



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



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT:

QUARTER/SEMESTER

15 12 2020 - 15 03 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			
			INITIAL	CURRENT	%Curr/In
Series A ES0305192009	3.190	Nominal per Bond	100.000,00	55.523,70	55,52%
		Total Nominal	319.000.000,00	177.120.603,00	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period March 15th, 2021			Next Payment Date June 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	2.481,18	15,52	0,108%	15,32	12,41
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

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QUARTER/SEMESTER

15 12 2020 - 15 03 2021

YEAR:

2021

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR s	3.776	3.311
Principal Outstanding	420.000.004,85	306.507.339,94
Principal Outstanding per Loan	111.228,81	92.572,44
Interest Rate	1,84%	1,54%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,23%
Average 12 Months Single Rate	1,35%
Prepayment Rate from Constitution	1,18%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	3.693,31	10.446,73	137.999,30
Debt to be amortised			306.410.550,84
Total Debt	3.693,31	10.446,73	306.548.550,14

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY BONDS PAYOUT REPORT

March 15, 2021

BONDS. PRINCIPAL	
Previous Balance	185.035.567,20
Principal Amortised	7.914.964,20
Outstanding Balance	177.120.603,00
% of Initial Balance	55,52%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	8-mar.-2021
Payment Date	15-mar.-2021
Previous Payment Date	15-dic.-2020
Number of Days (Act/360)	90
Reference Interest Rate (%)	-0,542%
Next Payment Date	15-jun.-2021

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,543%	0,650%	49.508,80
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 15, 2021
Class A	3,89	0,73

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	313.165.041,89
Principal Amortised	6.657.701,95
Outstanding Balance	306.507.339,94
Number of Credit Rights	3.311
LTV	54,80%

DEFAULTED LOANS	
Previous balance	1.994.085,26
Difference in Actual Period	246.804,97
Up to date	2.240.890,23

TRANSITORY PROPERTIES	
Last balance	74.210,29
Difference in Actual Period	23.197,39
Current balance	97.407,68
Number of Credit Rights	3

NET LOSSES	
Last balance	248.696,55
Difference in Actual	68.691,86
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	2.382,62	4.238,90	2.145,76	921,16	87.100,66
Interest accrued on Credit Rights's	1.310,69	1.556,75	620,79	963,37	50.898,64
Outstanding Balance	1.261.298,59	884.943,55	133.992,17	175.883,61	1.826.905,55
Number of Credit Rights	13	13	2	2	22
% of Outstanding Balance	0,41%	0,29%	0,04%	0,06%	0,60%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY REPORT - ALLOCATION OF CASH

March 15, 2021

TOTAL CASH RECEIVED END OF PERIOD	7.815.603,80
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.558.080,24
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.230.864,22
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	26.659,34
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	7.815.603,80
Ordinary Expenses	14.105,86
Extraordinary Expenses	3.460,99
Interest paid to Class A Bondholders	49.508,80
Reserve Fund	(166.442,55)
Principal withholding Class A	7.914.964,20
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	6,50

TREASURY ACCOUNT STATEMENT	7.662.683,50
PRINCIPAL RESERVE FUND	
Previous Balance	7.829.126,05
Difference	(166.442,55)
Outstanding Balance	7.662.683,50
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	March 15, 2021
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (32,95%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	7.662.683,50 (2,50%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	28.386.736,94 (9,26%)

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

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

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

SUBORDINATED LOAN 2		
CONCEPTS	INITIAL	March 15, 2021
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,508%

FONDO DE TITULIZACIÓN RMBS Prado III

TRIGGERS OF THE MODEL

March 15, 2021

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:		7.662.683,50
Reserve Fund SHALL BE THE LESSER OF:		
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	7.662.683,50	
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	102
Principal Outstanding of renegotiated loans	12.611.241,64
% Principal Outstanding of renegotiated loans / Initial Principal balance	3,00%

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

March 15, 2021

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

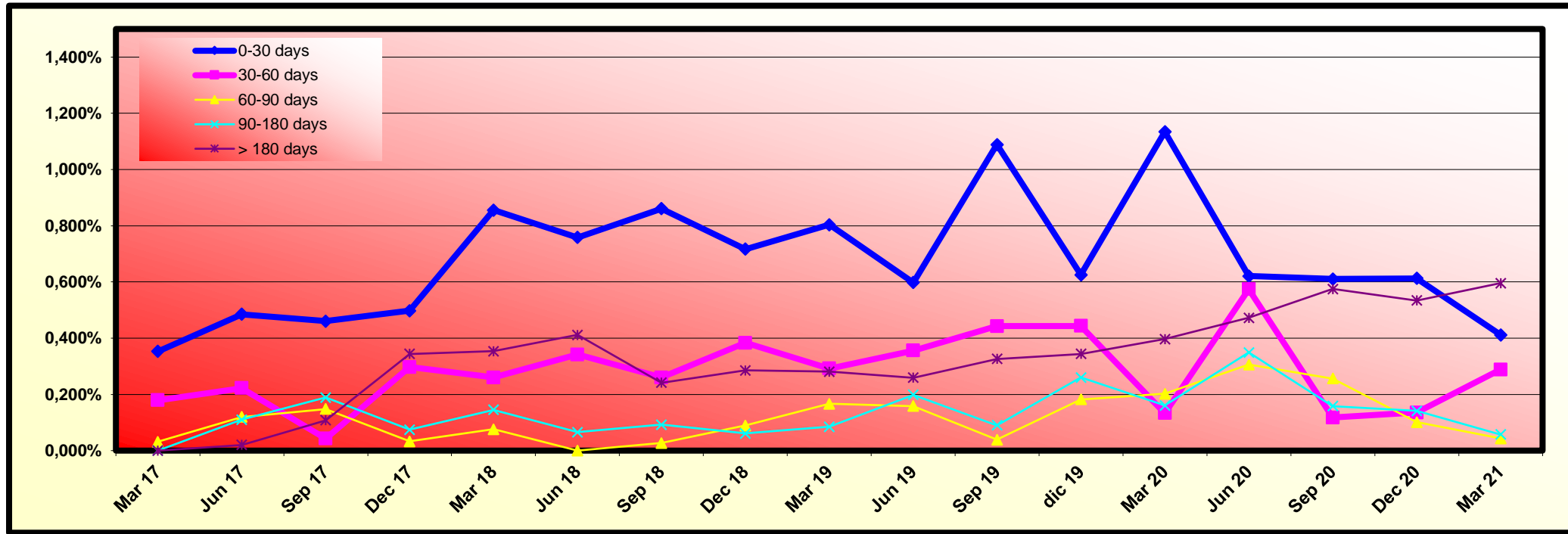
Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

FONDO DE TITULIZACIÓN RMBS Prado III

HISTORICAL ARREARS AND PREPAYMENT REPORT

March 15, 2021

HISTORICAL ARREARS



Date	dic 19	Mar 20	Jun 20	Sep 20	Dec 20	Mar 21
0-30 days	0,626%	1,134%	0,621%	0,610%	0,613%	0,412%
30-60 days	0,444%	0,133%	0,574%	0,118%	0,135%	0,289%
60-90 days	0,182%	0,202%	0,306%	0,256%	0,101%	0,044%
90-180 days	0,260%	0,161%	0,349%	0,158%	0,141%	0,057%
> 180 days	0,344%	0,397%	0,473%	0,575%	0,534%	0,596%

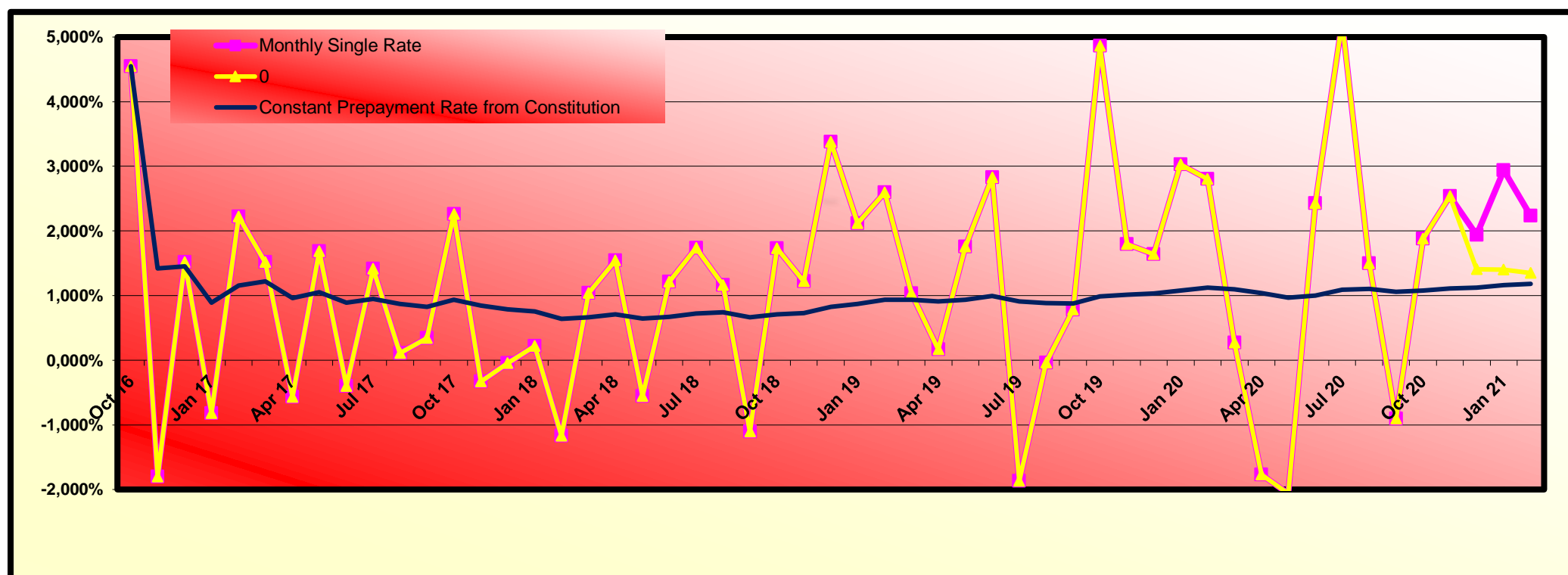
	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	0	109	109
Outstanding Balance	0,00	12.924.173,02	12.924.173,02
% over Outstanding Balance	0,00%	4,22%	4,22%

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 28.02.20201, an amount of 11.426.995,75 € (99 loans) corresponds to loans with overdue moratorium, that is no longer in force.

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

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QUARTERLY STATISTIC INFORMATION

March 8, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	260	7,85%	3.756.291,41	1,23%
25.000	50.000	467	14,10%	17.799.490,20	5,81%
50.000	75.000	747	22,56%	46.543.901,44	15,19%
75.000	100.000	621	18,76%	54.015.072,17	17,62%
100.000	125.000	450	13,59%	50.471.500,37	16,47%
125.000	150.000	305	9,21%	41.523.959,82	13,55%
150.000	175.000	199	6,01%	32.022.130,97	10,45%
175.000	200.000	112	3,38%	20.969.443,96	6,84%
200.000	225.000	53	1,60%	11.284.302,04	3,68%
225.000	250.000	35	1,06%	8.271.981,78	2,70%
250.000	275.000	24	0,72%	6.291.211,02	2,05%
275.000	300.000	10	0,30%	2.914.205,18	0,95%
300.000	325.000	5	0,15%	1.566.224,03	0,51%
325.000	350.000	4	0,12%	1.351.935,18	0,44%
350.000	375.000	3	0,09%	1.089.767,83	0,36%
375.000	400.000	4	0,12%	1.544.118,16	0,50%
400.000	425.000	9	0,27%	3.709.951,51	1,21%
425.000	450.000	1	0,03%	439.973,89	0,14%
450.000	475.000	2	0,06%	941.878,98	0,31%
Total		3.311	100,00%	306.507.339,94	100,00%

Maximum	Minimum	Simple Average
473.857,68	62,55	92.572,44

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	464	14,01%	53.359.384,41	17,41%	0,22	0,69
0,50	1,00	426	12,87%	38.607.356,79	12,60%	0,73	1,20
1,00	1,50	747	22,56%	58.847.613,59	19,20%	1,22	1,67
1,50	2,00	359	10,84%	34.052.888,31	11,11%	1,74	1,34
2,00	2,50	784	23,68%	77.877.337,82	25,41%	2,18	0,83
2,50	3,00	354	10,69%	30.661.068,53	10,00%	2,83	0,57
3,00	3,50	128	3,87%	9.458.506,53	3,09%	3,14	0,68
3,50	4,00	36	1,09%	2.908.916,28	0,95%	3,69	1,67
4,00	4,50	7	0,21%	286.514,81	0,09%	4,17	2,41
4,50	5,00	4	0,12%	310.765,95	0,10%	4,53	2,44
5,00	5,50	1	0,03%	52.679,53	0,02%	5,05	3,20
5,50	6,00	1	0,03%	84.307,39	0,03%	5,55	3,20
Total		3.311	100,00%	306.507.339,94	100,00%	1,54	1,05

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

Maximum	Minimum	Simple Average
5,55	0,00	1,59

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	239	7,22%	12.401.080,95	4,05%	10/01/2005	193,93	
2007	395	11,93%	48.639.139,15	15,87%	05/08/2007	163,10	
2008	445	13,44%	46.737.508,03	15,25%	31/05/2008	153,27	
2009	216	6,52%	25.940.035,76	8,46%	16/06/2009	140,73	
2010	241	7,28%	29.052.466,86	9,48%	31/07/2010	127,27	
2011	278	8,40%	28.239.184,24	9,21%	10/07/2011	115,93	
2012	338	10,21%	26.356.961,75	8,60%	17/08/2012	102,70	
2013	309	9,33%	22.046.359,23	7,19%	15/07/2013	91,77	
2014	339	10,24%	25.708.250,87	8,39%	15/07/2014	79,77	
2015	511	15,43%	41.386.353,10	13,50%	21/05/2015	69,57	
Total	3.311	100,00%	306.507.339,94	100,00%	29/11/2010	123,30	

	Maximum	Minimum	Simple Average
Date	29/09/2015	29/01/1997	10/12/2010
Month	66,23	293,47	124,68

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QUARTERLY STATISTIC INFORMATION

March 8, 2021

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.052	31,77%	57.049.408,06	18,61%	18/12/2034	165,33
2040	132	3,99%	11.562.150,97	3,77%	13/06/2040	231,17
2041	63	1,90%	6.101.232,14	1,99%	30/06/2041	243,73
2042	143	4,32%	15.302.816,84	4,99%	16/07/2042	256,27
2043	210	6,34%	18.714.122,79	6,11%	15/06/2043	267,23
2044	241	7,28%	21.187.669,64	6,91%	07/06/2044	278,97
2045	295	8,91%	30.576.352,72	9,98%	28/05/2045	290,67
2046	98	2,96%	10.762.937,01	3,51%	09/07/2046	304,03
2047	385	11,63%	46.649.376,62	15,22%	18/07/2047	316,33
2048	286	8,64%	35.004.332,42	11,42%	11/05/2048	326,10
2049	137	4,14%	18.151.918,38	5,92%	17/05/2049	338,30
2050	125	3,78%	17.990.399,52	5,87%	29/06/2050	351,70
2051	134	4,05%	15.997.822,86	5,22%	27/05/2051	362,63
2052	10	0,30%	1.456.799,97	0,48%	09/02/2052	371,03
Total	3.311	100,00%	306.507.339,94	100,00%	12/06/2044	279,13

	Maximum	Minimum	Simple Average
Date	01/05/2052	01/04/2021	23/12/2041
Month	379,23	0,80	253,17

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	257	7,76%	16.000.937,13	5,22%
Floating	257	7,76%	16.000.937,13	5,22%
semiannually	2.773	83,75%	266.783.852,65	87,04%
Floating	2.708	81,79%	261.743.856,12	85,40%
Mixed	65	1,96%	5.039.996,53	1,64%
Fixed	281	8,49%	23.722.550,16	7,74%
Total	3.311	100,00%	306.507.339,94	100,00%

(*) Mixed Rated Loans have already switched from fixed rates to floating rates.

Interest Type (*)						
Interest Type (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
Floating	2.965	89,55%	277.744.793,25	90,62%	1,39	1,13
EUR 12 M	1.896	57,26%	181.148.360,12	59,10%	0,95	1,41
IRPH	941	28,42%	94.640.863,50	30,88%	2,24	0,59
MIBOR 1 A	127	3,84%	1.921.759,97	0,63%	0,95	1,26
MIBOR 6 M	1	0,03%	33.809,66	0,01%	0,72	1,25
Mixed	65	1,96%	5.039.996,53	1,64%	3,23	1,63
EUR 12 M	65	1,96%	5.039.996,53	1,64%	3,23	1,63
Fixed	281	8,49%	23.722.550,16	7,74%	2,96	0,00
Fixed	281	8,49%	23.722.550,16	7,74%	2,96	0,00
Total	3.311	100,00%	306.507.339,94	100,00%	1,54	1,14

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
Floating	4,30	0,00	1,42
Mixed	5,55	2,60	3,24
0	3,75	2,00	2,96

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.961	59,23%	186.188.356,65	60,75%	1,01	1,41
IRPH	941	28,42%	94.640.863,50	30,88%	2,24	0,59
MIBOR 1 A	127	3,84%	1.921.759,97	0,63%	0,95	1,26
MIBOR 6 M	1	0,03%	33.809,66	0,01%	0,72	1,25
Fijo	281	8,49%	23.722.550,16	7,74%	2,96	0,00
Total	3.311	100,00%	306.507.339,94	100,00%	1,54	1,14

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 8, 2021

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	888	26,82%	77.576.281,95	25,31%
Aragón	62	1,87%	5.467.092,90	1,78%
Asturias	66	1,99%	4.795.651,97	1,56%
Canarias	205	6,19%	17.082.113,47	5,57%
Cantabria	29	0,88%	2.831.242,50	0,92%
Castilla la Mancha	99	2,99%	9.864.402,97	3,22%
Castilla y León	56	1,69%	3.839.403,70	1,25%
Cataluña	494	14,92%	55.055.877,10	17,96%
Comunidad Valenciana	368	11,11%	27.627.585,89	9,01%
Extremadura	38	1,15%	2.820.417,12	0,92%
Galicia	132	3,99%	9.269.122,84	3,02%
Islas Baleares	95	2,87%	9.852.300,51	3,21%
La Rioja	3	0,09%	135.126,60	0,04%
Madrid	703	21,23%	73.620.476,77	24,02%
Murcia	37	1,12%	2.841.469,07	0,93%
Navarra	11	0,33%	844.907,54	0,28%
País Vasco	25	0,76%	2.983.867,04	0,97%
Total	3.311	100,00%	306.507.339,94	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	473.857,68	0,15%	Cataluña
Debtor nº 2	1	0,03%	468.021,30	0,15%	Cataluña
Debtor nº 3	1	0,03%	439.973,89	0,14%	Madrid
Debtor nº 4	1	0,03%	422.651,11	0,14%	Madrid
Debtor nº 5	1	0,03%	418.754,13	0,14%	Madrid
Debtor nº 6	1	0,03%	418.729,27	0,14%	Madrid
Debtor nº 7	1	0,03%	416.062,87	0,14%	Cataluña
Rest of Debtors	3.304	99,79%	303.449.289,69	99,00%	
Total	3.311	100,00%	306.507.339,94	100,00%	

(*) Only first debtor in the loan considered; one debtor per loan for each operation.

Current Loan to Value (LTV)						
Current Loan to Value (LTV)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted LTV	
0,00% - 10,00%	75	2,27%	725.208,31	0,24%	6,72%	
10,00% - 20,00%	139	4,20%	4.122.755,08	1,35%	15,91%	
20,00% - 30,00%	249	7,52%	11.789.119,37	3,85%	25,39%	
30,00% - 40,00%	323	9,76%	26.919.937,23	8,78%	35,48%	
40,00% - 50,00%	441	13,32%	40.197.718,92	13,11%	45,33%	
50,00% - 60,00%	495	14,95%	49.723.966,44	16,22%	55,45%	
60,00% - 70,00%	672	20,30%	67.451.103,02	22,01%	65,18%	
70,00% - 80,00%	686	20,72%	74.933.013,70	24,45%	74,58%	
80,00% - 90,00%	231	6,98%	30.644.517,87	10,00%	82,53%	
Total	3.311	100,00%	306.507.339,94	100,00%	60,09%	

Maximum	Minimum	Simple Average
89,86%	0,00%	54,80%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.120	94,23%	292.859.734,51	95,55%
Second Residence	191	5,77%	13.647.605,43	4,45%
Total	3.311	100,00%	306.507.339,94	100,00%

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 8, 2021

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	21.992,21	0,01%
1	2.638	79,67%	225.041.083,35	73,42%
2	583	17,61%	65.820.870,61	21,47%
3	78	2,36%	13.408.688,60	4,37%
4	11	0,33%	2.214.705,17	0,72%
Total	3.311	100,00%	306.507.339,94	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.099	93,60%	287.699.204,00	93,86%
Other	212	6,40%	18.808.135,94	6,14%
Total	3.311	100,00%	306.507.339,94	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.866	86,56%	269.958.767,06	88,08%
Official Protection Housing (VPO)	445	13,44%	36.548.572,88	11,92%
Total	3.311	100,00%	306.507.339,94	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	33	1,00%	3.688.761,06	1,20%
Insurance	24	0,72%	2.008.984,47	0,66%
Other	66	1,99%	2.980.756,02	0,97%
Small Broker	144	4,35%	15.285.501,83	4,99%
Small Real Estate Agency	1.713	51,74%	154.568.918,47	50,43%
Large Real Estate Agency	690	20,84%	65.749.050,62	21,45%
Word of mouth	250	7,55%	24.820.175,78	8,10%
Large Broker	190	5,74%	15.231.403,18	4,97%
Developers	33	1,00%	5.144.571,98	1,68%
Direct Channel	168	5,07%	17.029.216,53	5,56%
Total	3.311	100,00%	306.507.339,94	100,00%

Mixed Loans: Years to switch to variable loans							
Mixed Loans: Years to switch to variable loans	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Switch Date	Weighted Months	
0	1	17	26,15%	1.281.955,48	25,44%	01/12/2021	8,94
1	2	10	15,38%	806.028,79	15,99%	06/05/2022	14,13
3	4	13	20,00%	1.157.515,98	22,97%	12/12/2024	45,86
4	5	25	38,46%	1.794.496,28	35,61%	19/05/2025	51,11
Total	65	100,00%	5.039.996,53	100,00%	30/11/2023	33,27	

	Maximum	Minimum	Simple Average
Date	01/09/2025	01/04/2021	24/11/2023
Month	54,60	0,80	33,06

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 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
Semiannually	65	100,00%	5.039.996,53	100,00%	3,23	1,63	30/11/2023
EUR 12 M	65	100,00%	5.039.996,53	100,00%	3,23	1,63	30/11/2023
0-1	17	26,15%	1.281.955,48	25,44%	3,52	1,71	01/12/2021
1-2	10	15,38%	806.028,79	15,99%	2,76	1,60	06/05/2022
3-4	13	20,00%	1.157.515,98	22,97%	3,59	1,49	12/12/2024
4-5	25	38,46%	1.794.496,28	35,61%	2,99	1,67	19/05/2025
Total	65	100,00%	5.039.996,53	100,00%	3,23	1,63	30/11/2023

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	28	43,08%	2.539.783,89	50,39%	3,08	1,42
1,50	2,00	33	50,77%	2.169.360,58	43,04%	3,15	1,67
2,00	2,50	1	1,54%	37.429,82	0,74%	4,75	2,00
2,50	3,00	1	1,54%	156.435,32	3,10%	4,50	2,95
3,00	3,50	2	3,08%	136.986,92	2,72%	5,36	3,20
Total		65	100,00%	5.039.996,53	100,00%	3,23	1,63

Maximum	Minimum	Simple Average
3,20	1,00	1,64

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	339	11,43%	40.484.402,62	14,58%	1,70	0,35
0,00	0,50	927	31,26%	95.760.122,30	34,48%	1,28	0,65
0,50	1,00	502	16,93%	42.981.565,39	15,48%	0,97	1,17
1,00	1,50	847	28,57%	70.424.938,89	25,36%	1,33	1,69
1,50	2,00	203	6,85%	15.147.047,80	5,45%	1,86	2,16
2,00	2,50	131	4,42%	11.834.281,82	4,26%	2,27	2,69
2,50	3,00	16	0,54%	1.112.434,43	0,40%	2,75	3,19
Total		2.965	100,00%	277.744.793,25	100,00%	1,39	1,13

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

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO III

Monthly Single Rate	2,23%
Average 12 Moth Single Rate	1,35%
Prepayment Rate from Constitution	1,18%

1,18%
0,10%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly	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	418.373.740,19	99,90%	99,61%	0,39%	4,55%	0,39%	4,55%	419.585.058,21
30-nov.-16	418.051.914,38	417.054.565,60	99,80%	99,76%	0,12%	1,42%	-0,15%	-1,81%	417.226.288,08
31-dic.-16	416.107.383,97	414.586.049,31	99,70%	99,63%	0,12%	1,45%	0,13%	1,52%	414.875.313,84
31-ene.-17	414.166.266,73	412.932.950,60	99,61%	99,70%	0,07%	0,89%	-0,07%	-0,82%	412.531.977,36
28-feb.-17	412.228.103,56	410.232.714,04	99,51%	99,52%	0,10%	1,16%	0,19%	2,22%	410.195.805,69
31-mar.-17	410.294.496,02	407.789.747,69	99,41%	99,39%	0,10%	1,22%	0,13%	1,51%	407.868.376,12
30-abr.-17	408.362.339,10	406.061.314,39	99,31%	99,44%	0,08%	0,96%	-0,05%	-0,57%	405.546.585,60
31-may.-17	406.437.330,80	403.575.356,75	99,21%	99,30%	0,09%	1,05%	0,14%	1,68%	403.236.076,94
30-jun.-17	404.517.390,56	401.802.910,61	99,11%	99,33%	0,07%	0,89%	-0,03%	-0,40%	400.934.760,99
31-jul.-17	402.601.487,95	399.426.485,99	99,02%	99,21%	0,08%	0,95%	0,12%	1,41%	398.641.596,58
31-ago.-17	400.690.300,60	397.493.708,49	98,92%	99,20%	0,07%	0,87%	0,01%	0,11%	396.357.236,19
30-sep.-17	398.781.521,19	395.487.612,57	98,82%	99,17%	0,07%	0,83%	0,03%	0,34%	394.079.379,95
31-oct.-17	396.876.641,67	392.850.111,09	98,72%	98,99%	0,08%	0,94%	0,19%	2,26%	391.809.487,79
30-nov.-17	394.974.857,88	391.074.621,65	98,63%	99,01%	0,07%	0,85%	-0,03%	-0,33%	389.546.749,27
31-dic.-17	393.077.953,92	389.212.001,97	98,53%	99,02%	0,07%	0,79%	0,00%	-0,05%	387.292.907,32
31-ene.-18	391.185.512,80	387.267.403,34	98,43%	99,00%	0,06%	0,75%	0,02%	0,22%	385.047.531,35
28-feb.-18	389.296.872,92	385.771.434,78	98,33%	99,09%	0,05%	0,64%	-0,10%	-1,17%	382.809.951,94
31-mar.-18	387.413.203,43	383.570.835,97	98,24%	99,01%	0,06%	0,66%	0,09%	1,04%	380.581.300,69
30-abr.-18	385.531.424,12	381.212.942,48	98,14%	98,88%	0,06%	0,71%	0,13%	1,54%	378.358.534,43
31-may.-18	383.656.071,06	379.533.800,32	98,04%	98,93%	0,05%	0,65%	-0,05%	-0,56%	376.146.089,17
30-jun.-18	381.785.549,58	377.298.723,41	97,95%	98,82%	0,06%	0,67%	0,10%	1,22%	373.942.378,51
31-jul.-18	379.919.426,53	374.907.503,21	97,85%	98,68%	0,06%	0,72%	0,15%	1,73%	371.746.958,87
31-ago.-18	378.058.396,90	372.708.223,01	97,75%	98,58%	0,06%	0,74%	0,10%	1,16%	369.560.491,15
30-sep.-18	376.200.924,61	371.216.731,24	97,66%	98,68%	0,06%	0,66%	-0,09%	-1,10%	367.381.454,77
31-oct.-18	374.348.562,47	368.851.782,43	97,56%	98,53%	0,06%	0,71%	0,15%	1,73%	365.211.348,70
30-nov.-18	372.499.279,01	366.653.928,53	97,46%	98,43%	0,06%	0,73%	0,10%	1,22%	363.048.172,56
31-dic.-18	370.654.765,65	363.795.846,07	97,37%	98,15%	0,07%	0,83%	0,29%	3,38%	360.893.558,67
31-ene.-19	368.814.586,28	361.345.069,40	97,27%	97,97%	0,07%	0,87%	0,18%	2,12%	358.747.063,43
28-feb.-19	366.978.098,45	358.759.287,50	97,17%	97,76%	0,08%	0,93%	0,22%	2,59%	356.608.044,46
31-mar.-19	365.146.459,29	356.659.813,43	97,08%	97,68%	0,08%	0,94%	0,09%	1,03%	354.477.608,85
30-abr.-19	363.316.632,57	354.822.970,91	96,98%	97,66%	0,08%	0,91%	0,01%	0,17%	352.352.792,48
31-may.-19	361.493.074,31	352.521.085,64	96,89%	97,52%	0,08%	0,94%	0,15%	1,76%	350.237.901,85
30-jun.-19	359.674.227,63	349.909.881,81	96,79%	97,29%	0,08%	1,00%	0,24%	2,83%	348.131.406,52
31-jul.-19	357.859.653,24	348.681.765,55	96,70%	97,44%	0,08%	0,91%	-0,15%	-1,87%	346.032.862,69
31-ago.-19	356.050.053,06	346.930.807,15	96,60%	97,44%	0,07%	0,89%	0,00%	-0,04%	343.942.930,66
30-sep.-19	354.243.895,69	344.945.493,21	96,50%	97,38%	0,07%	0,88%	0,07%	0,78%	341.860.112,88
31-oct.-19	352.442.722,54	341.769.876,39	96,41%	96,97%	0,08%	0,99%	0,41%	4,86%	339.785.880,07
30-nov.-19	350.644.515,88	339.513.416,59	96,31%	96,83%	0,08%	1,01%	0,15%	1,79%	337.718.269,22
31-dic.-19	348.850.957,98	337.313.017,88	96,22%	96,69%	0,09%	1,03%	0,14%	1,64%	335.658.885,12
31-ene.-20	347.061.607,60	334.723.795,81	96,12%	96,45%	0,09%	1,08%	0,26%	3,03%	333.607.284,95
29-feb.-20	345.275.835,41	332.213.951,52	96,03%	96,22%	0,09%	1,12%	0,24%	2,80%	331.562.847,02
31-mar.-20	343.494.786,47	330.427.063,00	95,93%	96,20%	0,09%	1,10%	0,02%	0,27%	329.526.654,28
30-abr.-20	341.715.468,24	329.196.158,23	95,84%	96,34%	0,09%	1,04%	-0,15%	-1,77%	327.495.819,95
31-may.-20	339.942.255,30	328.045.771,00	95,74%	96,50%	0,08%	0,97%	-0,17%	-2,06%	325.474.522,19
30-jun.-20	338.173.629,19	325.671.497,62	95,65%	96,30%	0,08%	1,00%	0,20%	2,43%	323.461.285,96
31-jul.-20	336.409.146,54	322.522.646,66	95,55%	95,87%	0,09%	1,09%	0,45%	5,24%	321.455.669,31
31-ago.-20	334.649.522,22	320.431.601,31	95,46%	95,75%	0,09%	1,10%	0,13%	1,50%	319.458.337,66
30-sep.-20	332.893.229,44	318.988.981,67	95,37%	95,82%	0,09%	1,06%	-0,07%	-0,90%	317.467.815,97
31-oct.-20	331.141.798,24	316.809.862,64	95,27%	95,67%	0,09%	1,08%	0,16%	1,88%	315.485.547,29
30-nov.-20	329.393.224,52	314.461.813,98	95,18%	95,47%	0,09%	1,11%	0,21%	2,54%	313.509.605,22
31-dic.-20	327.649.181,40	312.287.753,82	95,08%	95,31%	0,09%	1,12%	0,16%	1,94%	311.541.567,39
31-ene.-21	325.909.856,28	309.858.213,94	94,99%	95,07%	0,10%	1,16%	0,25%	2,94%	309.581.593,84
28-feb.-21	324.174.004,02	307.628.484,57	94,90%	94,90%	0,10%	1,18%	0,19%	2,23%	307.628.484,57

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER (AMOUNTS IN EUR) CPR: 1,18%
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Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
TOTALS:	177.120.603,00	456.785,61	177.577.388,61
15-mar.-21			
15-jun.-21	5.827.260,98	157.971,90	5.985.232,87
15-sep.-21	5.752.646,57	152.774,63	5.905.421,20
15-dic.-21	165.540.695,45	146.039,08	165.686.734,53