



F.T. RMBS PRADO III

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

GRAN VIA DE HORTALEZA, 3

28033 MADRID

santanderdetitulizacion@gruposantander.com



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT: QUARTER/SEMESTER 15 03 2018 - 15 06 2018 YEAR: 2018

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	83.134,80	83,13%
		Total Nominal	319.000.000,00	265.200.012,00	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 15th, 2018			Next Payment Date September 17th, 2018		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.216,35	70,45	0,329%	71,42	57,85
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT:

QUARTER/SEMESTER

15 03 2018 - 15 06 2018

YEAR:

2018

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.776	3.628
Principal Outstanding	420.000.004,85	378.317.452,80
Principal Outstanding per Loan	111.228,81	104.277,14
Interest Rate	1,84%	1,86%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	0,64%
Average 12 Months Single Rate	0,64%
Prepayment Rate from Constitution	0,65%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY BONDS PAYOUT REPORT

June 15, 2018

BONDS. PRINCIPAL	
Previous Balance	272.270.168,50
Principal Amortised	7.070.156,50
Outstanding Balance	265.200.012,00
% of Initial Balance	83,13%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	8-jun-2018
Payment Date	15-jun-2018
Previous Payment Date	15-mar-2018
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,321%
Next Payment Date	17-sep-2018

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,327%	0,650%	224.735,50
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 15, 2018
Class A	3,89	3,00

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	383.717.112,37
Principal Amortised	5.399.659,57
Outstanding Balance	378.317.452,80
Number of Credit Rights	3.628
LTV	61,36%

DEFAULTED LOANS	
Previous balance	428.084,77
Difference in Actual Period	622.549,81
Up to date	1.050.634,58

TRANSITORY PROPERTIES	
Last balance	0,00
Difference in Actual Period	0,00
Current balance	0,00
Number of Credit Rights	0

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

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	7.280,82	4.833,42	0,00	3.238,23	39.514,05
Interest accrued on Credit Rights's	3.118,84	3.693,87	0,00	2.511,79	33.201,71
Outstanding Balance	2.868.685,87	1.293.948,05	0,00	246.724,08	1.557.892,46
Number of Credit Rights	29	8	0	2	13
% of Outstanding Balance	0,76%	0,34%	0,00%	0,07%	0,41%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY REPORT - ALLOCATION OF CASH

June 15, 2018

TOTAL CASH RECEIVED END OF PERIOD	7.186.106,56
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	5.399.659,57
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.780.597,22
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	5.849,77
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	7.186.106,56
Ordinary Expenses	18.816,91
Extraordinary Expenses	7.385,54
Interest paid to Class A Bondholders	224.735,50
Reserve Fund	(134.991,49)
Principal withholding Class A	7.070.156,50
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	3,60

TREASURY ACCOUNT STATEMENT	9.457.936,32
PRINCIPAL RESERVE FUND	
Previous Balance	9.592.927,81
Difference	(134.991,49)
Outstanding Balance	9.457.936,32
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	June 15, 2018
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (26,70%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	9.457.936,32 (2,50%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	12.117.440,80 (3,20%)

⁽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	June 15, 2018
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,729%

FONDO DE TITULIZACIÓN RMBS Prado III

TRIGGERS OF THE MODEL

June 15, 2018

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	9.457.936,32
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	9.457.936,32
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	40
Principal Outstanding of renegotiated loans	4.894.549,30
% Principal Outstanding of renegotiated loans / Initial Principal balance	1,17%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	SANTANDER	S&P DBRS	Long Term	A- A	A (high) A
		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 (high) A
		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, 2018

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

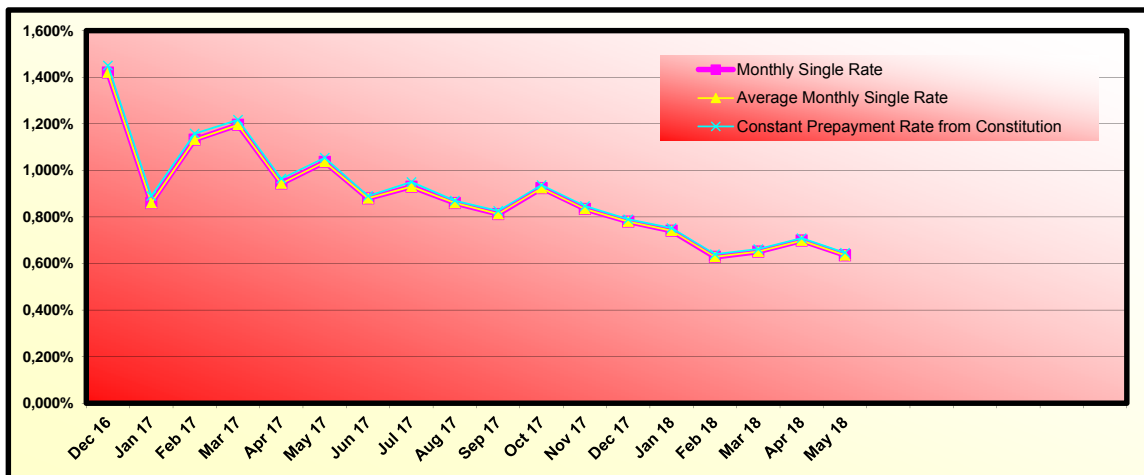
June 15, 2018

HISTORICAL ARREARS



Date	Mar 17	Jun 17	Sep 17	Dec 17	Mar 18	Jun 18
15-30 days	0,353%	0,485%	0,460%	0,498%	0,856%	0,758%
30-60 days	0,179%	0,222%	0,043%	0,297%	0,261%	0,342%
60-90 days	0,031%	0,120%	0,148%	0,033%	0,076%	0,000%
90-180 days	0,000%	0,110%	0,188%	0,074%	0,145%	0,065%
> 180 days	0,000%	0,020%	0,108%	0,344%	0,353%	0,412%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

June 8, 2018

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	171	4,71%	2.861.401,06	0,76%
25.000	50.000	445	12,27%	17.212.062,09	4,55%
50.000	75.000	706	19,46%	44.326.164,09	11,72%
75.000	100.000	699	19,27%	60.723.641,28	16,05%
100.000	125.000	530	14,61%	59.110.902,05	15,62%
125.000	150.000	420	11,58%	57.379.822,66	15,17%
150.000	175.000	253	6,97%	41.113.790,90	10,87%
175.000	200.000	151	4,16%	28.237.027,50	7,46%
200.000	225.000	92	2,54%	19.450.941,99	5,14%
225.000	250.000	56	1,54%	13.356.715,76	3,53%
250.000	275.000	28	0,77%	7.389.045,04	1,95%
275.000	300.000	28	0,77%	8.037.029,69	2,12%
300.000	325.000	10	0,28%	3.108.232,71	0,82%
325.000	350.000	7	0,19%	2.339.485,17	0,62%
350.000	375.000	7	0,19%	2.539.525,23	0,67%
375.000	400.000	3	0,08%	1.158.316,14	0,31%
400.000	425.000	4	0,11%	1.643.059,23	0,43%
425.000	450.000	8	0,22%	3.503.484,91	0,93%
450.000	475.000	6	0,17%	2.758.196,19	0,73%
475.000	500.000	1	0,03%	494.383,56	0,13%
500.000	525.000	2	0,06%	1.023.472,35	0,27%
550.000	575.000	1	0,03%	550.753,20	0,15%
Total		3.628	100,00%	378.317.452,80	100,00%

Maximum	Minimum	Simple Average
550.753,20	4.706,52	104.277,14

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	248	6,84%	31.406.399,06	8,30%	0,34	0,52
0,50	1,00	415	11,44%	51.842.342,12	13,70%	0,72	0,91
1,00	1,50	654	18,03%	58.327.947,74	15,42%	1,23	1,42
1,50	2,00	578	15,93%	54.175.596,19	14,32%	1,69	1,81
2,00	2,50	717	19,76%	84.380.707,35	22,30%	2,32	0,74
2,50	3,00	664	18,30%	67.939.919,19	17,96%	2,76	0,83
3,00	3,50	194	5,35%	17.092.543,87	4,52%	3,21	1,00
3,50	4,00	69	1,90%	6.055.133,20	1,60%	3,72	1,77
4,00	4,50	35	0,96%	2.616.803,05	0,69%	4,25	2,12
4,50	5,00	43	1,19%	3.440.539,80	0,91%	4,68	2,22
5,00	5,50	7	0,19%	584.834,65	0,15%	5,15	2,34
5,50	6,00	4	0,11%	454.686,58	0,12%	5,51	2,70
Total		3.628	100,00%	378.317.452,80	100,00%	1,86	1,07

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

Maximum	Minimum	Simple Average
5,55	0,14	1,91

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	258	7,11%	15.720.676,88	4,16%	15/09/2004	164,77	
2007	417	11,49%	56.396.594,02	14,91%	06/08/2007	130,07	
2008	467	12,87%	54.774.914,33	14,48%	02/06/2008	120,20	
2009	224	6,17%	29.678.279,88	7,84%	14/06/2009	107,80	
2010	255	7,03%	33.935.752,85	8,97%	01/08/2010	94,23	
2011	303	8,35%	34.352.960,91	9,08%	12/07/2011	82,87	
2012	381	10,50%	34.307.854,14	9,07%	16/08/2012	69,73	
2013	355	9,79%	29.566.654,23	7,82%	14/07/2013	58,80	
2014	382	10,53%	33.863.128,95	8,95%	13/07/2014	46,83	
2015	586	16,15%	55.720.636,61	14,73%	22/05/2015	36,53	
Total	3.628	100,00%	378.317.452,80	100,00%	20/01/2011	88,60	

	Maximum	Minimum	Simple Average
Date	30/09/2015	29/01/1997	17/01/2011
Month	32,73	260,00	89,94

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QUARTERLY STATISTIC INFORMATION

June 8, 2018

Maturity Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months	
Until 2039	1.126	31,04%	75.128.032,21	19,86%	04/09/2034	194,87	
2040	156	4,30%	15.919.044,65	4,21%	14/06/2040	264,20	
2041	64	1,76%	7.107.324,76	1,88%	27/06/2041	276,63	
2042	159	4,38%	18.941.809,96	5,01%	14/07/2042	289,20	
2043	258	7,11%	25.659.924,25	6,78%	19/06/2043	300,37	
2044	271	7,47%	27.551.951,53	7,28%	14/06/2044	312,20	
2045	356	9,81%	41.349.158,45	10,93%	28/05/2045	323,67	
2046	93	2,56%	10.827.087,22	2,86%	05/07/2046	336,90	
2047	416	11,47%	54.269.795,97	14,35%	20/07/2047	349,40	
2048	308	8,49%	41.163.376,20	10,88%	10/05/2048	359,07	
2049	135	3,72%	19.240.797,55	5,09%	21/05/2049	371,43	
2050	130	3,58%	20.086.207,07	5,31%	19/06/2050	384,37	
2051	146	4,02%	19.445.026,42	5,14%	22/05/2051	395,47	
2052	9	0,25%	1.462.629,26	0,39%	12/01/2052	403,13	
2053	1	0,03%	165.287,30	0,04%	05/05/2053	418,90	
Total	3.628	100,00%	378.317.452,80	100,00%	12/02/2044	308,13	

	Maximum	Minimum	Simple Average
Date	05/05/2053	01/10/2019	02/01/2042
Month	425,00	16,00	286,97

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	278	7,66%	19.714.660,35	5,21%
Floating	275	7,58%	19.528.652,43	5,16%
Mixed	3	0,08%	186.007,92	0,05%
semiannually	3.030	83,52%	326.111.465,66	86,20%
Floating	2.799	77,15%	306.835.849,57	81,11%
Mixed	231	6,37%	19.275.616,09	5,10%
fixed	320	8,82%	32.491.326,79	8,59%
Fixed	320	8,82%	32.491.326,79	8,59%
Total	3.628	100,00%	378.317.452,80	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	3.074	84,73%	326.364.502,00	86,27%	1,65	1,13
EUR 12 M	1.955	53,89%	213.940.071,98	56,55%	1,22	1,41
IRPH	981	27,04%	109.346.424,31	28,90%	2,51	0,60
MIBOR 1 Y	137	3,78%	3.035.731,85	0,80%	1,09	1,26
MIBOR 6 M	1	0,03%	42.273,86	0,01%	0,97	1,25
Mixed	234	6,45%	19.461.624,01	5,14%	3,62	1,87
EUR 12 M	213	5,87%	17.795.253,44	4,70%	3,52	1,93
IRPH	21	0,58%	1.666.370,57	0,44%	4,63	1,16
Fixed	320	8,82%	32.491.326,79	8,59%	2,95	0,00
Fixed	320	8,82%	32.491.326,79	8,59%	2,95	0,00
Total	3.628	100,00%	378.317.452,80	100,00%	1,86	1,18

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

	Nominal Interest (*)		
	Maximum	Minimum	Simple Average
Floating	4,50	0,14	1,67
Mixed	1,56	0,56	1,10
Fixed	5,55	2,35	3,54

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.168	59,76%	231.735.325,42	61,25%	1,39	1,45
IRPH	1.002	27,62%	111.012.794,88	29,34%	2,54	0,61
MIBOR 1 A	137	3,78%	3.035.731,85	0,80%	1,09	1,26
MIBOR 6 M	1	0,03%	42.273,86	0,01%	0,97	1,25
Fijo	320	8,82%	32.491.326,79	8,59%	2,95	0,00
Total	3.628	100,00%	378.317.452,80	100,00%	1,86	1,18

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

June 8, 2018

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	972	26,79%	94.431.889,10	24,96%
Aragón	64	1,76%	6.371.909,33	1,68%
Asturias	69	1,90%	5.591.589,38	1,48%
Canarias	216	5,95%	19.730.350,27	5,22%
Cantabria	30	0,83%	3.153.042,86	0,83%
Castilla la Mancha	105	2,89%	11.339.011,57	3,00%
Castilla y León	59	1,63%	4.611.817,45	1,22%
Cataluña	553	15,24%	68.963.946,91	18,23%
Comunidad Valenciana	389	10,72%	32.974.825,55	8,72%
Extremadura	39	1,07%	3.107.649,20	0,82%
Galicia	141	3,89%	10.901.431,40	2,88%
Islas Baleares	107	2,95%	12.428.422,02	3,29%
La Rioja	4	0,11%	233.299,35	0,06%
Madrid	800	22,05%	96.491.318,48	25,51%
Murcia	39	1,07%	3.259.377,69	0,86%
Navarra	11	0,30%	944.388,66	0,25%
País Vasco	30	0,83%	3.783.183,58	1,00%
Total	3.628	100,00%	378.317.452,80	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	550.753,20	0,15%	Madrid
Debtor nº 2	1	0,03%	513.297,84	0,14%	Cataluña
Debtor nº 3	1	0,03%	510.174,51	0,13%	Cataluña
Debtor nº 4	1	0,03%	494.383,56	0,13%	Madrid
Debtor nº 5	1	0,03%	467.055,14	0,12%	Madrid
Debtor nº 6	1	0,03%	463.386,01	0,12%	Cataluña
Debtor nº 7	1	0,03%	459.283,60	0,12%	Madrid
Debtor nº 8	1	0,03%	458.232,13	0,12%	Cataluña
Debtor nº 9	1	0,03%	457.422,39	0,12%	Madrid
Debtor nº 10	1	0,03%	452.816,92	0,12%	Madrid
Rest of Debtors	3.618	99,72%	373.490.647,50	98,72%	
Total	3.628	100,00%	378.317.452,80	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%	35	0,96%	735.579,44	0,19%	5,47%	
10,00% - 20,00%	83	2,29%	3.038.016,30	0,80%	16,16%	
20,00% - 30,00%	206	5,68%	10.645.344,66	2,81%	25,87%	
30,00% - 40,00%	319	8,79%	23.841.033,71	6,30%	35,56%	
40,00% - 50,00%	374	10,31%	39.883.023,63	10,54%	44,95%	
50,00% - 60,00%	485	13,37%	50.379.164,14	13,32%	55,31%	
60,00% - 70,00%	618	17,03%	69.101.856,50	18,27%	65,41%	
70,00% - 80,00%	795	21,91%	90.036.180,76	23,80%	75,42%	
80,00% - 90,00%	673	18,55%	84.755.082,07	22,40%	84,83%	
90,00% - 100,00%	40	1,10%	5.902.171,59	1,56%	90,76%	
Total	3.628	100,00%	378.317.452,80	100,00%	65,53%	

Maximum	Minimum	Simple Average
93,29%	0,00%	61,36%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.410	93,99%	359.759.956,06	95,09%
Second Residence	218	6,01%	18.557.496,74	4,91%
Total	3.628	100,00%	378.317.452,80	100,00%

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

June 8, 2018

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	2	0,06%	189.459,85	0,05%
1	2.874	79,22%	277.226.050,27	73,28%
2	657	18,11%	82.997.656,50	21,94%
3	82	2,26%	14.980.427,57	3,96%
4	13	0,36%	2.923.858,61	0,77%
Total	3.628	100,00%	378.317.452,80	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.327	91,70%	346.539.106,20	91,60%
Other	301	8,30%	31.778.346,60	8,40%
Total	3.628	100,00%	378.317.452,80	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	3.139	86,52%	333.478.843,73	88,15%
Official Protection Housing (VPO)	489	13,48%	44.838.609,07	11,85%
Total	3.628	100,00%	378.317.452,80	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	34	0,94%	4.431.545,47	1,17%
Insurance	26	0,72%	2.502.839,29	0,66%
Other	76	2,09%	3.960.047,59	1,05%
Small Broker	152	4,19%	18.030.117,90	4,77%
Small Real Estate Agency	1.862	51,32%	187.900.801,85	49,67%
Large Real Estate Agency	760	20,95%	81.567.340,21	21,56%
Word of mouth	277	7,64%	30.949.737,24	8,18%
Large Broker	203	5,60%	18.431.213,70	4,87%
Developers	35	0,96%	6.287.175,96	1,66%
Direct Channel	203	5,60%	24.256.633,59	6,41%
Total	3.628	100,00%	378.317.452,80	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	46	19,66%	4.046.235,31	20,79%	03/10/2018	3,92
1	2	72	30,77%	5.925.273,65	30,45%	16/12/2019	18,54
2	3	44	18,80%	3.028.904,85	15,56%	21/12/2020	30,91
3	4	23	9,83%	2.156.555,69	11,08%	18/02/2022	45,04
4	5	2	0,85%	166.019,55	0,85%	22/07/2022	50,18
6	7	38	16,24%	3.486.367,54	17,91%	06/03/2025	82,10
7	8	9	3,85%	652.267,42	3,35%	01/08/2025	87,05
Total	234	100,00%	19.461.624,01	100,00%	02/04/2021	34,32	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/07/2018	17/03/2021
Month	89,07	0,77	33,79

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

June 8, 2018

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	231	98,72%	19.275.616,09	99,04%	3,63	1,87	01/04/2021
EUR 12 M	210	89,74%	17.609.245,52	90,48%	3,53	1,93	02/06/2021
0-1	34	14,53%	2.965.152,08	15,24%	3,81	2,17	15/10/2018
1-2	70	29,91%	5.791.431,97	29,76%	3,36	2,01	14/12/2019
2-3	35	14,96%	2.443.617,51	12,56%	4,53	2,27	28/12/2020
3-4	23	9,83%	2.156.555,69	11,08%	3,12	1,61	18/02/2022
4-5	2	0,85%	166.019,55	0,85%	2,87	1,64	22/07/2022
6-7	37	15,81%	3.434.201,30	17,65%	3,29	1,63	05/03/2025
7-8	9	3,85%	652.267,42	3,35%	2,88	1,62	01/08/2025
IRPH	21	8,97%	1.666.370,57	8,56%	4,63	1,16	14/06/2019
0-1	12	5,13%	1.081.083,23	5,55%	4,51	1,24	01/09/2018
2-3	9	3,85%	585.287,34	3,01%	4,84	1,01	21/11/2020
Annually	3	1,28%	186.007,92	0,96%	2,83	1,83	12/08/2021
EUR 12 M	3	1,28%	186.007,92	0,96%	2,83	1,83	12/08/2021
1-2	2	0,85%	133.841,68	0,69%	2,85	1,97	12/03/2020
6-7	1	0,43%	52.166,24	0,27%	2,80	1,49	01/04/2025
Total general	234	100,00%	19.461.624,01	100,00%	3,62	1,87	02/04/2021
Total	234	100,00%	19.461.624,01	100,00%	3,62	1,87	08/06/2018

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	2	0,85%	107.839,43	0,55%	4,26	0,37
0,50	1,00	6	2,56%	443.099,12	2,28%	4,39	0,69
1,00	1,50	48	20,51%	4.130.366,93	21,22%	3,18	1,37
1,50	2,00	111	47,44%	9.225.527,08	47,40%	3,34	1,73
2,00	2,50	31	13,25%	2.383.972,02	12,25%	3,82	2,17
2,50	3,00	21	8,97%	2.153.636,98	11,07%	4,73	2,73
3,00	3,50	15	6,41%	1.017.182,45	5,23%	4,66	3,21
Total		234	100,00%	19.461.624,01	100,00%	3,62	1,87

Maximum	Minimum	Simple Average
3,45	0,35	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	355	11,55%	46.892.233,05	14,37%	1,93	0,35
0,00	0,50	981	31,91%	112.731.654,57	34,54%	1,53	0,65
0,50	1,00	527	17,14%	50.893.503,92	15,59%	1,23	1,17
1,00	1,50	882	28,69%	82.594.129,13	25,31%	1,61	1,69
1,50	2,00	177	5,76%	16.263.063,76	4,98%	2,15	2,17
2,00	2,50	141	4,59%	15.793.467,07	4,84%	2,54	2,69
2,50	3,00	10	0,33%	902.842,11	0,28%	2,94	3,13
3,00	3,50	1	0,03%	293.608,39	0,09%	3,36	3,55
Total		3.074	100,00%	326.364.502,00	100,00%	1,65	1,13

Maximum	Minimum	Simple Average
3,55	0,00	1,19

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER (AMOUNTS IN EUR) CPR: 0,64%
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Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
TOTALS:	265.200.012,00	2.811.276,48	268.011.288,48
15-jun-18			
17-sep-18	6.145.259,18	236.528,94	6.381.788,12
17-dic-18	6.081.801,43	228.536,66	6.310.338,10
15-mar-19	6.019.502,22	220.718,90	6.240.221,12
17-jun-19	5.978.339,34	220.255,04	6.198.594,38
16-sep-19	5.918.666,19	214.923,02	6.133.589,22
16-dic-19	5.857.592,99	207.365,49	6.064.958,48
16-mar-20	5.803.634,64	202.197,95	6.005.832,59
15-jun-20	5.757.478,41	199.243,71	5.956.722,12
15-sep-20	5.699.851,52	194.108,68	5.893.960,20
15-dic-20	5.641.087,24	186.970,43	5.828.057,66
15-mar-21	5.582.209,11	179.993,96	5.762.203,07
15-jun-21	5.541.368,72	179.015,11	5.720.383,84
15-sep-21	5.480.617,46	174.072,83	5.654.690,28
15-dic-21	189.692.603,54	167.345,76	189.859.949,30