



## **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 17 06 2019 - 16 09 2019 YEAR: 2019

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:
Iñaki Reyero Arregui - Director General	

**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	70.470,15	70,47%
		Total Nominal	319.000.000,00	224.799.778,50	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period September 16th, 2019			Next Payment Date December 16th, 2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.201,13	60,99	0,217%	38,65	31,31
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT:

QUARTER/SEMESTER

17 06 2019 - 16 09 2019

YEAR:

2019

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.776	3.497
Principal Outstanding	420.000.004,85	345.600.256,21
Principal Outstanding per Loan	111.228,81	98.827,64
Interest Rate	1,84%	1,87%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	-0,04%
Average 12 Months Single Rate	1,15%
Prepayment Rate from Constitution	0,89%

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY BONDS PAYOUT REPORT

September 16, 2019

BONDS. PRINCIPAL	
Previous Balance	231.821.383,20
Principal Amortised	7.021.604,70
Outstanding Balance	224.799.778,50
% of Initial Balance	70,47%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	9-sep.-2019
Payment Date	16-sep.-2019
Previous Payment Date	17-jun.-2019
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,433%
Next Payment Date	16-dic.-2019

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,318%	0,650%	194.558,10
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 16, 2019
Class A	3,89	1,98

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	351.166.921,72
Principal Amortised	5.566.665,51
Outstanding Balance	345.600.256,21
Number of Credit Rights	3.497
LTV	58,30%

DEFAULTED LOANS	
Previous balance	1.194.148,50
Difference in Actual Period	212.443,78
Up to date	1.406.592,28

TRANSITORY PROPERTIES	
Last balance	35.772,13
Difference in Actual Period	48.215,59
Current balance	83.987,72
Number of Credit Rights	2

NET LOSSES	
Last balance	200.453,69
Difference in Actual	48.242,86
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	8.719,83	6.978,78	1.201,88	3.141,77	46.179,17
Interest accrued on Credit	5.132,80	3.865,58	252,52	1.518,66	29.216,67
Outstanding Balance	3.761.868,59	1.530.579,37	133.071,70	311.019,63	1.127.754,93
Number of Credit Rights	39	15	3	4	12
% of Outstanding Balance	1,09%	0,44%	0,04%	0,09%	0,33%

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY REPORT - ALLOCATION OF CASH

September 16, 2019

TOTAL CASH RECEIVED END OF PERIOD	7.096.136,97
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	5.437.220,70
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	1.652.029,41
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	6.886,86
<b>WITHHOLDING</b>	0,00

TOTAL CASH PAID END OF PERIOD	7.096.136,97
Ordinary Expenses	16.595,48
Extraordinary Expenses	2.531,50
Interest paid to Class A Bondholders	194.558,10
Reserve Fund	(139.166,63)
Principal withholding Class A	7.021.604,70
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	13,82

TREASURY ACCOUNT STATEMENT	8.640.006,41
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	8.779.173,04
Difference	(139.166,63)
Outstanding Balance	8.640.006,41
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

### CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT <sup>(1) (2)</sup>		
CONCEPTS	INITIAL	September 16, 2019
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (29,22%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	8.640.006,41 (2,50%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	19.800.477,71 (5,73%)

<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 16, 2019
<b>SUBORDINATED LOAN 2 PRINCIPAL</b>		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,617%

## FONDO DE TITULIZACIÓN RMBS Prado III

### TRIGGERS OF THE MODEL

September 16, 2019

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>8.640.006,41</b>
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	8.640.006,41
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	70
Principal Outstanding of renegotiated loans	8.939.204,29
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,13%

### 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 16, 2019

**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.

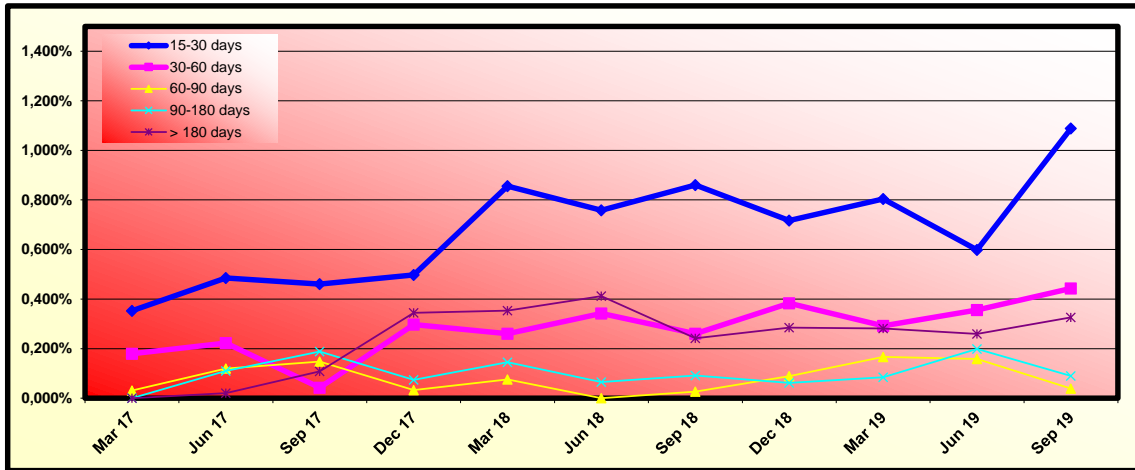


**FONDO DE TITULIZACIÓN RMBS Prado III**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

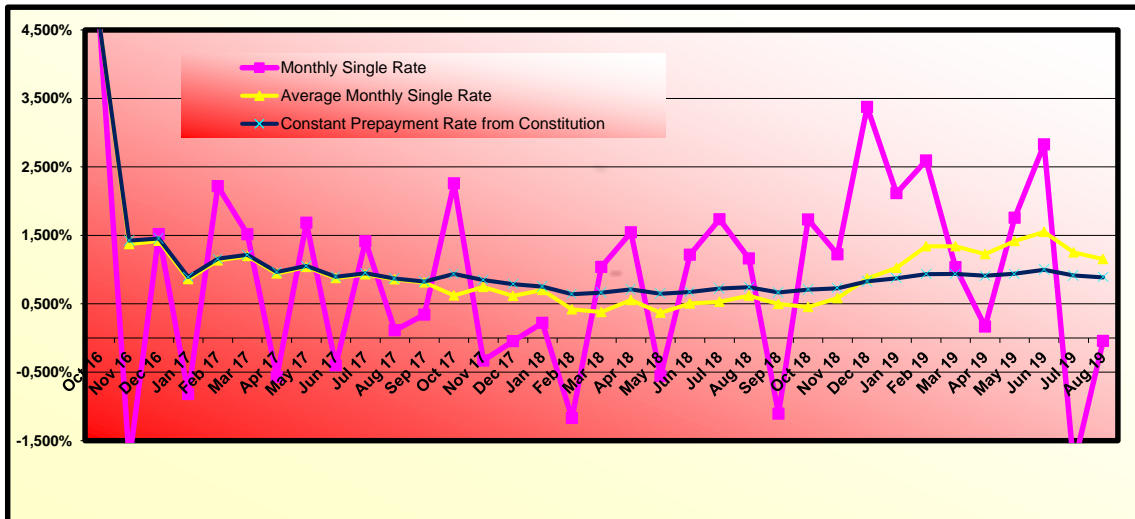
September 16, 2019

**HISTORICAL ARREARS**



Date	Jun 18	Sep 18	Dec 18	Mar 19	Jun 19	Sep 19
15-30 days	0,758%	0,860%	0,717%	0,804%	0,598%	1,089%
30-60 days	0,342%	0,260%	0,383%	0,292%	0,356%	0,443%
60-90 days	0,000%	0,027%	0,089%	0,167%	0,158%	0,039%
90-180 days	0,065%	0,092%	0,061%	0,085%	0,199%	0,090%
> 180 days	0,412%	0,242%	0,285%	0,281%	0,259%	0,326%

**HISTORICAL PREPAYMENT**



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



# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 9, 2019

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	212	6,06%	3.263.526,63	0,94%
25.000	50.000	471	13,47%	18.055.707,37	5,22%
50.000	75.000	722	20,65%	45.492.729,57	13,16%
75.000	100.000	679	19,42%	59.157.726,36	17,12%
100.000	125.000	483	13,81%	54.092.385,17	15,65%
125.000	150.000	372	10,64%	50.719.360,13	14,68%
150.000	175.000	223	6,38%	36.138.249,38	10,46%
175.000	200.000	126	3,60%	23.523.730,74	6,81%
200.000	225.000	73	2,09%	15.318.873,90	4,43%
225.000	250.000	48	1,37%	11.328.918,82	3,28%
250.000	275.000	25	0,71%	6.563.918,76	1,90%
275.000	300.000	23	0,66%	6.504.720,96	1,88%
300.000	325.000	9	0,26%	2.819.366,31	0,82%
325.000	350.000	3	0,09%	1.018.365,85	0,29%
350.000	375.000	5	0,14%	1.796.413,06	0,52%
375.000	400.000	4	0,11%	1.554.897,24	0,45%
400.000	425.000	9	0,26%	3.730.893,84	1,08%
425.000	450.000	7	0,20%	3.063.693,35	0,89%
450.000	475.000	1	0,03%	469.863,92	0,14%
475.000	500.000	2	0,06%	986.914,85	0,29%
<b>Total</b>		<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
495.608,01	0,00	98.827,64

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	262	7,49%	31.201.936,39	9,03%	0,34	0,55
0,50	1,00	411	11,75%	48.304.961,31	13,98%	0,76	0,94
1,00	1,50	643	18,39%	54.167.267,28	15,67%	1,28	1,45
1,50	2,00	532	15,21%	46.907.647,78	13,57%	1,73	1,83
2,00	2,50	474	13,55%	54.263.532,92	15,70%	2,33	0,86
2,50	3,00	852	24,36%	84.110.565,85	24,34%	2,72	0,71
3,00	3,50	191	5,46%	16.026.387,17	4,64%	3,16	0,86
3,50	4,00	66	1,89%	6.001.367,88	1,74%	3,67	1,64
4,00	4,50	24	0,69%	1.823.142,84	0,53%	4,24	2,19
4,50	5,00	36	1,03%	2.358.688,35	0,68%	4,64	2,26
5,00	5,50	5	0,14%	347.922,17	0,10%	5,15	2,65
5,50	6,00	1	0,03%	86.836,27	0,03%	5,55	3,20
<b>Total</b>		<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>	<b>1,87</b>	<b>1,06</b>

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

Maximum	Minimum	Simple Average
5,55	0,03	1,92

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	249	7,12%	13.933.403,50	4,03%	20/10/2004	178,63	
2007	404	11,55%	52.303.380,33	15,13%	06/08/2007	145,10	
2008	459	13,13%	51.257.631,94	14,83%	01/06/2008	135,27	
2009	221	6,32%	27.791.642,52	8,04%	16/06/2009	122,77	
2010	247	7,06%	31.440.379,83	9,10%	30/07/2010	109,30	
2011	295	8,44%	32.231.797,80	9,33%	12/07/2011	97,90	
2012	359	10,27%	30.573.974,67	8,85%	15/08/2012	84,80	
2013	334	9,55%	25.562.065,01	7,40%	13/07/2013	73,87	
2014	365	10,44%	30.080.696,56	8,70%	13/07/2014	61,87	
2015	564	16,13%	50.425.284,05	14,59%	22/05/2015	51,57	
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>	<b>07/01/2011</b>	<b>104,07</b>	

	Maximum	Minimum	Simple Average
Date	29/09/2015	29/01/1997	07/01/2011
Month	48,03	275,27	105,55

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 9, 2019

Maturity Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months	
Until 2039	1.095	31,31%	66.493.821,09	19,24%	26/09/2034	180,57	
2040	152	4,35%	14.465.843,05	4,19%	10/06/2040	249,03	
2041	57	1,63%	5.917.582,79	1,71%	09/07/2041	262,00	
2042	146	4,18%	16.469.342,47	4,77%	13/07/2042	274,13	
2043	244	6,98%	22.993.336,68	6,65%	17/06/2043	285,27	
2044	250	7,15%	23.918.977,34	6,92%	10/06/2044	297,03	
2045	340	9,72%	37.955.621,87	10,98%	30/05/2045	308,70	
2046	93	2,66%	10.401.034,74	3,01%	03/07/2046	321,80	
2047	404	11,55%	50.984.843,93	14,75%	19/07/2047	334,33	
2048	302	8,64%	38.810.121,38	11,23%	09/05/2048	344,00	
2049	135	3,86%	18.528.894,77	5,36%	23/05/2049	356,47	
2050	128	3,66%	19.056.757,47	5,51%	20/06/2050	369,37	
2051	142	4,06%	18.174.306,01	5,26%	24/05/2051	380,50	
2052	9	0,26%	1.429.772,62	0,41%	12/01/2052	388,10	
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>	<b>05/04/2044</b>	<b>294,87</b>	

	Maximum	Minimum	Simple Average
Date	01/03/2052	01/10/2019	24/12/2041
Month	395,40	0,73	271,41

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>271</b>	<b>7,75%</b>	<b>18.007.835,46</b>	<b>5,21%</b>
Floating	268	7,66%	17.868.080,01	5,17%
Mixed	3	0,09%	139.755,45	0,04%
<b>semiannually</b>	<b>2.918</b>	<b>83,44%</b>	<b>298.217.535,66</b>	<b>86,29%</b>
Floating	2.764	79,04%	286.277.369,89	82,83%
Mixed	154	4,40%	11.940.165,77	3,45%
<b>fixed</b>	<b>308</b>	<b>8,81%</b>	<b>29.374.885,09</b>	<b>8,50%</b>
Fixed	308	8,81%	29.374.885,09	8,50%
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</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>3.032</b>	<b>86,70%</b>	<b>304.145.449,90</b>	<b>88,00%</b>	<b>1,70</b>	<b>1,13</b>
EUR 12 M	1.935	55,33%	199.032.430,77	57,59%	1,24	1,41
IRPH	963	27,54%	102.543.363,88	29,67%	2,61	0,60
MIBOR 1 Y	133	3,80%	2.531.187,35	0,73%	1,12	1,26
MIBOR 6 M	1	0,03%	38.467,90	0,01%	0,89	1,25
<b>Mixed</b>	<b>157</b>	<b>4,49%</b>	<b>12.079.921,22</b>	<b>3,50%</b>	<b>3,52</b>	<b>1,85</b>
EUR 12 M	149	4,26%	11.651.845,46	3,37%	3,47	1,89
IRPH	8	0,23%	428.075,76	0,12%	4,74	0,88
<b>Fixed</b>	<b>308</b>	<b>8,81%</b>	<b>29.374.885,09</b>	<b>8,50%</b>	<b>2,95</b>	<b>0,00</b>
Fixed	308	8,81%	29.374.885,09	8,50%	2,95	0,00
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>	<b>1,87</b>	<b>1,16</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>	4,64	0,03	1,73
<b>Mixed</b>	1,64	0,64	1,13
<b>Fixed</b>	5,55	2,50	3,51

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.084	59,59%	210.684.276,23	60,96%	1,36	1,43
IRPH	971	27,77%	102.971.439,64	29,79%	2,62	0,60
MIBOR 1 A	133	3,80%	2.531.187,35	0,73%	1,12	1,26
MIBOR 6 M	1	0,03%	38.467,90	0,01%	0,89	1,25
Fijo	308	8,81%	29.374.885,09	8,50%	2,95	0,00
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>	<b>1,87</b>	<b>1,16</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 9, 2019

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	936	26,77%	86.514.149,93	25,03%
Aragón	63	1,80%	5.947.075,12	1,72%
Asturias	68	1,94%	5.305.157,33	1,54%
Canarias	211	6,03%	18.428.120,20	5,33%
Cantabria	29	0,83%	3.011.849,24	0,87%
Castilla la Mancha	101	2,89%	10.617.649,43	3,07%
Castilla y León	58	1,66%	4.313.587,16	1,25%
Cataluña	529	15,13%	63.051.604,09	18,24%
Comunidad Valenciana	382	10,92%	30.665.601,15	8,87%
Extremadura	39	1,12%	2.985.518,66	0,86%
Galicia	139	3,97%	10.263.161,56	2,97%
Islas Baleares	103	2,95%	11.185.871,93	3,24%
La Rioja	4	0,11%	196.928,93	0,06%
Madrid	756	21,62%	85.756.512,38	24,81%
Murcia	39	1,12%	3.118.774,07	0,90%
Navarra	11	0,31%	896.513,15	0,26%
País Vasco	29	0,83%	3.342.181,88	0,97%
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</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%	495.608,01	0,14%	Cataluña
Debtor nº 2	1	0,03%	491.306,84	0,14%	Cataluña
Debtor nº 3	1	0,03%	469.863,92	0,14%	Madrid
Debtor nº 4	1	0,03%	445.292,39	0,13%	Madrid
Debtor nº 5	1	0,03%	442.323,52	0,13%	Cataluña
Debtor nº 6	1	0,03%	441.785,26	0,13%	Madrid
Debtor nº 7	1	0,03%	437.580,09	0,13%	Madrid
Debtor nº 8	1	0,03%	436.277,21	0,13%	Cataluña
Debtor nº 9	1	0,03%	433.457,01	0,13%	Madrid
Debtor nº 10	1	0,03%	426.977,87	0,12%	Aragón
Rest of Debtors	3.487	99,71%	341.079.784,09	98,69%	
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</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%	51	1,46%	765.769,92	0,22%	5,16%	
10,00% - 20,00%	124	3,55%	3.600.027,25	1,04%	15,85%	
20,00% - 30,00%	204	5,83%	10.835.013,27	3,14%	25,40%	
30,00% - 40,00%	342	9,78%	25.575.433,04	7,40%	35,36%	
40,00% - 50,00%	387	11,07%	39.868.603,58	11,54%	45,15%	
50,00% - 60,00%	489	13,98%	49.384.938,12	14,29%	55,09%	
60,00% - 70,00%	649	18,56%	68.913.605,80	19,94%	65,15%	
70,00% - 80,00%	790	22,59%	87.643.517,24	25,36%	74,96%	
80,00% - 90,00%	456	13,04%	58.193.408,89	16,84%	83,98%	
90,00% - 100,00%	5	0,14%	819.939,10	0,24%	90,67%	
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>	<b>63,03%</b>	

Maximum	Minimum	Simple Average
91,82%	0,00%	58,30%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.288	94,02%	329.346.614,84	95,30%
Second Residence	209	5,98%	16.253.641,37	4,70%
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 9, 2019

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	2	0,06%	156.738,04	0,05%
1	2.786	79,67%	254.689.345,32	73,69%
2	618	17,67%	74.173.134,18	21,46%
3	80	2,29%	14.259.578,85	4,13%
4	11	0,31%	2.321.459,82	0,67%
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.204	91,62%	316.354.558,71	91,54%
Other	293	8,38%	29.245.697,50	8,46%
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	3.026	86,53%	304.314.839,17	88,05%
Official Protection Housing (VPO)	471	13,47%	41.285.417,04	11,95%
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	34	0,97%	4.074.797,78	1,18%
Insurance	26	0,74%	2.400.482,85	0,69%
Other	74	2,12%	3.645.960,67	1,05%
Small Broker	149	4,26%	16.915.599,74	4,89%
Small Real Estate Agency	1.802	51,53%	172.867.159,11	50,02%
Large Real Estate Agency	724	20,70%	73.579.977,00	21,29%
Word of mouth	267	7,64%	28.317.000,88	8,19%
Large Broker	197	5,63%	17.020.655,55	4,92%
Developers	34	0,97%	5.477.787,86	1,59%
Direct Channel	190	5,43%	21.300.834,77	6,16%
<b>Total</b>	<b>3.497</b>	<b>100,00%</b>	<b>345.600.256,21</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	48	30,57%	3.737.343,38	30,94%	27/01/2020	4,70
1	2	41	26,11%	2.506.275,94	20,75%	05/01/2021	16,17
2	3	23	14,65%	2.081.249,14	17,23%	12/03/2022	30,50
4	5	4	2,55%	304.242,78	2,52%	22/07/2024	59,28
5	6	39	24,84%	3.385.376,74	28,02%	13/04/2025	68,11
6	7	2	1,27%	65.433,24	0,54%	01/10/2025	73,80
<b>Total</b>	<b>157</b>	<b>100,00%</b>	<b>12.079.921,22</b>	<b>100,00%</b>	<b>28/03/2022</b>	<b>31,04</b>	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/11/2019	15/02/2022
Month	73,80	1,77	29,69

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 9, 2019

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>154</b>	<b>98,09%</b>	<b>11.940.165,77</b>	<b>98,84%</b>	<b>3,52</b>	<b>1,85</b>	<b>30/03/2022</b>
<b>EUR 12 M</b>	<b>146</b>	<b>92,99%</b>	<b>11.512.090,01</b>	<b>95,30%</b>	<b>3,48</b>	<b>1,89</b>	<b>17/04/2022</b>
0-1	46	29,30%	3.642.264,92	30,15%	3,36	2,13	26/01/2020
1-2	33	21,02%	2.078.200,18	17,20%	4,51	2,19	13/01/2021
2-3	23	14,65%	2.081.249,14	17,23%	3,08	1,63	12/03/2022
4-5	4	2,55%	304.242,78	2,52%	4,34	1,74	22/07/2024
5-6	38	24,20%	3.340.699,75	27,65%	3,15	1,62	13/04/2025
6-7	2	1,27%	65.433,24	0,54%	2,83	1,57	01/10/2025
<b>IRPH</b>	<b>8</b>	<b>5,10%</b>	<b>428.075,76</b>	<b>3,54%</b>	<b>4,74</b>	<b>0,88</b>	<b>28/11/2020</b>
1-2	8	5,10%	428.075,76	3,54%	4,74	0,88	28/11/2020
<b>Annually</b>	<b>3</b>	<b>1,91%</b>	<b>139.755,45</b>	<b>1,16%</b>	<b>2,92</b>	<b>1,89</b>	<b>18/10/2021</b>
<b>EUR 12 M</b>	<b>3</b>	<b>1,91%</b>	<b>139.755,45</b>	<b>1,16%</b>	<b>2,92</b>	<b>1,89</b>	<b>18/10/2021</b>
0-1	2	1,27%	95.078,46	0,79%	2,97	2,08	05/03/2020
5-6	1	0,64%	44.676,99	0,37%	2,80	1,49	01/04/2025
Total general	157	100,00%	12.079.921,22	100,00%	3,52	1,85	28/03/2022
<b>Total</b>	<b>157</b>	<b>100,00%</b>	<b>12.079.921,22</b>	<b>100,00%</b>	<b>0,00</b>	<b>0,00</b>	<b>09/09/2019</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	0,64%	38.013,35	0,31%	4,35	0,40
0,50	1,00	4	2,55%	226.415,52	1,87%	4,55	0,57
1,00	1,50	34	21,66%	2.917.951,06	24,16%	3,08	1,42
1,50	2,00	76	48,41%	5.680.041,93	47,02%	3,28	1,72
2,00	2,50	20	12,74%	1.496.488,09	12,39%	3,74	2,12
2,50	3,00	8	5,10%	834.169,19	6,91%	4,66	2,74
3,00	3,50	14	8,92%	886.842,08	7,34%	4,69	3,22
<b>Total</b>		<b>157</b>	<b>100,00%</b>	<b>12.079.921,22</b>	<b>100,00%</b>	<b>3,52</b>	<b>1,85</b>

Maximum	Minimum	Simple Average
3,45	0,40	1,85

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	348	11,48%	44.035.287,20	14,48%	2,04	0,35
0,00	0,50	955	31,50%	104.070.642,21	34,22%	1,59	0,65
0,50	1,00	524	17,28%	47.799.252,75	15,72%	1,27	1,17
1,00	1,50	869	28,66%	77.331.879,79	25,43%	1,64	1,69
1,50	2,00	188	6,20%	16.018.791,93	5,27%	2,19	2,17
2,00	2,50	138	4,55%	14.024.455,71	4,61%	2,59	2,69
2,50	3,00	10	0,33%	865.140,31	0,28%	2,95	3,13
<b>Total</b>		<b>3.032</b>	<b>100,00%</b>	<b>304.145.449,90</b>	<b>100,00%</b>	<b>1,70</b>	<b>1,13</b>

Maximum	Minimum	Simple Average
3,45	0,00	1,20

<b>FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER</b> <b>(AMOUNTS IN EUR)</b> <b>CPR: 0,89%</b>
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Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>224.799.778,50</b>	<b>1.578.549,51</b>	<b>226.378.328,01</b>
16-sep.-19			
16-dic.-19	9.466.074,41	196.137,81	9.662.212,22
16-mar.-20	5.906.848,10	189.966,20	6.096.814,30
15-jun.-20	5.856.597,12	186.785,49	6.043.382,60
15-sep.-20	5.792.889,38	181.562,05	5.974.451,43
15-dic.-20	5.726.038,77	174.478,10	5.900.516,87
15-mar.-21	5.659.306,73	167.564,79	5.826.871,52
15-jun.-21	5.616.651,82	166.240,98	5.782.892,80
15-sep.-21	5.550.318,44	161.231,55	5.711.549,99
15-dic.-21	175.225.053,73	154.582,57	175.379.636,30