



## **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

16 03 2020 - 15 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	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			
			INITIAL	CURRENT	%Curr/In
Series A ES0305192009	3.190	Nominal per Bond	100.000,00	63.114,95	63,11%
		Total Nominal	319.000.000,00	201.336.690,50	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 15th, 2020			Next Payment Date September 15th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	1.723,85	26,39	0,292%	47,10	38,15
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.776	3.412
Principal Outstanding	420.000.004,85	326.588.642,80
Principal Outstanding per Loan	111.228,81	95.717,66
Interest Rate	1,84%	1,76%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	-2,06%
Average 12 Months Single Rate	1,02%
Prepayment Rate from Constitution	0,97%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	8.122,67	47.084,10	106.295,55
Debt to be amortised			326.484.387,60
Total Debt	8.122,67	47.084,10	326.590.683,15

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY BONDS PAYOUT REPORT

June 15, 2020

BONDS. PRINCIPAL	
Previous Balance	206.835.772,00
Principal Amortised	5.499.081,50
Outstanding Balance	201.336.690,50
% of Initial Balance	63,11%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	8-jun.-2020
Payment Date	15-jun.-2020
Previous Payment Date	16-mar.-2020
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,358%
Next Payment Date	15-sep.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,489%	0,650%	84.184,10
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 15, 2020
Class A	3,89	1,39

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	330.740.976,43
Principal Amortised	4.152.333,63
Outstanding Balance	326.588.642,80
Number of Credit Rights	3.412
LTV	56,58%

DEFAULTED LOANS	
Previous balance	1.443.833,56
Difference in Actual Period	0,00
Up to date	1.443.833,56

TRANSITORY PROPERTIES	
Last balance	86.577,08
Difference in Actual Period	(16.984,25)
Current balance	69.592,83
Number of Credit Rights	2

NET LOSSES	
Last balance	248.696,55
Difference in Actual	0,00
Current balance	248.696,55

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	MORE THAN 180
Principal Balance in Arrears	5.506,53	9.955,84	7.289,41	14.316,28	67.187,14
Interest accrued on Credit	2.616,14	4.131,50	3.559,65	7.831,42	39.108,41
Outstanding Balance	2.027.696,71	1.874.544,60	999.934,94	1.141.013,97	1.544.060,10
Number of Credit Rights	24	19	10	11	19
% of Outstanding Balance	0,62%	0,57%	0,31%	0,35%	0,47%

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY REPORT - ALLOCATION OF CASH

June 15, 2020

TOTAL CASH RECEIVED END OF PERIOD	5.506.732,19
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	4.152.333,63
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	1.351.738,11
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	2.660,45
<b>WITHHOLDING</b>	0,00

TOTAL CASH PAID END OF PERIOD	5.506.732,19
Ordinary Expenses	15.349,62
Extraordinary Expenses	11.902,95
Interest paid to Class A Bondholders	84.184,10
Reserve Fund	(103.808,34)
Principal withholding Class A	5.499.081,50
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	22,36

TREASURY ACCOUNT STATEMENT	8.164.716,07
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	8.268.524,41
Difference	(103.808,34)
Outstanding Balance	8.164.716,07
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

### CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT <sup>(1) (2)</sup>		
CONCEPTS	INITIAL	June 15, 2020
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (30,93%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	8.164.716,07 (2,50%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	24.251.952,30 (7,43%)

<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	June 15, 2020
<b>SUBORDINATED LOAN 2 PRINCIPAL</b>		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,692%

## FONDO DE TITULIZACIÓN RMBS Prado III

### TRIGGERS OF THE MODEL

June 15, 2020

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>8.164.716,07</b>
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	8.164.716,07
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 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	63.000.000,73
Number of loans that have been renegotiated	81
Principal Outstanding of renegotiated loans	9.842.456,96
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,34%

### 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

June 15, 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**

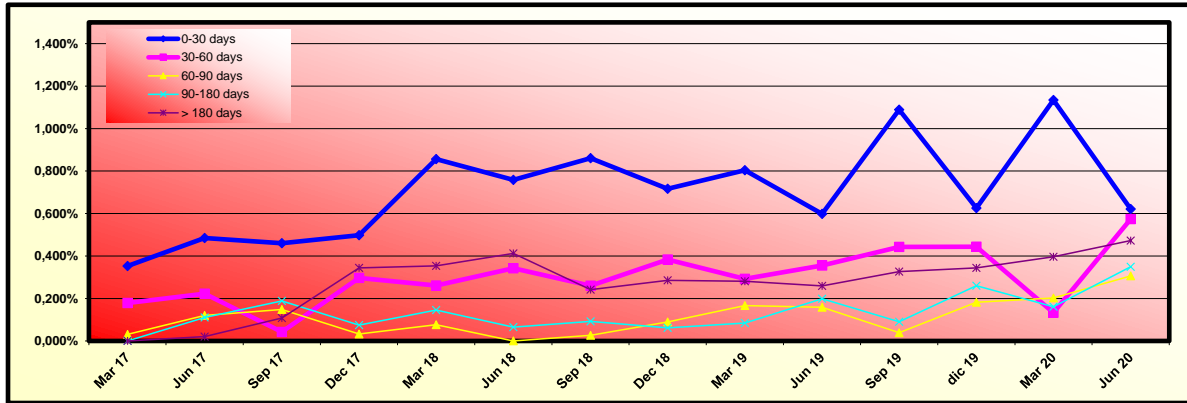
Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

**FONDO DE TITULIZACIÓN RMBS Prado III**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

June 15, 2020

**HISTORICAL ARREARS**



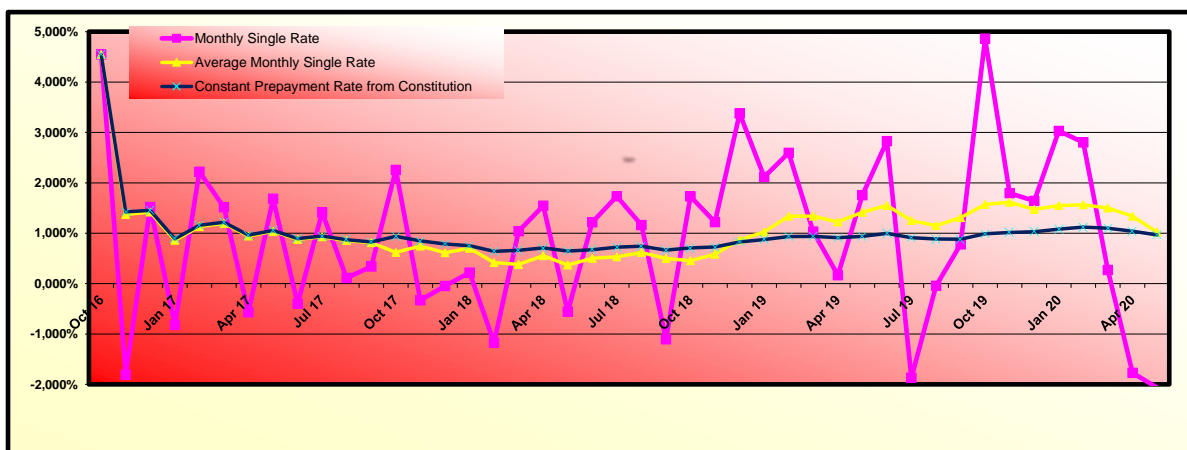
Date	Mar 19	Jun 19	Sep 19	dic 19	Mar 20	Jun 20
<b>0-30 days</b>	0,804%	0,598%	1,089%	0,626%	1,134%	0,621%
<b>30-60 days</b>	0,292%	0,356%	0,443%	0,444%	0,133%	0,574%
<b>60-90 days</b>	0,167%	0,158%	0,039%	0,182%	0,202%	0,306%
<b>90-180 days</b>	0,085%	0,199%	0,090%	0,260%	0,161%	0,349%
<b>&gt; 180 days</b>	0,281%	0,259%	0,326%	0,344%	0,397%	0,473%

	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	122	24	146
Outstanding Balance	15.028.428,93	2.245.175,07	17.273.604,00
% over Outstanding Balance	4,60%	0,69%	5,29%

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



# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	232	6,80%	3.425.871,83	1,05%
25.000	50.000	467	13,69%	17.709.440,20	5,42%
50.000	75.000	743	21,78%	46.568.536,35	14,26%
75.000	100.000	660	19,34%	57.594.638,91	17,64%
100.000	125.000	466	13,66%	52.394.402,81	16,04%
125.000	150.000	332	9,73%	45.303.893,31	13,87%
150.000	175.000	212	6,21%	34.176.329,21	10,46%
175.000	200.000	122	3,58%	22.761.660,30	6,97%
200.000	225.000	63	1,85%	13.267.138,45	4,06%
225.000	250.000	43	1,26%	10.131.428,87	3,10%
250.000	275.000	25	0,73%	6.599.040,87	2,02%
275.000	300.000	11	0,32%	3.100.365,71	0,95%
300.000	325.000	8	0,23%	2.459.203,04	0,75%
325.000	350.000	6	0,18%	2.021.719,97	0,62%
350.000	375.000	2	0,06%	715.636,26	0,22%
375.000	400.000	6	0,18%	2.316.724,27	0,71%
400.000	425.000	7	0,21%	2.901.305,75	0,89%
425.000	450.000	4	0,12%	1.721.847,54	0,53%
450.000	475.000	1	0,03%	454.954,97	0,14%
475.000	500.000	2	0,06%	964.504,18	0,30%
<b>Total</b>		<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
484.777,69	1.259,97	95.717,66

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	279	8,18%	32.355.593,95	9,91%	0,35	0,57
0,50	1,00	492	14,42%	50.426.608,87	15,44%	0,79	0,99
1,00	1,50	648	18,99%	54.866.016,62	16,80%	1,30	1,52
1,50	2,00	475	13,92%	41.947.292,77	12,84%	1,73	1,73
2,00	2,50	805	23,59%	83.891.221,37	25,69%	2,26	0,76
2,50	3,00	462	13,54%	43.474.476,01	13,31%	2,79	0,75
3,00	3,50	164	4,81%	13.207.535,37	4,04%	3,15	0,85
3,50	4,00	37	1,08%	3.048.938,28	0,93%	3,71	1,70
4,00	4,50	22	0,64%	1.382.716,48	0,42%	4,19	2,17
4,50	5,00	23	0,67%	1.655.155,93	0,51%	4,64	2,07
5,00	5,50	4	0,12%	247.489,07	0,08%	5,12	2,09
5,50	6,00	1	0,03%	85.598,08	0,03%	5,55	3,20
<b>Total</b>		<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>	<b>1,76</b>	<b>1,05</b>

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

Maximum	Minimum	Simple Average
5,55	0,05	1,80

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	245	7,18%	13.239.904,57	4,05%	03/12/2004	186,17	
2007	400	11,72%	50.614.306,76	15,50%	05/08/2007	154,10	
2008	453	13,28%	49.022.204,48	15,01%	02/06/2008	144,20	
2009	220	6,45%	26.988.409,14	8,26%	16/06/2009	131,73	
2010	245	7,18%	30.264.889,47	9,27%	31/07/2010	118,27	
2011	288	8,44%	30.454.297,17	9,32%	12/07/2011	106,87	
2012	351	10,29%	28.801.013,08	8,82%	13/08/2012	93,83	
2013	320	9,38%	23.379.448,06	7,16%	14/07/2013	82,80	
2014	347	10,17%	27.232.848,44	8,34%	14/07/2014	70,80	
2015	543	15,91%	46.591.321,63	14,27%	22/05/2015	60,53	
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>	<b>19/12/2010</b>	<b>113,63</b>	

	Maximum	Minimum	Simple Average
Date	29/09/2015	29/01/1997	25/12/2010
Month	57,13	284,37	115,10

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2020

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.070	31,36%	61.290.770,22	18,77%	28/10/2034	172,67
2040	145	4,25%	13.419.445,31	4,11%	12/06/2040	240,13
2041	59	1,73%	5.979.024,64	1,83%	07/07/2041	252,97
2042	146	4,28%	16.072.899,01	4,92%	17/07/2042	265,30
2043	224	6,57%	20.614.459,68	6,31%	15/06/2043	276,23
2044	240	7,03%	21.847.009,04	6,69%	11/06/2044	288,10
2045	329	9,64%	35.290.847,72	10,81%	28/05/2045	299,67
2046	97	2,84%	10.883.085,12	3,33%	07/07/2046	312,97
2047	390	11,43%	48.086.713,68	14,72%	19/07/2047	325,37
2048	298	8,73%	37.626.824,38	11,52%	12/05/2048	335,13
2049	136	3,99%	17.746.072,38	5,43%	21/05/2049	347,43
2050	125	3,66%	18.487.273,28	5,66%	22/06/2050	360,47
2051	141	4,13%	17.492.533,34	5,36%	26/05/2051	371,60
2052	12	0,35%	1.751.685,00	0,54%	06/02/2052	379,93
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>	<b>15/05/2044</b>	<b>287,23</b>

	Maximum	Minimum	Simple Average
Date	01/06/2052	05/11/2020	02/01/2042
Month	389,37	5,00	262,60

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>264</b>	<b>7,74%</b>	<b>17.000.550,04</b>	<b>5,21%</b>
Floating	263	7,71%	16.960.493,90	5,19%
Mixed	1	0,03%	40.056,14	0,01%
<b>semiannually</b>	<b>2.848</b>	<b>83,47%</b>	<b>282.397.238,13</b>	<b>86,47%</b>
Floating	2.746	80,48%	274.890.794,43	84,17%
Mixed	102	2,99%	7.506.443,70	2,30%
<b>fixed</b>	<b>300</b>	<b>8,79%</b>	<b>27.190.854,63</b>	<b>8,33%</b>
Fixed	300	8,79%	27.190.854,63	8,33%
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</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>3.009</b>	<b>88,19%</b>	<b>291.851.288,33</b>	<b>89,36%</b>	<b>1,60</b>	<b>1,13</b>
EUR 12 M	1.930	56,57%	190.878.224,59	58,45%	1,19	1,41
IRPH	949	27,81%	98.727.205,71	30,23%	2,39	0,60
MIBOR 1 Y	129	3,78%	2.209.709,23	0,68%	1,00	1,26
MIBOR 6 M	1	0,03%	36.148,80	0,01%	0,91	1,25
<b>Mixed</b>	<b>103</b>	<b>3,02%</b>	<b>7.546.499,84</b>	<b>2,31%</b>	<b>3,60</b>	<b>1,73</b>
EUR 12 M	95	2,78%	7.131.861,87	2,18%	3,53	1,78
IRPH	8	0,23%	414.637,97	0,13%	4,75	0,88
<b>Fixed</b>	<b>300</b>	<b>8,79%</b>	<b>27.190.854,63</b>	<b>8,33%</b>	<b>2,96</b>	<b>0,00</b>
Fixed	300	8,79%	27.190.854,63	8,33%	2,96	0,00
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>	<b>1,76</b>	<b>1,15</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>4,37</b>	<b>0,05</b>	<b>1,62</b>
<b>Mixed</b>	<b>1,46</b>	<b>0,46</b>	<b>1,01</b>
<b>Fixed</b>	<b>5,55</b>	<b>2,60</b>	<b>3,56</b>

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.025	59,35%	198.010.086,46	60,63%	1,28	1,42
IRPH	957	28,05%	99.141.843,68	30,36%	2,40	0,60
MIBOR 1 A	129	3,78%	2.209.709,23	0,68%	1,00	1,26
MIBOR 6 M	1	0,03%	36.148,80	0,01%	0,91	1,25
Fijo	300	8,79%	27.190.854,63	8,33%	2,96	0,00
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>	<b>1,76</b>	<b>1,15</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	912	26,73%	81.846.387,49	25,06%
Aragón	63	1,85%	5.752.069,77	1,76%
Asturias	68	1,99%	5.146.530,80	1,58%
Canarias	207	6,07%	17.721.177,09	5,43%
Cantabria	29	0,85%	2.930.462,56	0,90%
Castilla la Mancha	99	2,90%	10.155.312,39	3,11%
Castilla y León	58	1,70%	4.177.192,35	1,28%
Cataluña	514	15,06%	59.398.822,08	18,19%
Comunidad Valenciana	377	11,05%	29.237.442,99	8,95%
Extremadura	38	1,11%	2.896.293,84	0,89%
Galicia	136	3,99%	9.637.452,86	2,95%
Islas Baleares	101	2,96%	10.732.940,10	3,29%
La Rioja	4	0,12%	187.854,46	0,06%
Madrid	730	21,40%	79.732.886,79	24,41%
Murcia	37	1,08%	2.923.634,12	0,90%
Navarra	11	0,32%	871.021,43	0,27%
País Vasco	28	0,82%	3.241.161,68	0,99%
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</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%	484.777,69	0,15%	Cataluña
Debtor nº 2	1	0,03%	479.726,49	0,15%	Cataluña
Debtor nº 3	1	0,03%	454.954,97	0,14%	Madrid
Debtor nº 4	1	0,03%	432.235,03	0,13%	Madrid
Debtor nº 5	1	0,03%	432.055,76	0,13%	Madrid
Debtor nº 6	1	0,03%	429.293,75	0,13%	Cataluña
Debtor nº 7	1	0,03%	428.263,00	0,13%	Madrid
Debtor nº 8	1	0,03%	422.806,67	0,13%	Cataluña
Debtor nº 9	1	0,03%	415.964,71	0,13%	Aragón
Debtor nº 10	1	0,03%	415.141,11	0,13%	Cataluña
Rest of Debtors	3.402	99,71%	322.193.423,62	98,65%	
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</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%	63	1,85%	770.430,21	0,24%	6,64%	
10,00% - 20,00%	131	3,84%	3.899.881,34	1,19%	16,18%	
20,00% - 30,00%	234	6,86%	11.399.816,34	3,49%	25,66%	
30,00% - 40,00%	323	9,47%	26.242.871,34	8,04%	35,42%	
40,00% - 50,00%	406	11,90%	39.804.467,60	12,19%	45,25%	
50,00% - 60,00%	498	14,60%	49.290.867,53	15,09%	55,19%	
60,00% - 70,00%	676	19,81%	70.351.843,37	21,54%	65,14%	
70,00% - 80,00%	746	21,86%	81.459.547,93	24,94%	74,77%	
80,00% - 90,00%	333	9,76%	43.164.967,64	13,22%	83,29%	
90,00% - 100,00%	2	0,06%	203.949,50	0,06%	90,40%	
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>	<b>61,54%</b>	

Maximum	Minimum	Simple Average
90,75%	0,00%	56,58%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.209	94,05%	311.535.170,10	95,39%
Second Residence	203	5,95%	15.053.472,70	4,61%
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2020

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	22.574,84	0,01%
1	2.715	79,57%	239.728.339,33	73,40%
2	605	17,73%	70.671.958,97	21,64%
3	80	2,34%	13.895.598,70	4,25%
4	11	0,32%	2.270.170,96	0,70%
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.195	93,64%	306.858.814,65	93,96%
Other	217	6,36%	19.729.828,15	6,04%
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.953	86,55%	287.513.777,94	88,04%
Official Protection Housing (VPO)	459	13,45%	39.074.864,86	11,96%
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	33	0,97%	3.864.755,94	1,18%
Insurance	26	0,76%	2.339.649,77	0,72%
Other	71	2,08%	3.254.479,53	1,00%
Small Broker	147	4,31%	16.211.764,57	4,96%
Small Real Estate Agency	1.761	51,61%	163.659.923,26	50,11%
Large Real Estate Agency	710	20,81%	70.049.228,97	21,45%
Word of mouth	258	7,56%	26.680.460,81	8,17%
Large Broker	195	5,72%	16.272.359,72	4,98%
Developers	34	1,00%	5.314.009,38	1,63%
Direct Channel	177	5,19%	18.942.010,85	5,80%
<b>Total</b>	<b>3.412</b>	<b>100,00%</b>	<b>326.588.642,80</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	39	37,86%	2.368.110,19	31,38%	25/12/2020	6,68
1	2	20	19,42%	1.795.365,25	23,79%	21/02/2022	20,79
2	3	2	1,94%	138.916,96	1,84%	22/07/2022	25,82
4	5	34	33,01%	2.734.244,88	36,23%	27/02/2025	57,50
5	6	8	7,77%	509.862,56	6,76%	23/07/2025	62,39
<b>Total</b>	<b>103</b>	<b>100,00%</b>	<b>7.546.499,84</b>	<b>100,00%</b>	<b>10/02/2023</b>	<b>32,57</b>	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/09/2020	22/12/2022
Month	64,70	2,83	30,93

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 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>102</b>	<b>99,03%</b>	<b>7.506.443,70</b>	<b>99,47%</b>	<b>3,60</b>	<b>1,73</b>	<b>05/02/2023</b>
<b>EUR 12 M</b>	<b>94</b>	<b>91,26%</b>	<b>7.091.805,73</b>	<b>93,97%</b>	<b>3,54</b>	<b>1,79</b>	<b>24/03/2023</b>
0-1	31	30,10%	1.953.472,22	25,89%	4,56	2,26	31/12/2020
1-2	20	19,42%	1.795.365,25	23,79%	3,07	1,61	21/02/2022
2-3	2	1,94%	138.916,96	1,84%	2,87	1,64	22/07/2022
4-5	33	32,04%	2.694.188,74	35,70%	3,27	1,59	26/02/2025
5-6	8	7,77%	509.862,56	6,76%	2,88	1,62	23/07/2025
<b>IRPH</b>	<b>8</b>	<b>7,77%</b>	<b>414.637,97</b>	<b>5,49%</b>	<b>4,75</b>	<b>0,88</b>	<b>28/11/2020</b>
0-1	8	7,77%	414.637,97	5,49%	4,75	0,88	28/11/2020
<b>Annually</b>	<b>1</b>	<b>0,97%</b>	<b>40.056,14</b>	<b>0,53%</b>	<b>2,80</b>	<b>1,49</b>	<b>01/04/2025</b>
<b>EUR 12 M</b>	<b>1</b>	<b>0,97%</b>	<b>40.056,14</b>	<b>0,53%</b>	<b>2,80</b>	<b>1,49</b>	<b>01/04/2025</b>
4-5	1	0,97%	40.056,14	0,53%	2,80	1,49	01/04/2025
<b>Total</b>	<b>103</b>	<b>100,00%</b>	<b>7.546.499,84</b>	<b>100,00%</b>	<b>3,60</b>	<b>1,73</b>	<b>10/02/2023</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	1	0,97%	36.142,36	0,48%	4,35	0,40
0,50	1,00	4	3,88%	221.056,82	2,93%	4,55	0,57
1,00	1,50	33	32,04%	2.742.098,04	36,34%	3,09	1,42
1,50	2,00	45	43,69%	3.036.043,80	40,23%	3,46	1,68
2,00	2,50	7	6,80%	431.601,08	5,72%	4,64	2,06
2,50	3,00	8	7,77%	819.005,24	10,85%	4,66	2,74
3,00	3,50	5	4,85%	260.552,50	3,45%	4,69	3,13
<b>Total</b>	<b>103</b>	<b>100,00%</b>	<b>7.546.499,84</b>	<b>100,00%</b>	<b>3,60</b>	<b>1,73</b>	

Maximum	Minimum	Simple Average
3,20	0,40	1,72

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	343	11,40%	42.139.897,68	14,44%	1,85	0,35
0,00	0,50	942	31,31%	99.925.011,14	34,24%	1,48	0,65
0,50	1,00	514	17,08%	45.879.531,75	15,72%	1,21	1,17
1,00	1,50	866	28,78%	74.588.692,55	25,56%	1,56	1,69
1,50	2,00	199	6,61%	15.687.650,02	5,38%	2,09	2,16
2,00	2,50	129	4,29%	12.305.858,95	4,22%	2,51	2,70
2,50	3,00	16	0,53%	1.324.646,24	0,45%	2,98	3,19
<b>Total</b>	<b>3.009</b>	<b>100,00%</b>	<b>291.851.288,33</b>	<b>100,00%</b>	<b>1,60</b>	<b>1,13</b>	

Maximum	Minimum	Simple Average
3,45	0,00	1,21

## FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO III

Tasa mensual actual anualizada:	-2,06%
Tasa últimos 12 meses anualizada:	1,02%
Tasa anualizada desde Constitución del Fondo	0,97%

0,97%
0,08%

Fecha	Pendiente Constitución	Pendiente a fecha	Vector Prepago TACP	DATO Fin mes	Caída mensual media	CPR	Caída mensual	CPR	Ppal Pte después del pago
27-oct.-16	420.000.000,00		100,00%	100,00%					<b>420.000.000,00</b>
31-oct.-16	420.000.000,00	<b>418.373.740,19</b>	99,92%	99,61%	0,39%	4,55%	<b>0,39%</b>	<b>4,55%</b>	419.660.103,50
30-nov.-16	418.051.914,38	<b>417.054.565,60</b>	99,84%	99,76%	0,12%	1,42%	<b>-0,15%</b>	<b>-1,81%</b>	417.375.548,25
31-dic.-16	416.107.383,97	<b>414.586.049,31</b>	99,76%	99,63%	0,12%	1,45%	<b>0,13%</b>	<b>1,52%</b>	415.097.962,42
31-ene.-17	414.166.266,73	<b>412.932.950,60</b>	99,68%	99,70%	0,07%	0,89%	<b>-0,07%</b>	<b>-0,82%</b>	412.827.191,77
28-feb.-17	412.228.103,56	<b>410.232.714,04</b>	99,60%	99,52%	0,10%	1,16%	<b>0,19%</b>	<b>2,22%</b>	410.562.766,76
31-mar.-17	410.294.496,02	<b>407.789.747,69</b>	99,52%	99,39%	0,10%	1,22%	<b>0,13%</b>	<b>1,51%</b>	408.306.270,02
30-abr.-17	408.362.339,10	<b>406.061.314,39</b>	99,43%	99,44%	0,08%	0,96%	<b>-0,05%</b>	<b>-0,57%</b>	406.054.599,09
31-may.-17	406.437.330,80	<b>403.575.356,75</b>	99,35%	99,30%	0,09%	1,05%	<b>0,14%</b>	<b>1,68%</b>	403.813.407,67
30-jun.-17	404.517.390,56	<b>401.802.910,61</b>	99,27%	99,33%	0,07%	0,89%	<b>-0,03%</b>	<b>-0,40%</b>	401.580.609,06
31-jul.-17	402.601.487,95	<b>399.426.485,99</b>	99,19%	99,21%	0,08%	0,95%	<b>0,12%</b>	<b>1,41%</b>	399.355.164,97
31-ago.-17	400.690.300,60	<b>397.493.708,49</b>	99,11%	99,20%	0,07%	0,87%	<b>0,01%</b>	<b>0,11%</b>	397.137.733,32
30-sep.-17	398.781.521,19	<b>395.487.612,57</b>	99,03%	99,17%	0,07%	0,83%	<b>0,03%</b>	<b>0,34%</b>	394.926.013,82
31-oct.-17	396.876.641,67	<b>392.850.111,09</b>	98,95%	98,99%	0,08%	0,94%	<b>0,19%</b>	<b>2,26%</b>	392.721.473,08
30-nov.-17	394.974.857,88	<b>391.074.621,65</b>	98,87%	99,01%	0,07%	0,85%	<b>-0,03%</b>	<b>-0,33%</b>	390.523.302,69
31-dic.-17	393.077.953,92	<b>389.212.001,97</b>	98,79%	99,02%	0,07%	0,79%	<b>0,00%</b>	<b>-0,05%</b>	388.333.253,89
31-ene.-18	391.185.512,80	<b>387.267.403,34</b>	98,71%	99,00%	0,06%	0,75%	<b>0,02%</b>	<b>0,22%</b>	386.150.899,42
28-feb.-18	389.296.872,92	<b>385.771.434,78</b>	98,63%	99,09%	0,05%	0,64%	<b>-0,10%</b>	<b>-1,17%</b>	383.975.572,18
31-mar.-18	387.413.203,43	<b>383.570.835,97</b>	98,55%	99,01%	0,06%	0,66%	<b>0,09%</b>	<b>1,04%</b>	381.808.411,40
30-abr.-18	385.531.424,12	<b>381.212.942,48</b>	98,47%	98,88%	0,06%	0,71%	<b>0,13%</b>	<b>1,54%</b>	379.646.368,14
31-may.-18	383.656.071,06	<b>379.533.800,32</b>	98,39%	98,93%	0,05%	0,65%	<b>-0,05%</b>	<b>-0,56%</b>	377.493.897,25
30-jun.-18	381.785.549,58	<b>377.298.723,41</b>	98,31%	98,82%	0,06%	0,67%	<b>0,10%</b>	<b>1,22%</b>	375.349.411,73
31-jul.-18	379.919.426,53	<b>374.907.503,21</b>	98,23%	98,68%	0,06%	0,72%	<b>0,15%</b>	<b>1,73%</b>	373.212.470,72
31-ago.-18	378.058.396,90	<b>372.708.223,01</b>	98,16%	98,58%	0,06%	0,74%	<b>0,10%</b>	<b>1,16%</b>	371.083.742,10
30-sep.-18	376.200.924,61	<b>371.216.731,24</b>	98,08%	98,68%	0,06%	0,66%	<b>-0,09%</b>	<b>-1,10%</b>	368.961.703,40
31-oct.-18	374.348.562,47	<b>368.851.782,43</b>	98,00%	98,53%	0,06%	0,71%	<b>0,15%</b>	<b>1,73%</b>	366.847.864,06
30-nov.-18	372.499.279,01	<b>366.653.928,53</b>	97,92%	98,43%	0,06%	0,73%	<b>0,10%</b>	<b>1,22%</b>	364.740.219,00
31-dic.-18	370.654.765,65	<b>363.795.846,07</b>	97,84%	98,15%	0,07%	0,83%	<b>0,29%</b>	<b>3,38%</b>	362.640.411,98
31-ene.-19	368.814.586,28	<b>361.345.069,40</b>	97,76%	97,97%	0,07%	0,87%	<b>0,18%</b>	<b>2,12%</b>	360.548.001,57
28-feb.-19	366.978.098,45	<b>358.759.287,50</b>	97,68%	97,76%	0,08%	0,93%	<b>0,22%</b>	<b>2,59%</b>	358.462.346,22
31-mar.-19	365.146.459,29	<b>356.659.813,43</b>	97,60%	97,68%	0,08%	0,94%	<b>0,09%</b>	<b>1,03%</b>	356.384.562,81
30-abr.-19	363.316.632,57	<b>354.822.970,91</b>	97,52%	97,66%	0,08%	0,91%	<b>0,01%</b>	<b>0,17%</b>	354.311.675,16
31-may.-19	361.493.074,31	<b>352.521.085,64</b>	97,44%	97,52%	0,08%	0,94%	<b>0,15%</b>	<b>1,76%</b>	352.248.017,32
30-jun.-19	359.674.227,63	<b>349.909.881,81</b>	97,36%	97,29%	0,08%	1,00%	<b>0,24%</b>	<b>2,83%</b>	350.192.054,95
31-jul.-19	357.859.653,24	<b>348.681.765,55</b>	97,28%	97,44%	0,08%	0,91%	<b>-0,15%</b>	<b>-1,87%</b>	348.143.345,86
31-ago.-19	356.050.053,06	<b>346.930.807,15</b>	97,21%	97,44%	0,07%	0,89%	<b>0,00%</b>	<b>-0,04%</b>	346.102.558,61
30-sep.-19	354.243.895,69	<b>344.945.493,21</b>	97,13%	97,38%	0,07%	0,88%	<b>0,07%</b>	<b>0,78%</b>	344.068.190,39
31-oct.-19	352.442.722,54	<b>341.769.876,39</b>	97,05%	96,97%	0,08%	0,99%	<b>0,41%</b>	<b>4,86%</b>	342.041.725,35
30-nov.-19	350.644.515,88	<b>339.513.416,59</b>	96,97%	96,83%	0,08%	1,01%	<b>0,15%</b>	<b>1,79%</b>	340.021.191,54
31-dic.-19	348.850.957,98	<b>337.313.017,88</b>	96,89%	96,69%	0,09%	1,03%	<b>0,14%</b>	<b>1,64%</b>	338.008.208,33
31-ene.-20	347.061.607,60	<b>334.723.795,81</b>	96,81%	96,45%	0,09%	1,08%	<b>0,26%</b>	<b>3,03%</b>	336.002.334,01
29-feb.-20	345.275.835,41	<b>332.213.951,52</b>	96,74%	96,22%	0,09%	1,12%	<b>0,24%</b>	<b>2,80%</b>	334.002.946,29
31-mar.-20	343.494.786,47	<b>330.427.063,00</b>	96,66%	96,20%	0,09%	1,10%	<b>0,02%</b>	<b>0,27%</b>	332.011.139,97
30-abr.-20	341.715.468,24	<b>329.196.158,23</b>	96,58%	96,34%	0,09%	1,04%	<b>-0,15%</b>	<b>-1,77%</b>	330.024.010,25
31-may.-20	339.942.255,30	<b>328.045.771,00</b>	96,50%	96,50%	0,08%	0,97%	<b>-0,17%</b>	<b>-2,06%</b>	328.045.771,00

**FLUJOS POR CADA BONO SIN RETENCION PARA EL TOMADOR  
(IMPORTES EN EUROS)  
TACP: 0,97%**

Fecha de Pago	Bonos de la Serie A		
	Principal Amortizado	Intereses Brutos	Flujo Total
<b>TOTALES:</b>	<b>201.336.690,50</b>	<b>992.408,06</b>	<b>202.329.098,56</b>
15-jun.-20			
15-sep.-20	5.901.486,24	179.569,96	6.081.056,20
15-dic.-20	5.831.035,06	172.411,85	6.003.446,91
15-mar.-21	5.760.784,68	165.429,64	5.926.214,32
15-jun.-21	5.716.909,90	163.967,87	5.880.877,77
15-sep.-21	5.647.809,57	158.869,02	5.806.678,60
15-dic.-21	172.478.665,05	152.159,72	172.630.824,77