



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 06 2020 - 15 09 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	60.392,81	60,39%
		Total Nominal	319.000.000,00	192.653.063,90	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period September 15th, 2020			Next Payment Date December 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	2.722,14	47,10	0,166%	25,34	20,53
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

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III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR s	3.776	3.378
Principal Outstanding	420.000.004,85	319.370.114,34
Principal Outstanding per Loan	111.228,81	94.544,14
Interest Rate	1,84%	1,76%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	1,50%
Average 12 Months Single Rate	1,71%
Prepayment Rate from Constitution	1,10%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	7.099,48	23.301,47	126.028,68
Debt to be amortised			319.269.337,49
Total Debt	7.099,48	23.301,47	319.395.366,17

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY BONDS PAYOUT REPORT

September 15, 2020

BONDS. PRINCIPAL	
Previous Balance	201.336.690,50
Principal Amortised	8.683.626,60
Outstanding Balance	192.653.063,90
% of Initial Balance	60,39%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	8-sep.-2020
Payment Date	15-sep.-2020
Previous Payment Date	15-jun.-2020
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,484%
Next Payment Date	15-dic.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,358%	0,650%	150.249,00
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 15, 2020
Class A	3,89	1,17

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	326.588.642,80
Principal Amortised	7.218.528,46
Outstanding Balance	319.370.114,34
Number of Credit Rights	3.378
LTV	56,00%

DEFAULTED LOANS	
Previous balance	1.443.833,56
Difference in Actual Period	366.661,11
Up to date	1.810.494,67

TRANSITORY PROPERTIES	
Last balance	69.592,83
Difference in Actual Period	0,00
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	4.934,44	1.820,97	5.429,97	7.129,57	81.461,90
Interest accrued on Credit Rights's	2.165,04	524,39	3.393,63	5.002,94	44.566,78
Outstanding Balance	1.948.919,19	375.952,86	818.914,87	505.260,56	1.835.365,77
Number of Credit Rights	25	3	7	6	23
% of Outstanding Balance	0,61%	0,12%	0,26%	0,16%	0,57%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY REPORT - ALLOCATION OF CASH

September 15, 2020

TOTAL CASH RECEIVED END OF PERIOD	8.671.208,81
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.218.528,46
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.407.982,11
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	44.698,24
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	8.671.208,81
Ordinary Expenses	15.241,08
Extraordinary Expenses	2.541,36
Interest paid to Class A Bondholders	150.249,00
Reserve Fund	(180.463,21)
Principal withholding Class A	8.683.626,60
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	13,98

TREASURY ACCOUNT STATEMENT	7.984.252,86
PRINCIPAL RESERVE FUND	
Previous Balance	8.164.716,07
Difference	(180.463,21)
Outstanding Balance	7.984.252,86
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	September 15, 2020
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (31,62%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	7.984.252,86 (2,50%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	25.717.050,44 (8,05%)

⁽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	September 15, 2020
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,566%

FONDO DE TITULIZACIÓN RMBS Prado III

TRIGGERS OF THE MODEL

September 15, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:		
Reserve Fund SHALL BE THE LESSER OF:		7.984.252,86
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets		7.984.252,86
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	84
Principal Outstanding of renegotiated loans	10.182.660,79
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,42%

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, 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

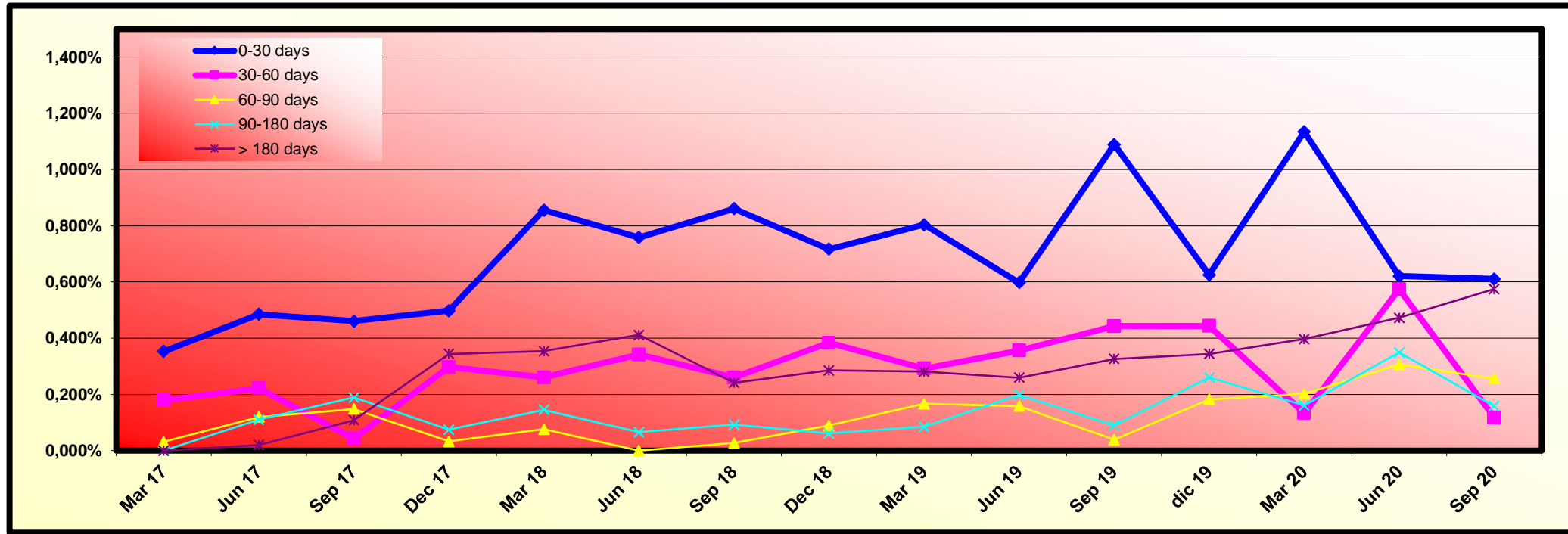
Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

FONDO DE TITULIZACIÓN RMBS Prado III

HISTORICAL ARREARS AND PREPAYMENT REPORT

September 15, 2020

HISTORICAL ARREARS



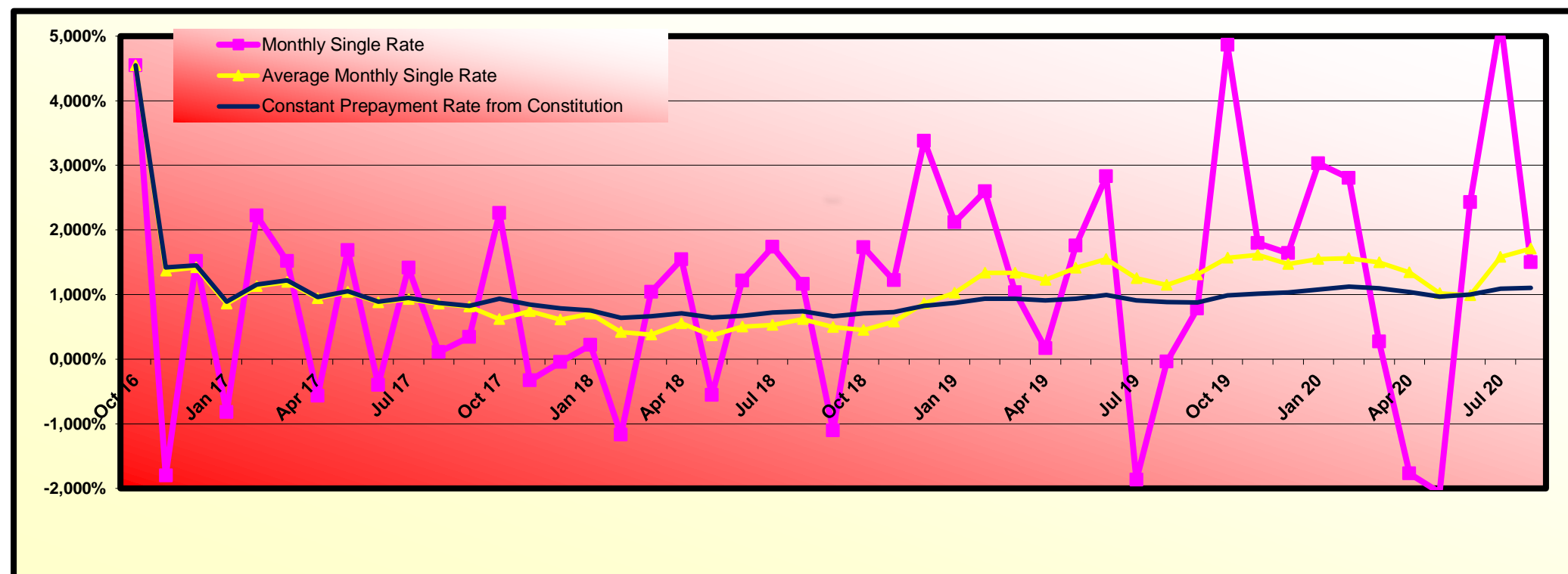
Date	Jun 19	Sep 19	dic 19	Mar 20	Jun 20	Sep 20
0-30 days	0,598%	1,089%	0,626%	1,134%	0,621%	0,610%
30-60 days	0,356%	0,443%	0,444%	0,133%	0,574%	0,118%
60-90 days	0,158%	0,039%	0,182%	0,202%	0,306%	0,256%
90-180 days	0,199%	0,090%	0,260%	0,161%	0,349%	0,158%
> 180 days	0,259%	0,326%	0,344%	0,397%	0,473%	0,575%

	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	9	109	118
Outstanding Balance	806.323,07	12.817.294,69	13.623.617,76
% over Outstanding Balance	0,25%	4,01%	4,27%

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

September 8, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	240	7,10%	3.493.281,44	1,09%
25.000	50.000	472	13,97%	17.960.286,22	5,62%
50.000	75.000	736	21,79%	46.028.248,15	14,41%
75.000	100.000	653	19,33%	56.870.486,13	17,81%
100.000	125.000	465	13,77%	52.242.304,66	16,36%
125.000	150.000	322	9,53%	43.944.091,18	13,76%
150.000	175.000	204	6,04%	32.889.778,75	10,30%
175.000	200.000	121	3,58%	22.599.011,38	7,08%
200.000	225.000	56	1,66%	11.816.644,01	3,70%
225.000	250.000	40	1,18%	9.400.447,75	2,94%
250.000	275.000	27	0,80%	7.114.212,48	2,23%
275.000	300.000	7	0,21%	1.978.948,60	0,62%
300.000	325.000	9	0,27%	2.760.919,68	0,86%
325.000	350.000	5	0,15%	1.681.131,17	0,53%
350.000	375.000	3	0,09%	1.082.400,25	0,34%
375.000	400.000	4	0,12%	1.531.905,95	0,48%
400.000	425.000	8	0,24%	3.287.087,08	1,03%
425.000	450.000	4	0,12%	1.731.889,03	0,54%
475.000	500.000	2	0,06%	957.040,43	0,30%
Total		3.378	100,00%	319.370.114,34	100,00%

Maximum	Minimum	Simple Average
481.175,18	504,37	94.544,14

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	256	7,58%	28.646.335,36	8,97%	0,33	0,56
0,50	1,00	474	14,03%	48.835.228,09	15,29%	0,77	0,95
1,00	1,50	620	18,35%	53.031.604,91	16,61%	1,29	1,48
1,50	2,00	531	15,72%	47.304.537,45	14,81%	1,75	1,63
2,00	2,50	826	24,45%	83.422.554,20	26,12%	2,25	0,75
2,50	3,00	442	13,08%	40.946.479,64	12,82%	2,81	0,85
3,00	3,50	145	4,29%	11.174.268,19	3,50%	3,17	0,84
3,50	4,00	37	1,10%	2.991.578,39	0,94%	3,72	1,73
4,00	4,50	19	0,56%	1.044.674,68	0,33%	4,23	2,15
4,50	5,00	23	0,68%	1.642.951,72	0,51%	4,64	2,07
5,00	5,50	4	0,12%	244.727,92	0,08%	5,12	2,08
5,50	6,00	1	0,03%	85.173,79	0,03%	5,55	3,20
Total		3.378	100,00%	319.370.114,34	100,00%	1,76	1,05

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

Maximum	Minimum	Simple Average
5,55	0,03	1,80

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	243	7,19%	12.945.870,30	4,05%	21/12/2004	188,57	
2007	398	11,78%	49.809.319,59	15,60%	05/08/2007	157,10	
2008	450	13,32%	48.196.159,21	15,09%	01/06/2008	147,23	
2009	218	6,45%	26.607.308,83	8,33%	15/06/2009	134,77	
2010	245	7,25%	29.996.691,58	9,39%	31/07/2010	121,27	
2011	287	8,50%	29.926.958,82	9,37%	12/07/2011	109,87	
2012	350	10,36%	28.299.895,34	8,86%	15/08/2012	96,77	
2013	316	9,35%	22.803.743,25	7,14%	15/07/2013	85,77	
2014	342	10,12%	26.629.595,94	8,34%	15/07/2014	73,77	
2015	529	15,66%	44.154.571,48	13,83%	22/05/2015	63,53	
Total	3.378	100,00%	319.370.114,34	100,00%	10/12/2010	116,93	

	Maximum	Minimum	Simple Average
Date	29/09/2015	29/01/1997	19/12/2010
Month	60,20	287,43	118,36

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September 8, 2020

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.066	31,56%	59.829.955,96	18,73%	19/11/2034	170,37
2040	139	4,11%	12.747.354,99	3,99%	12/06/2040	237,13
2041	58	1,72%	5.835.479,41	1,83%	08/07/2041	250,00
2042	146	4,32%	15.854.181,66	4,96%	15/07/2042	262,23
2043	217	6,42%	19.861.429,92	6,22%	14/06/2043	273,20
2044	241	7,13%	21.583.960,50	6,76%	11/06/2044	285,10
2045	313	9,27%	32.721.430,90	10,25%	28/05/2045	296,67
2046	99	2,93%	11.158.118,71	3,49%	09/07/2046	310,03
2047	388	11,49%	47.523.148,49	14,88%	19/07/2047	322,37
2048	292	8,64%	36.308.398,32	11,37%	12/05/2048	332,13
2049	139	4,11%	18.384.020,21	5,76%	18/05/2049	344,33
2050	127	3,76%	18.548.959,92	5,81%	28/06/2050	357,67
2051	137	4,06%	16.613.745,25	5,20%	27/05/2051	368,63
2052	15	0,44%	2.230.773,03	0,70%	02/03/2052	377,80
2053	1	0,03%	169.157,07	0,05%	01/02/2053	388,77
Total	3.378	100,00%	319.370.114,34	100,00%	01/06/2044	284,77

	Maximum	Minimum	Simple Average
Date	01/02/2053	05/11/2020	04/01/2042
Month	394,47	1,93	259,60

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	261	7,73%	16.658.823,97	5,22%
Floating	260	7,70%	16.620.329,78	5,20%
Mixed	1	0,03%	38.494,19	0,01%
semiannually	2.826	83,66%	277.086.433,88	86,76%
Floating	2.728	80,76%	269.899.770,98	84,51%
Mixed	98	2,90%	7.186.662,90	2,25%
fixed	291	8,61%	25.624.856,49	8,02%
Fixed	291	8,61%	25.624.856,49	8,02%
Total	3.378	100,00%	319.370.114,34	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	2.988	88,45%	286.520.100,76	89,71%	1,60	1,13
EUR 12 M	1.915	56,69%	187.302.222,32	58,65%	1,22	1,41
IRPH	944	27,95%	97.079.668,00	30,40%	2,35	0,59
MIBOR 1 Y	128	3,79%	2.102.837,42	0,66%	1,01	1,26
MIBOR 6 M	1	0,03%	35.373,02	0,01%	0,83	1,25
Mixed	99	2,93%	7.225.157,09	2,26%	3,61	1,71
EUR 12 M	91	2,69%	6.815.159,81	2,13%	3,54	1,76
IRPH	8	0,24%	409.997,28	0,13%	4,75	0,88
Fixed	291	8,61%	25.624.856,49	8,02%	2,96	0,00
Fixed	291	8,61%	25.624.856,49	8,02%	2,96	0,00
Total	3.378	100,00%	319.370.114,34	100,00%	1,76	1,15

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
Floating	4,37	0,03	1,63
Mixed	5,55	2,60	3,65
Fixed	3,55	2,00	2,96

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.006	59,38%	194.117.382,13	60,78%	1,30	1,42
IRPH	952	28,18%	97.489.665,28	30,53%	2,36	0,60
MIBOR 1 A	128	3,79%	2.102.837,42	0,66%	1,01	1,26
MIBOR 6 M	1	0,03%	35.373,02	0,01%	0,83	1,25
Fijo	291	8,61%	25.624.856,49	8,02%	2,96	0,00
Total	3.378	100,00%	319.370.114,34	100,00%	1,76	1,15

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

September 8, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	904	26,76%	80.458.149,15	25,19%
Aragón	63	1,87%	5.688.251,68	1,78%
Asturias	68	2,01%	5.095.169,73	1,60%
Canarias	207	6,13%	17.572.217,57	5,50%
Cantabria	29	0,86%	2.905.710,15	0,91%
Castilla la Mancha	99	2,93%	10.062.804,66	3,15%
Castilla y León	58	1,72%	4.135.997,97	1,30%
Cataluña	506	14,98%	57.540.600,65	18,02%
Comunidad Valenciana	373	11,04%	28.524.220,02	8,93%
Extremadura	38	1,12%	2.874.658,69	0,90%
Galicia	134	3,97%	9.498.569,53	2,97%
Islas Baleares	100	2,96%	10.538.312,63	3,30%
La Rioja	4	0,12%	185.640,49	0,06%
Madrid	719	21,28%	77.315.475,83	24,21%
Murcia	37	1,10%	2.898.350,62	0,91%
Navarra	11	0,33%	862.443,72	0,27%
País Vasco	28	0,83%	3.213.541,25	1,01%
Total	3.378	100,00%	319.370.114,34	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	481.175,18	0,15%	Cataluña
Debtor nº 2	1	0,03%	475.865,25	0,15%	Cataluña
Debtor nº 3	1	0,03%	449.996,38	0,14%	Madrid
Debtor nº 4	1	0,03%	429.112,87	0,13%	Madrid
Debtor nº 5	1	0,03%	427.654,79	0,13%	Madrid
Debtor nº 6	1	0,03%	425.124,99	0,13%	Madrid
Debtor nº 7	1	0,03%	424.937,29	0,13%	Cataluña
Debtor nº 8	1	0,03%	418.322,18	0,13%	Cataluña
Rest of Debtors	3.370	99,76%	315.837.925,41	98,89%	
Total	3.378	100,00%	319.370.114,34	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%	67	1,98%	732.941,16	0,23%	6,52%	
10,00% - 20,00%	133	3,94%	3.920.831,54	1,23%	16,07%	
20,00% - 30,00%	239	7,08%	11.541.095,15	3,61%	25,60%	
30,00% - 40,00%	325	9,62%	26.410.458,49	8,27%	35,47%	
40,00% - 50,00%	423	12,52%	40.592.656,38	12,71%	45,37%	
50,00% - 60,00%	486	14,39%	47.667.296,05	14,93%	55,26%	
60,00% - 70,00%	676	20,01%	70.397.661,88	22,04%	65,08%	
70,00% - 80,00%	729	21,58%	79.039.270,31	24,75%	74,71%	
80,00% - 90,00%	299	8,85%	38.961.826,39	12,20%	83,04%	
90,00% - 100,00%	1	0,03%	106.076,99	0,03%	90,37%	
Total	3.378	100,00%	319.370.114,34	100,00%	61,08%	

Maximum	Minimum	Simple Average
90,37%	0,00%	56,00%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.179	94,11%	304.841.935,90	95,45%
Second Residence	199	5,89%	14.528.178,44	4,55%
Total	3.378	100,00%	319.370.114,34	100,00%

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

September 8, 2020

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	22.382,36	0,01%
1	2.689	79,60%	234.328.052,51	73,37%
2	597	17,67%	68.969.749,87	21,60%
3	80	2,37%	13.796.369,10	4,32%
4	11	0,33%	2.253.560,50	0,71%
Total	3.378	100,00%	319.370.114,34	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.164	93,66%	300.085.509,86	93,96%
Other	214	6,34%	19.284.604,48	6,04%
Total	3.378	100,00%	319.370.114,34	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.923	86,53%	281.010.880,72	87,99%
Official Protection Housing (VPO)	455	13,47%	38.359.233,62	12,01%
Total	3.378	100,00%	319.370.114,34	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	33	0,98%	3.812.526,90	1,19%
Insurance	25	0,74%	2.246.343,77	0,70%
Other	69	2,04%	3.124.839,32	0,98%
Small Broker	144	4,26%	15.622.845,57	4,89%
Small Real Estate Agency	1.745	51,66%	160.540.288,28	50,27%
Large Real Estate Agency	704	20,84%	68.756.547,13	21,53%
Word of mouth	257	7,61%	26.193.198,54	8,20%
Large Broker	195	5,77%	16.083.946,35	5,04%
Developers	34	1,01%	5.268.102,60	1,65%
Direct Channel	172	5,09%	17.721.475,88	5,55%
Total	3.378	100,00%	319.370.114,34	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	38	38,38%	2.342.784,55	32,43%	09/01/2021	4,10
1	2	20	20,20%	1.793.482,79	24,82%	18/03/2022	18,54
3	4	4	4,04%	295.771,74	4,09%	22/07/2024	47,12
4	5	36	36,36%	2.789.845,70	38,61%	14/04/2025	55,97
5	6	1	1,01%	3.272,31	0,05%	01/10/2025	61,63
Total	99	100,00%	7.225.157,09	100,00%	10/02/2023	29,50	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/10/2020	08/01/2023
Month	61,63	0,77	28,40

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

September 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
Semiannually	98	98,99%	7.186.662,90	99,47%	3,61	1,71	05/02/2023
EUR 12 M	90	90,91%	6.776.665,62	93,79%	3,54	1,77	26/03/2023
0-1	30	30,30%	1.932.787,27	26,75%	4,54	2,16	17/01/2021
1-2	20	20,20%	1.793.482,79	24,82%	3,02	1,63	18/03/2022
3-4	4	4,04%	295.771,74	4,09%	4,34	1,74	22/07/2024
4-5	35	35,35%	2.751.351,51	38,08%	3,10	1,58	14/04/2025
5-6	1	1,01%	3.272,31	0,05%	2,75	1,49	01/10/2025
IRPH	8	8,08%	409.997,28	5,67%	4,75	0,88	29/11/2020
0-1	8	8,08%	409.997,28	5,67%	4,75	0,88	29/11/2020
Annually	1	1,01%	38.494,19	0,53%	2,80	1,49	01/04/2025
EUR 12 M	1	1,01%	38.494,19	0,53%	2,80	1,49	01/04/2025
4-5	1	1,01%	38.494,19	0,53%	2,80	1,49	01/04/2025
Total	99	100,00%	7.225.157,09	100,00%	3,61	1,71	10/02/2023

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	1	1,01%	35.505,04	0,49%	4,35	0,40
0,50	1,00	4	4,04%	219.229,55	3,03%	4,55	0,57
1,00	1,50	33	33,33%	2.713.014,87	37,55%	3,09	1,42
1,50	2,00	44	44,44%	2.874.356,03	39,78%	3,48	1,68
2,00	2,50	7	7,07%	428.493,36	5,93%	4,64	2,06
2,50	3,00	8	8,08%	813.694,95	11,26%	4,66	2,74
3,00	3,50	2	2,02%	140.863,29	1,95%	5,35	3,20
Total		99	100,00%	7.225.157,09	100,00%	3,61	1,71

Maximum	Minimum	Simple Average
3,20	0,40	1,68

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	341	11,41%	41.407.557,27	14,45%	1,82	0,35
0,00	0,50	937	31,36%	98.604.327,04	34,41%	1,48	0,65
0,50	1,00	510	17,07%	44.902.797,14	15,67%	1,21	1,17
1,00	1,50	856	28,65%	72.742.153,23	25,39%	1,59	1,69
1,50	2,00	197	6,59%	15.371.005,29	5,36%	2,13	2,17
2,00	2,50	129	4,32%	12.177.024,25	4,25%	2,56	2,70
2,50	3,00	18	0,60%	1.315.236,54	0,46%	3,05	3,19
Total		2.988	100,00%	286.520.100,76	100,00%	1,60	1,13

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

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO III

Monthly Single Rate	1,50%
Average 12 Moth Single Rate	1,71%
Prepayment Rate from Constitution	1,10%

1,10%
0,09%

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	99,91%	99,61%	0,39%	4,55%	0,39%	4,55%	419.612.215,83
30-nov.-16	418.051.914,38	417.054.565,60	99,82%	99,76%	0,12%	1,42%	-0,15%	-1,81%	417.280.299,73
31-dic.-16	416.107.383,97	414.586.049,31	99,72%	99,63%	0,12%	1,45%	0,13%	1,52%	414.955.877,41
31-ene.-17	414.166.266,73	412.932.950,60	99,63%	99,70%	0,07%	0,89%	-0,07%	-0,82%	412.638.792,18
28-feb.-17	412.228.103,56	410.232.714,04	99,54%	99,52%	0,10%	1,16%	0,19%	2,22%	410.328.572,40
31-mar.-17	410.294.496,02	407.789.747,69	99,45%	99,39%	0,10%	1,22%	0,13%	1,51%	408.026.797,32
30-abr.-17	408.362.339,10	406.061.314,39	99,36%	99,44%	0,08%	0,96%	-0,05%	-0,57%	405.730.364,17
31-may.-17	406.437.330,80	403.575.356,75	99,26%	99,30%	0,09%	1,05%	0,14%	1,68%	403.444.919,74
30-jun.-17	404.517.390,56	401.802.910,61	99,17%	99,33%	0,07%	0,89%	-0,03%	-0,40%	401.168.375,83
31-jul.-17	402.601.487,95	399.426.485,99	99,08%	99,21%	0,08%	0,95%	0,12%	1,41%	398.899.692,33
31-ago.-17	400.690.300,60	397.493.708,49	98,99%	99,20%	0,07%	0,87%	0,01%	0,11%	396.639.523,77
30-sep.-17	398.781.521,19	395.487.612,57	98,90%	99,17%	0,07%	0,83%	0,03%	0,34%	394.385.570,17
31-oct.-17	396.876.641,67	392.850.111,09	98,81%	98,99%	0,08%	0,94%	0,19%	2,26%	392.139.293,91
30-nov.-17	394.974.857,88	391.074.621,65	98,72%	99,01%	0,07%	0,85%	-0,03%	-0,33%	389.899.885,35
31-dic.-17	393.077.953,92	389.212.001,97	98,62%	99,02%	0,07%	0,79%	0,00%	-0,05%	387.669.090,46
31-ene.-18	391.185.512,80	387.267.403,34	98,53%	99,00%	0,06%	0,75%	0,02%	0,22%	385.446.479,91
28-feb.-18	389.296.872,92	385.771.434,78	98,44%	99,09%	0,05%	0,64%	-0,10%	-1,17%	383.231.385,17
31-mar.-18	387.413.203,43	383.570.835,97	98,35%	99,01%	0,06%	0,66%	0,09%	1,04%	381.024.940,64
30-abr.-18	385.531.424,12	381.212.942,48	98,26%	98,88%	0,06%	0,71%	0,13%	1,54%	378.824.101,11
31-may.-18	383.656.071,06	379.533.800,32	98,17%	98,93%	0,05%	0,65%	-0,05%	-0,56%	376.633.309,45
30-jun.-18	381.785.549,58	377.298.723,41	98,08%	98,82%	0,06%	0,67%	0,10%	1,22%	374.450.979,09
31-jul.-18	379.919.426,53	374.907.503,21	97,99%	98,68%	0,06%	0,72%	0,15%	1,73%	372.276.667,48
31-ago.-18	378.058.396,90	372.708.223,01	97,90%	98,58%	0,06%	0,74%	0,10%	1,16%	370.111.038,09
30-sep.-18	376.200.924,61	371.216.731,24	97,81%	98,68%	0,06%	0,66%	-0,09%	-1,10%	367.952.569,70
31-oct.-18	374.348.562,47	368.851.782,43	97,72%	98,53%	0,06%	0,71%	0,15%	1,73%	365.802.765,12
30-nov.-18	372.499.279,01	366.653.928,53	97,63%	98,43%	0,06%	0,73%	0,10%	1,22%	363.659.622,29
31-dic.-18	370.654.765,65	363.795.846,07	97,54%	98,15%	0,07%	0,83%	0,29%	3,38%	361.524.777,74
31-ene.-19	368.814.586,28	361.345.069,40	97,45%	97,97%	0,07%	0,87%	0,18%	2,12%	359.397.788,69
28-feb.-19	366.978.098,45	358.759.287,50	97,36%	97,76%	0,08%	0,93%	0,22%	2,59%	357.278.013,09
31-mar.-19	365.146.459,29	356.659.813,43	97,27%	97,68%	0,08%	0,94%	0,09%	1,03%	355.166.561,63
30-abr.-19	363.316.632,57	354.822.970,91	97,18%	97,66%	0,08%	0,91%	0,01%	0,17%	353.060.465,86
31-may.-19	361.493.074,31	352.521.085,64	97,09%	97,52%	0,08%	0,94%	0,15%	1,76%	350.964.042,30
30-jun.-19	359.674.227,63	349.909.881,81	97,00%	97,29%	0,08%	1,00%	0,24%	2,83%	348.875.759,13
31-jul.-19	357.859.653,24	348.681.765,55	96,91%	97,44%	0,08%	0,91%	-0,15%	-1,87%	346.795.173,17
31-ago.-19	356.050.053,06	346.930.807,15	96,82%	97,44%	0,07%	0,89%	0,00%	-0,04%	344.722.947,76
30-sep.-19	354.243.895,69	344.945.493,21	96,73%	97,38%	0,07%	0,88%	0,07%	0,78%	342.657.583,48
31-oct.-19	352.442.722,54	341.769.876,39	96,64%	96,97%	0,08%	0,99%	0,41%	4,86%	340.600.555,95
30-nov.-19	350.644.515,88	339.513.416,59	96,55%	96,83%	0,08%	1,01%	0,15%	1,79%	338.549.898,98
31-dic.-19	348.850.957,98	337.313.017,88	96,46%	96,69%	0,09%	1,03%	0,14%	1,64%	336.507.222,66
31-ene.-20	347.061.607,60	334.723.795,81	96,37%	96,45%	0,09%	1,08%	0,26%	3,03%	334.472.084,61
29-feb.-20	345.275.835,41	332.213.951,52	96,28%	96,22%	0,09%	1,12%	0,24%	2,80%	332.443.862,97
31-mar.-20	343.494.786,47	330.427.063,00	96,19%	96,20%	0,09%	1,10%	0,02%	0,27%	330.423.645,01
30-abr.-20	341.715.468,24	329.196.158,23	96,11%	96,34%	0,09%	1,04%	-0,15%	-1,77%	328.408.537,48
31-may.-20	339.942.255,30	328.045.771,00	96,02%	96,50%	0,08%	0,97%	-0,17%	-2,06%	326.402.731,47
30-jun.-20	338.173.629,19	325.671.497,62	95,93%	96,30%	0,08%	1,00%	0,20%	2,43%	324.404.749,49
31-jul.-20	336.409.146,54	322.522.646,66	95,84%	95,87%	0,09%	1,09%	0,45%	5,24%	322.414.149,80
31-ago.-20	334.649.522,22	320.431.601,31	95,75%	95,75%	0,09%	1,10%	0,13%	1,50%	320.431.601,31

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER (AMOUNTS IN EUR) CPR: 1,10%
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Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
TOTALS:	192.653.063,90	799.889,20	193.452.953,10
15-sep.-20			
15-dic.-20	5.908.004,06	169.957,46	6.077.961,52
15-mar.-21	5.832.998,61	162.935,06	5.995.933,67
15-jun.-21	5.787.768,59	161.353,46	5.949.122,05
15-sep.-21	5.715.155,21	156.191,41	5.871.346,62
15-dic.-21	169.409.137,43	149.451,80	169.558.589,23