	14,03%	50.031.861,65	17,11%	0,20	0,68
0,50	1,00	449	13,91%	37.612.597,00	12,86%	0,70	1,18
1,00	1,50	716	22,17%	57.748.082,41	19,75%	1,19	1,65
1,50	2,00	572	17,71%	56.562.904,86	19,35%	1,79	0,96
2,00	2,50	579	17,93%	53.270.598,78	18,22%	2,15	0,99
2,50	3,00	316	9,79%	26.936.040,74	9,21%	2,84	0,57
3,00	3,50	111	3,44%	7.430.174,61	2,54%	3,13	0,63
3,50	4,00	28	0,87%	2.391.497,31	0,82%	3,68	1,68
4,00	4,50	3	0,09%	145.852,60	0,05%	4,06	2,50
4,50	5,00	1	0,03%	153.815,94	0,05%	4,50	2,95
5,50	6,00	1	0,03%	83.416,66	0,03%	5,55	3,20
<b>Total</b>		<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>	<b>1,47</b>	<b>1,05</b>

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

Maximum	Minimum	Simple Average
5,55	0,00	1,52

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	237	7,34%	11.865.147,81	4,06%	07/02/2005	199,03	
2007	393	12,17%	47.498.470,57	16,25%	05/08/2007	169,10	
2008	438	13,56%	45.114.715,41	15,43%	31/05/2008	159,27	
2009	213	6,60%	24.845.486,01	8,50%	18/06/2009	146,67	
2010	236	7,31%	27.970.463,64	9,57%	31/07/2010	133,27	
2011	273	8,45%	27.218.013,08	9,31%	11/07/2011	121,90	
2012	332	10,28%	25.214.510,34	8,62%	16/08/2012	108,73	
2013	302	9,35%	21.118.384,31	7,22%	15/07/2013	97,77	
2014	320	9,91%	23.580.910,79	8,07%	16/07/2014	85,73	
2015	485	15,02%	37.940.740,60	12,98%	21/05/2015	75,57	
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>	<b>12/11/2010</b>	<b>129,87</b>	

	Maximum	Minimum	Simple Average
Date	29/09/2015	29/01/1997	21/11/2010
Month	72,37	299,60	131,44

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 8, 2021

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.021	31,62%	53.392.096,28	18,26%	10/01/2035	160,07
2040	126	3,90%	10.636.801,34	3,64%	12/06/2040	225,13
2041	62	1,92%	5.891.856,83	2,02%	02/07/2041	237,80
2042	138	4,27%	14.263.518,35	4,88%	09/07/2042	250,03
2043	208	6,44%	18.302.180,67	6,26%	17/06/2043	261,30
2044	232	7,18%	19.848.012,20	6,79%	11/06/2044	273,10
2045	281	8,70%	28.462.413,70	9,74%	29/05/2045	284,70
2046	95	2,94%	10.300.372,15	3,52%	06/07/2046	297,93
2047	386	11,95%	45.907.208,82	15,70%	17/07/2047	310,30
2048	281	8,70%	33.899.198,53	11,59%	10/05/2048	320,07
2049	136	4,21%	17.436.626,29	5,96%	19/05/2049	332,37
2050	122	3,78%	17.249.589,24	5,90%	29/06/2050	345,70
2051	131	4,06%	15.331.314,92	5,24%	29/05/2051	356,70
2052	10	0,31%	1.445.653,24	0,49%	09/02/2052	365,03
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>	<b>10/07/2044</b>	<b>274,07</b>

	Maximum	Minimum	Simple Average
Date	01/05/2052	01/10/2021	08/01/2042
Month	373,10	0,77	247,60

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>254</b>	<b>7,87%</b>	<b>15.138.694,71</b>	<b>5,18%</b>
Floating	254	7,87%	15.138.694,71	5,18%
<b>semiannually</b>	<b>2.714</b>	<b>84,05%</b>	<b>255.939.831,30</b>	<b>87,54%</b>
Floating	2.656	82,25%	251.360.657,14	85,97%
Mixed	58	1,80%	4.579.174,16	1,57%
<b>Fixed</b>	<b>261</b>	<b>8,08%</b>	<b>21.288.316,55</b>	<b>7,28%</b>
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</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>2.910</b>	<b>90,12%</b>	<b>266.499.351,85</b>	<b>91,15%</b>	<b>1,33</b>	<b>1,12</b>
EUR 12 M	1.853	57,39%	172.845.661,07	59,12%	0,92	1,40
IRPH	930	28,80%	91.886.978,78	31,43%	2,11	0,59
MIBOR 1 A	126	3,90%	1.734.480,90	0,59%	0,80	1,26
MIBOR 6 M	1	0,03%	32.231,10	0,01%	0,73	1,25
<b>Mixed</b>	<b>58</b>	<b>1,80%</b>	<b>4.579.174,16</b>	<b>1,57%</b>	<b>3,11</b>	<b>1,61</b>
EUR 12 M	58	1,80%	4.579.174,16	1,57%	3,11	1,61
<b>Fixed</b>	<b>261</b>	<b>8,08%</b>	<b>21.288.316,55</b>	<b>7,28%</b>	<b>2,96</b>	<b>0,00</b>
Fixed	261	8,08%	21.288.316,55	7,28%	2,96	0,00
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>	<b>1,47</b>	<b>1,13</b>

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
<b>Floating</b>	<b>4,07</b>	<b>0,00</b>	<b>1,36</b>
<b>Mixed</b>	<b>5,55</b>	<b>1,25</b>	<b>3,08</b>
<b>Fixed</b>	<b>3,75</b>	<b>2,00</b>	<b>2,96</b>

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.911	59,18%	177.424.835,23	60,69%	0,97	1,41
IRPH	930	28,80%	91.886.978,78	31,43%	2,11	0,59
MIBOR 1 A	126	3,90%	1.734.480,90	0,59%	0,80	1,26
MIBOR 6 M	1	0,03%	32.231,10	0,01%	0,73	1,25
Fijo	261	8,08%	21.288.316,55	7,28%	2,96	0,00
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>	<b>1,47</b>	<b>1,13</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 8, 2021

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	874	27,07%	74.520.536,25	25,49%
Aragón	60	1,86%	5.202.208,78	1,78%
Asturias	65	2,01%	4.573.087,53	1,56%
Canarias	200	6,19%	16.480.240,68	5,64%
Cantabria	29	0,90%	2.766.741,57	0,95%
Castilla la Mancha	97	3,00%	9.578.657,18	3,28%
Castilla y León	55	1,70%	3.676.680,56	1,26%
Cataluña	481	14,90%	52.363.867,53	17,91%
Comunidad Valenciana	359	11,12%	26.446.672,23	9,05%
Extremadura	38	1,18%	2.738.234,00	0,94%
Galicia	132	4,09%	9.058.852,57	3,10%
Islas Baleares	92	2,85%	9.516.368,19	3,25%
La Rioja	3	0,09%	130.411,31	0,04%
Madrid	673	20,84%	69.120.061,98	23,64%
Murcia	37	1,15%	2.774.881,10	0,95%
Navarra	11	0,34%	826.800,10	0,28%
País Vasco	23	0,71%	2.592.541,00	0,89%
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</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%	466.261,82	0,16%	Cataluña
Debtor nº 2	1	0,03%	459.891,70	0,16%	Cataluña
Debtor nº 3	1	0,03%	429.688,39	0,15%	Madrid
Debtor nº 4	1	0,03%	415.974,22	0,14%	Madrid
Rest of Debtors	3.225	99,88%	290.595.026,43	99,39%	
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</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%	90	2,79%	828.825,84	0,28%	6,84%
10,00%	20,00%	137	4,24%	4.171.879,91	1,43%	15,98%
20,00%	30,00%	258	7,99%	12.407.843,98	4,24%	25,35%
30,00%	40,00%	317	9,82%	26.369.817,00	9,02%	35,38%
40,00%	50,00%	446	13,81%	39.601.658,65	13,55%	45,17%
50,00%	60,00%	510	15,79%	50.362.178,12	17,23%	55,45%
60,00%	70,00%	686	21,24%	68.785.625,92	23,53%	65,37%
70,00%	80,00%	620	19,20%	67.874.495,38	23,22%	74,85%
80,00%	90,00%	164	5,08%	21.878.350,50	7,48%	82,13%
90,00%	100,00%	1	0,03%	86.167,26	0,03%	90,09%
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>	<b>59,11%</b>	

Maximum	Minimum	Simple Average
90,09%	0,00%	53,66%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.043	94,24%	279.512.801,40	95,60%
Second Residence	186	5,76%	12.854.041,16	4,40%
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 8, 2021

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	21.592,30	0,01%
1	2.580	79,90%	215.554.997,11	73,73%
2	562	17,40%	61.972.700,19	21,20%
3	75	2,32%	12.678.769,38	4,34%
4	11	0,34%	2.138.783,58	0,73%
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.022	93,59%	274.341.076,18	93,83%
Other	207	6,41%	18.025.766,38	6,17%
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.799	86,68%	257.644.623,38	88,12%
Official Protection Housing (VPO)	430	13,32%	34.722.219,18	11,88%
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	31	0,96%	3.499.212,58	1,20%
Insurance	24	0,74%	1.857.256,11	0,64%
Other	64	1,98%	2.711.872,54	0,93%
Small Broker	144	4,46%	14.941.568,99	5,11%
Small Real Estate Agency	1.668	51,66%	147.034.703,60	50,29%
Large Real Estate Agency	669	20,72%	62.468.624,51	21,37%
Word of mouth	249	7,71%	24.256.480,89	8,30%
Large Broker	184	5,70%	14.497.283,78	4,96%
Developers	33	1,02%	5.020.800,41	1,72%
Direct Channel	163	5,05%	16.079.039,15	5,50%
<b>Total</b>	<b>3.229</b>	<b>100,00%</b>	<b>292.366.842,56</b>	<b>100,00%</b>

Mixed Loans: Years to switch to variable loans							
Mixed Loans: Years to switch to variable loans	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Switch Date	Weighted Months	
0	1	20	34,48%	1.688.442,71	36,87%	17/03/2022	6,35
2	3	4	6,90%	289.955,02	6,33%	22/07/2024	34,95
3	4	34	58,62%	2.600.776,43	56,80%	13/04/2025	43,79
<b>Total</b>	<b>58</b>	<b>100,00%</b>	<b>4.579.174,16</b>	<b>100,00%</b>	<b>07/02/2024</b>	<b>29,42</b>	

	Maximum	Minimum	Simple Average
Date	01/09/2025	01/01/2022	12/03/2024
Month	48,47	3,83	30,56

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 8, 2021

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>58</b>	<b>100,00%</b>	<b>4.579.174,16</b>	<b>100,00%</b>	<b>3,11</b>	<b>1,61</b>	<b>07/02/2024</b>
<b>EUR 12 M</b>	<b>58</b>	<b>100,00%</b>	<b>4.579.174,16</b>	<b>100,00%</b>	<b>3,11</b>	<b>1,61</b>	<b>07/02/2024</b>
0-1	20	34,48%	1.688.442,71	36,87%	3,03	1,63	17/03/2022
2-3	4	6,90%	289.955,02	6,33%	4,34	1,74	22/07/2024
3-4	34	58,62%	2.600.776,43	56,80%	3,03	1,58	13/04/2025
<b>Total</b>	<b>58</b>	<b>100,00%</b>	<b>4.579.174,16</b>	<b>100,00%</b>	<b>3,11</b>	<b>1,61</b>	<b>07/02/2024</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	26	44,83%	2.379.685,01	51,97%	2,98	1,43
1,50	2,00	30	51,72%	1.962.256,55	42,85%	3,06	1,66
2,00	2,50	1	1,72%	153.815,94	3,36%	4,50	2,95
2,50	3,00	1	1,72%	83.416,66	1,82%	5,55	3,20
<b>Total</b>		<b>58</b>	<b>100,00%</b>	<b>4.579.174,16</b>	<b>100,00%</b>	<b>3,11</b>	<b>1,61</b>

Maximum	Minimum	Simple Average
3,20	1,00	1,61

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	334	11,48%	39.137.845,62	14,69%	1,59	0,35
0,50	1,00	920	31,62%	93.086.451,66	34,93%	1,21	0,65
1,00	1,50	491	16,87%	40.959.536,35	15,37%	0,94	1,17
1,50	2,00	826	28,38%	66.745.539,63	25,05%	1,30	1,69
2,00	2,50	202	6,94%	14.900.798,80	5,59%	1,82	2,16
2,50	3,00	122	4,19%	10.699.070,41	4,01%	2,24	2,68
3,00	3,50	15	0,52%	970.109,38	0,36%	2,74	3,21
<b>Total</b>		<b>2.910</b>	<b>100,00%</b>	<b>266.499.351,85</b>	<b>100,00%</b>	<b>1,33</b>	<b>1,12</b>

Maximum	Minimum	Simple Average
3,45	0,00	M, KONJJ

**FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO III**

Monthly Single Rate	3,11%
Average 12 Moth Single Rate	2,12%
Prepayment Rate from Constitution	1,31%

1,31%
0,11%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly Mortality	TACP	Monthly Single Monthly Mortality	TACP	Outstanding after payment
27-oct-16	420.000.000,00		100,00%	100,00%					420.000.000,00
31-oct-16	420.000.000,00	<b>418.373.740,19</b>	99,89%	99,61%	0,39%	4,55%	<b>0,39%</b>	<b>4,55%</b>	419.538.281,83
30-nov-16	418.051.914,38	<b>417.054.565,60</b>	99,78%	99,76%	0,12%	1,42%	<b>-0,15%</b>	<b>-1,81%</b>	417.133.266,44
31-dic-16	416.107.383,97	<b>414.586.049,31</b>	99,67%	99,63%	0,12%	1,45%	<b>0,13%</b>	<b>1,52%</b>	414.736.575,34
31-ene-17	414.166.266,73	<b>412.932.950,60</b>	99,56%	99,70%	0,07%	0,89%	<b>-0,07%</b>	<b>-0,82%</b>	412.348.047,80
28-feb-17	412.228.103,56	<b>410.232.714,04</b>	99,45%	99,52%	0,10%	1,16%	<b>0,19%</b>	<b>2,22%</b>	409.967.208,48
31-mar-17	410.294.496,02	<b>407.789.747,69</b>	99,34%	99,39%	0,10%	1,22%	<b>0,13%</b>	<b>1,51%</b>	407.595.631,13
30-abr-17	408.362.339,10	<b>406.061.314,39</b>	99,23%	99,44%	0,08%	0,96%	<b>-0,05%</b>	<b>-0,57%</b>	405.230.212,11
31-may-17	406.437.330,80	<b>403.575.356,75</b>	99,12%	99,30%	0,09%	1,05%	<b>0,14%</b>	<b>1,68%</b>	402.876.587,24
30-jun-17	404.517.390,56	<b>401.802.910,61</b>	99,01%	99,33%	0,07%	0,89%	<b>-0,03%</b>	<b>-0,40%</b>	400.532.665,60
31-jul-17	402.601.487,95	<b>399.426.485,99</b>	98,91%	99,21%	0,08%	0,95%	<b>0,12%</b>	<b>1,41%</b>	398.197.404,01
31-ago-17	400.690.300,60	<b>397.493.708,49</b>	98,80%	99,20%	0,07%	0,87%	<b>0,01%</b>	<b>0,11%</b>	395.871.451,36
30-sep-17	398.781.521,19	<b>395.487.612,57</b>	98,69%	99,17%	0,07%	0,83%	<b>0,03%</b>	<b>0,34%</b>	393.552.507,82
31-oct-17	396.876.641,67	<b>392.850.111,09</b>	98,58%	98,99%	0,08%	0,94%	<b>0,19%</b>	<b>2,26%</b>	391.242.028,95
30-nov-17	394.974.857,88	<b>391.074.621,65</b>	98,47%	99,01%	0,07%	0,85%	<b>-0,03%</b>	<b>-0,33%</b>	388.939.202,83
31-dic-17	393.077.953,92	<b>389.212.001,97</b>	98,36%	99,02%	0,07%	0,79%	<b>0,00%</b>	<b>-0,05%</b>	386.645.767,00
31-ene-18	391.185.512,80	<b>387.267.403,34</b>	98,26%	99,00%	0,06%	0,75%	<b>0,02%</b>	<b>0,22%</b>	384.361.288,58
28-feb-18	389.296.872,92	<b>385.771.434,78</b>	98,15%	99,09%	0,05%	0,64%	<b>-0,10%</b>	<b>-1,17%</b>	382.085.096,51
31-mar-18	387.413.203,43	<b>383.570.835,97</b>	98,04%	99,01%	0,06%	0,66%	<b>0,09%</b>	<b>1,04%</b>	379.818.317,44
30-abr-18	385.531.424,12	<b>381.212.942,48</b>	97,93%	98,88%	0,06%	0,71%	<b>0,13%</b>	<b>1,54%</b>	377.557.911,57
31-may-18	383.656.071,06	<b>379.533.800,32</b>	97,82%	98,93%	0,05%	0,65%	<b>-0,05%</b>	<b>-0,56%</b>	375.308.302,98
30-jun-18	381.785.549,58	<b>377.298.723,41</b>	97,72%	98,82%	0,06%	0,67%	<b>0,10%</b>	<b>1,22%</b>	373.067.905,46
31-jul-18	379.919.426,53	<b>374.907.503,21</b>	97,61%	98,68%	0,06%	0,72%	<b>0,15%</b>	<b>1,73%</b>	370.836.273,51
31-ago-18	378.058.396,90	<b>372.708.223,01</b>	97,50%	98,58%	0,06%	0,74%	<b>0,10%</b>	<b>1,16%</b>	368.614.063,49
30-sep-18	376.200.924,61	<b>371.216.731,24</b>	97,39%	98,68%	0,06%	0,66%	<b>-0,09%</b>	<b>-1,10%</b>	366.399.755,83
31-oct-18	374.348.562,47	<b>368.851.782,43</b>	97,29%	98,53%	0,06%	0,71%	<b>0,15%</b>	<b>1,73%</b>	364.194.842,75
30-nov-18	372.499.279,01	<b>366.653.928,53</b>	97,18%	98,43%	0,06%	0,73%	<b>0,10%</b>	<b>1,22%</b>	361.997.326,60
31-dic-18	370.654.765,65	<b>363.795.846,07</b>	97,07%	98,15%	0,07%	0,83%	<b>0,29%</b>	<b>3,38%</b>	359.808.832,41
31-ene-19	368.814.586,28	<b>361.345.069,40</b>	96,97%	97,97%	0,07%	0,87%	<b>0,18%</b>	<b>2,12%</b>	357.628.915,03
28-feb-19	366.978.098,45	<b>358.759.287,50</b>	96,86%	97,76%	0,08%	0,93%	<b>0,22%</b>	<b>2,59%</b>	355.456.931,36
31-mar-19	365.146.459,29	<b>356.659.813,43</b>	96,75%	97,68%	0,08%	0,94%	<b>0,09%</b>	<b>1,03%</b>	353.293.982,21
30-abr-19	363.316.632,57	<b>354.822.970,91</b>	96,65%	97,66%	0,08%	0,91%	<b>0,01%</b>	<b>0,17%</b>	351.137.110,76
31-may-19	361.493.074,31	<b>352.521.085,64</b>	96,54%	97,52%	0,08%	0,94%	<b>0,15%</b>	<b>1,76%</b>	348.990.606,22
30-jun-19	359.674.227,63	<b>349.909.881,81</b>	96,44%	97,29%	0,08%	1,00%	<b>0,24%</b>	<b>2,83%</b>	346.852.940,38
31-jul-19	357.859.653,24	<b>348.681.765,55</b>	96,33%	97,44%	0,08%	0,91%	<b>-0,15%</b>	<b>-1,87%</b>	344.723.668,25
31-ago-19	356.050.053,06	<b>346.930.807,15</b>	96,22%	97,44%	0,07%	0,89%	<b>0,00%</b>	<b>-0,04%</b>	342.603.444,83
30-sep-19	354.243.895,69	<b>344.945.493,21</b>	96,12%	97,38%	0,07%	0,88%	<b>0,07%</b>	<b>0,78%</b>	340.490.775,59
31-oct-19	352.442.722,54	<b>341.769.876,39</b>	96,01%	96,97%	0,08%	0,99%	<b>0,41%</b>	<b>4,86%</b>	338.387.122,79
30-nov-19	350.644.515,88	<b>339.513.416,59</b>	95,91%	96,83%	0,08%	1,01%	<b>0,15%</b>	<b>1,79%</b>	336.290.528,76
31-dic-19	348.850.957,98	<b>337.313.017,88</b>	95,80%	96,69%	0,09%	1,03%	<b>0,14%</b>	<b>1,64%</b>	334.202.589,04
31-ene-20	347.061.607,60	<b>334.723.795,81</b>	95,70%	96,45%	0,09%	1,08%	<b>0,26%</b>	<b>3,03%</b>	332.122.859,99
29-feb-20	345.275.835,41	<b>332.213.951,52</b>	95,59%	96,22%	0,09%	1,12%	<b>0,24%</b>	<b>2,80%</b>	330.050.720,06
31-mar-20	343.494.786,47	<b>330.427.063,00</b>	95,49%	96,20%	0,09%	1,10%	<b>0,02%</b>	<b>0,27%</b>	327.987.244,69
30-abr-20	341.715.468,24	<b>329.196.158,23</b>	95,38%	96,34%	0,09%	1,04%	<b>-0,15%</b>	<b>-1,77%</b>	325.929.558,08
31-may-20	339.942.255,30	<b>328.045.771,00</b>	95,28%	96,50%	0,08%	0,97%	<b>-0,17%</b>	<b>-2,06%</b>	323.881.816,09
30-jun-20	338.173.629,19	<b>325.671.497,62</b>	95,17%	96,30%	0,08%	1,00%	<b>0,20%</b>	<b>2,43%</b>	321.842.547,80
31-jul-20	336.409.146,54	<b>322.522.646,66</b>	95,07%	95,87%	0,09%	1,09%	<b>0,45%</b>	<b>5,24%</b>	319.811.310,79
31-ago-20	334.649.522,22	<b>320.431.601,31</b>	94,96%	95,75%	0,09%	1,10%	<b>0,13%</b>	<b>1,50%</b>	317.788.764,37
30-sep-20	332.893.229,44	<b>318.988.981,67</b>	94,86%	95,82%	0,09%	1,06%	<b>-0,07%</b>	<b>-0,90%</b>	315.773.438,55
31-oct-20	331.141.798,24	<b>316.809.862,64</b>	94,75%	95,67%	0,09%	1,08%	<b>0,16%</b>	<b>1,88%</b>	313.766.766,17
30-nov-20	329.393.224,52	<b>314.461.813,98</b>	94,65%	95,47%	0,09%	1,11%	<b>0,21%</b>	<b>2,54%</b>	311.766.828,72
31-dic-20	327.649.181,40	<b>312.287.753,82</b>	94,54%	95,31%	0,09%	1,12%	<b>0,16%</b>	<b>1,94%</b>	309.775.192,71
31-ene-21	325.909.856,28	<b>309.858.213,94</b>	94,44%	95,07%	0,10%	1,16%	<b>0,25%</b>	<b>2,94%</b>	307.792.014,57
28-feb-21	324.174.004,02	<b>307.628.484,57</b>	94,34%	94,90%	0,10%	1,18%	<b>0,19%</b>	<b>2,23%</b>	305.816.098,58
31-mar-21	322.442.758,00	<b>305.729.915,97</b>	94,23%	94,82%	0,10%	1,18%	<b>0,08%</b>	<b>1,00%</b>	303.848.495,59
30-abr-21	320.713.501,91	<b>303.308.152,74</b>	94,13%	94,57%	0,10%	1,21%	<b>0,26%</b>	<b>3,04%</b>	301.886.722,21
31-may-21	318.990.718,79	<b>301.015.297,49</b>	94,03%	94,36%	0,10%	1,24%	<b>0,22%</b>	<b>2,61%</b>	299.934.981,19
30-jun-21	317.272.963,01	<b>298.536.018,59</b>	93,92%	94,09%	0,11%	1,27%	<b>0,29%</b>	<b>3,39%</b>	297.991.888,36
31-jul-21	315.560.068,25	<b>296.512.289,05</b>	93,82%	93,96%	0,11%	1,28%	<b>0,14%</b>	<b>1,65%</b>	296.057.265,84
31-ago-21	313.852.428,62	<b>294.131.461,69</b>	93,72%	93,72%	0,11%	1,31%	<b>0,26%</b>	<b>3,11%</b>	294.131.461,69

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 1,31%**

Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>160.441.081,90</b>	<b>5.254.097,81</b>	<b>165.695.179,71</b>
15-sep.-12			
15-dic.-21	160.441.081,90	5.254.097,81	165.695.179,71