



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 09 2020 - 15 12 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			%Curr/In
			INITIAL	CURRENT	
Series A ES0305192009	3.190	Nominal per Bond	100.000,00	58.004,88	58,00%
		Total Nominal	319.000.000,00	185.035.567,20	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period December 15th, 2020			Next Payment Date March 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	2.387,93	25,34	0,107%	15,52	12,57
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT:

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III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR s	3.776	3.349
Principal Outstanding	420.000.004,85	313.165.041,89
Principal Outstanding per Loan	111.228,81	93.510,02
Interest Rate	1,84%	1,65%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,54%
Average 12 Months Single Rate	1,38%
Prepayment Rate from Constitution	1,11%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	6.201,80	15.221,78	137.186,64
Debt to be amortised			313.063.245,56
Total Debt	6.201,80	15.221,78	313.200.432,20

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY BONDS PAYOUT REPORT

December 15, 2020

BONDS. PRINCIPAL	
Previous Balance	192.653.063,90
Principal Amortised	7.617.496,70
Outstanding Balance	185.035.567,20
% of Initial Balance	58,00%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	4-dic.-2020
Payment Date	15-dic.-2020
Previous Payment Date	15-sep.-2020
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,543%
Next Payment Date	15-mar.-2021

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,484%	0,650%	80.834,60
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	December 15, 2020
Class A	3,89	0,95

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	319.370.114,34
Principal Amortised	6.205.072,45
Outstanding Balance	313.165.041,89
Number of Credit Rights	3.349
LTV	55,35%

DEFAULTED LOANS	
Previous balance	1.810.494,67
Difference in Actual Period	183.590,59
Up to date	1.994.085,26

TRANSITORY PROPERTIES	
Last balance	69.592,83
Difference in Actual Period	4.617,46
Current balance	74.210,29
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	3.916,58	1.512,90	1.982,39	5.864,33	88.520,13
Interest accrued on Credit Rights's	2.285,22	755,61	2.033,77	3.072,78	48.666,51
Outstanding Balance	1.919.711,99	423.560,00	316.394,45	443.086,44	1.672.998,67
Number of Credit Rights	20	5	4	4	23
% of Outstanding Balance	0,61%	0,14%	0,10%	0,14%	0,53%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY REPORT - ALLOCATION OF CASH

December 15, 2020

TOTAL CASH RECEIVED END OF PERIOD	7.596.902,08
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.205.072,45
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.367.297,95
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	24.531,68
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	7.596.902,08
Ordinary Expenses	14.642,43
Extraordinary Expenses	39.040,30
Interest paid to Class A Bondholders	80.834,60
Reserve Fund	(155.126,81)
Principal withholding Class A	7.617.496,70
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	14,86

TREASURY ACCOUNT STATEMENT	7.829.126,05
PRINCIPAL RESERVE FUND	
Previous Balance	7.984.252,86
Difference	(155.126,81)
Outstanding Balance	7.829.126,05
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	December 15, 2020
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (32,25%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	7.829.126,05 (2,50%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	27.129.474,69 (8,66%)

⁽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	December 15, 2020
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,507%

FONDO DE TITULIZACIÓN RMBS Prado III

TRIGGERS OF THE MODEL

December 15, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:		
Reserve Fund SHALL BE THE LESSER OF:		7.829.126,05
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets		7.829.126,05
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	92
Principal Outstanding of renegotiated loans	11.469.579,40
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,73%

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

December 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

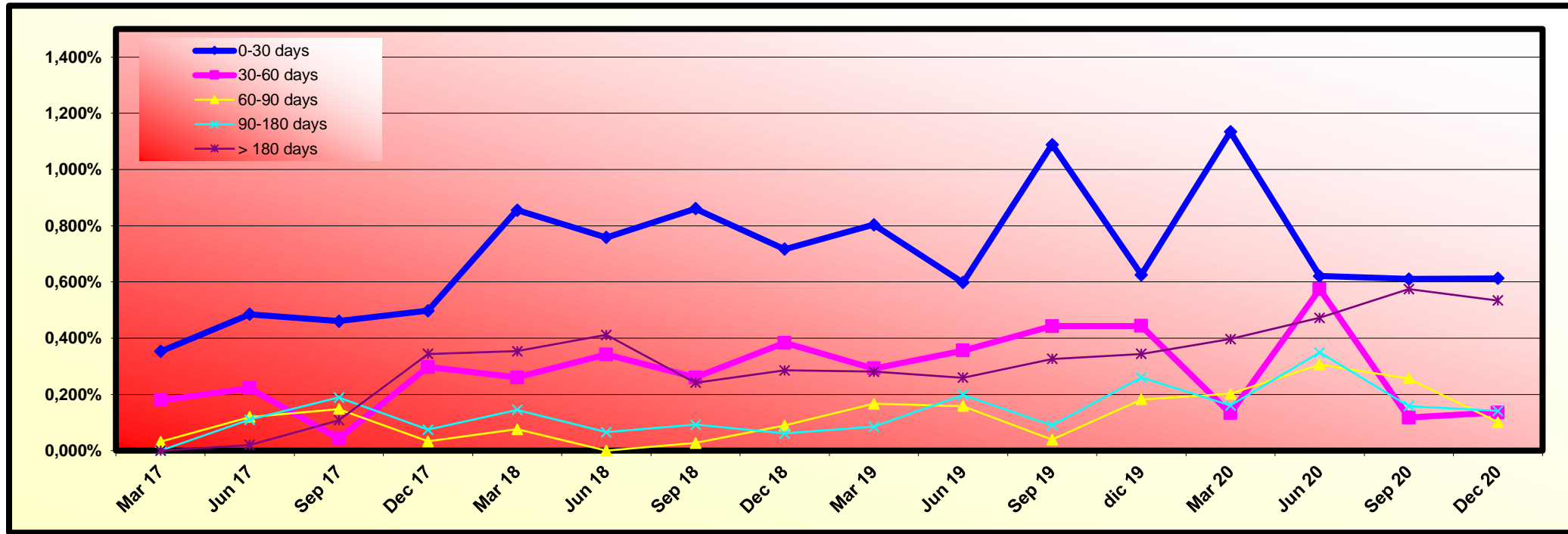
Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

FONDO DE TITULIZACIÓN RMBS Prado III

HISTORICAL ARREARS AND PREPAYMENT REPORT

December 15, 2020

HISTORICAL ARREARS



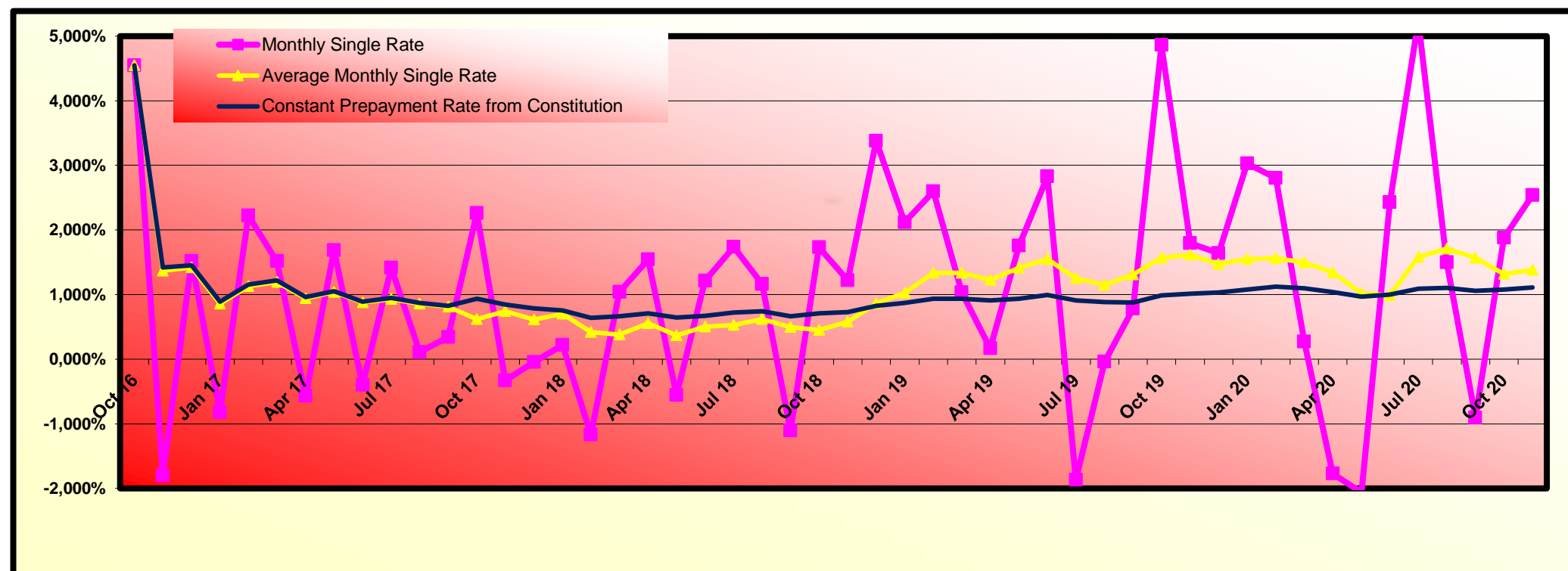
Date	Sep 19	dic 19	Mar 20	Jun 20	Sep 20	Dec 20
0-30 days	1,089%	0,626%	1,134%	0,621%	0,610%	0,613%
30-60 days	0,443%	0,444%	0,133%	0,574%	0,118%	0,135%
60-90 days	0,039%	0,182%	0,202%	0,306%	0,256%	0,101%
90-180 days	0,090%	0,260%	0,161%	0,349%	0,158%	0,141%
> 180 days	0,326%	0,344%	0,397%	0,473%	0,575%	0,534%

	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	0	115	115
Outstanding Balance	0,00	13.837.751,01	13.837.751,01
% over Outstanding Balance	0,00%	4,42%	4,42%

Legal Moratorium: subject to RD 8/2020 and RD 11/2020. Consists of a 3 months total grace period (capital and interest) as well as an extension of the maturity date of the loan.

Voluntary - Sectorial Moratorium: Consists of a 6 or 12 months capital grace period, as well as the option of extending or not the maturity date of the loan.

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

December 4, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	255	7,61%	3.681.700,87	1,18%
25.000	50.000	467	13,94%	17.836.212,35	5,70%
50.000	75.000	753	22,48%	47.143.210,29	15,05%
75.000	100.000	627	18,72%	54.710.018,35	17,47%
100.000	125.000	453	13,53%	50.795.538,64	16,22%
125.000	150.000	318	9,50%	43.308.402,24	13,83%
150.000	175.000	199	5,94%	32.049.782,59	10,23%
175.000	200.000	122	3,64%	22.807.291,90	7,28%
200.000	225.000	54	1,61%	11.502.602,83	3,67%
225.000	250.000	35	1,05%	8.263.796,06	2,64%
250.000	275.000	26	0,78%	6.823.567,48	2,18%
275.000	300.000	7	0,21%	1.992.552,60	0,64%
300.000	325.000	9	0,27%	2.763.137,49	0,88%
325.000	350.000	5	0,15%	1.690.223,98	0,54%
350.000	375.000	2	0,06%	723.819,67	0,23%
375.000	400.000	4	0,12%	1.540.082,73	0,49%
400.000	425.000	9	0,27%	3.712.470,61	1,19%
425.000	450.000	2	0,06%	871.035,43	0,28%
450.000	475.000	1	0,03%	472.011,21	0,15%
475.000	500.000	1	0,03%	477.584,57	0,15%
Total	3.349	100,00%	313.165.041,89	100,00%	

Maximum	Minimum	Simple Average
477.584,57	0,00	93.510,02

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	367	10,96%	41.885.416,14	13,37%	0,24	0,63
0,50	1,00	422	12,60%	41.415.707,12	13,22%	0,74	1,06
1,00	1,50	697	20,81%	56.926.129,85	18,18%	1,26	1,57
1,50	2,00	430	12,84%	39.044.605,24	12,47%	1,75	1,54
2,00	2,50	834	24,90%	83.164.767,74	26,56%	2,23	0,79
2,50	3,00	402	12,00%	36.020.501,19	11,50%	2,82	0,76
3,00	3,50	133	3,97%	9.904.778,87	3,16%	3,16	0,72
3,50	4,00	39	1,16%	3.190.774,51	1,02%	3,74	1,70
4,00	4,50	9	0,27%	461.786,88	0,15%	4,25	2,45
4,50	5,00	13	0,39%	945.785,50	0,30%	4,59	2,09
5,00	5,50	2	0,06%	120.045,26	0,04%	5,02	2,65
5,50	6,00	1	0,03%	84.743,59	0,03%	5,55	3,20
Total	3.349	100,00%	313.165.041,89	100,00%	1,65	1,05	

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

Maximum	Minimum	Simple Average
5,55	0,00	1,70

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	240	7,17%	12.620.714,61	4,03%	29/12/2004	191,17	
2007	396	11,82%	49.201.137,22	15,71%	05/08/2007	159,97	
2008	449	13,41%	47.578.691,20	15,19%	01/06/2008	150,10	
2009	217	6,48%	26.241.431,45	8,38%	16/06/2009	137,60	
2010	242	7,23%	29.376.500,13	9,38%	30/07/2010	124,13	
2011	287	8,57%	29.646.268,14	9,47%	12/07/2011	112,73	
2012	347	10,36%	27.292.560,04	8,72%	17/08/2012	99,57	
2013	311	9,29%	22.341.757,87	7,13%	15/07/2013	88,63	
2014	340	10,15%	26.165.874,22	8,36%	15/07/2014	76,63	
2015	520	15,53%	42.700.107,01	13,64%	22/05/2015	66,40	
Total	3.349	100,00%	313.165.041,89	100,00%	05/12/2010	119,97	

	Maximum	Minimum	Simple Average
Date	29/09/2015	29/01/1997	16/12/2010
Month	63,10	290,33	121,36

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QUARTERLY STATISTIC INFORMATION

December 4, 2020

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.056	31,53%	58.104.646,55	18,55%	01/12/2034	167,90
2040	136	4,06%	12.311.192,31	3,93%	11/06/2040	234,23
2041	61	1,82%	5.989.131,04	1,91%	30/06/2041	246,87
2042	145	4,33%	15.515.495,37	4,95%	16/07/2042	259,40
2043	213	6,36%	19.149.100,54	6,11%	13/06/2043	270,30
2044	241	7,20%	21.373.190,02	6,82%	12/06/2044	282,27
2045	307	9,17%	31.884.650,05	10,18%	28/05/2045	293,80
2046	97	2,90%	10.763.951,09	3,44%	11/07/2046	307,23
2047	387	11,56%	46.991.528,33	15,01%	19/07/2047	319,50
2048	289	8,63%	35.698.981,19	11,40%	12/05/2048	329,27
2049	139	4,15%	18.296.323,59	5,84%	18/05/2049	341,47
2050	126	3,76%	18.313.726,92	5,85%	29/06/2050	354,83
2051	136	4,06%	16.373.575,76	5,23%	28/05/2051	365,80
2052	14	0,42%	1.938.638,27	0,62%	11/03/2052	375,23
2053	2	0,06%	460.910,86	0,15%	12/01/2053	385,27
Total	3.349	100,00%	313.165.041,89	100,00%	15/06/2044	282,37

	Maximum	Minimum	Simple Average
Date	01/02/2053	01/01/2021	02/01/2042
Month	391,57	0,93	256,64

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	257	7,67%	16.236.261,57	5,18%
Floating	257	7,67%	16.236.261,57	5,18%
semiannually	2.805	83,76%	272.162.449,25	86,91%
Floating	2.726	81,40%	266.180.924,65	85,00%
Mixed	79	2,36%	5.981.524,60	1,91%
Fixed	287	8,57%	24.766.331,07	7,91%
Total	3.349	100,00%	313.165.041,89	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	2.983	89,07%	282.417.186,22	90,18%	1,50	1,13
EUR 12 M	1.906	56,91%	184.182.350,93	58,81%	1,08	1,41
IRPH	949	28,34%	96.193.243,90	30,72%	2,32	0,60
MIBOR 1 A	127	3,79%	2.006.999,24	0,64%	1,00	1,26
MIBOR 6 M	1	0,03%	34.592,15	0,01%	0,83	1,25
Mixed	79	2,36%	5.981.524,60	1,91%	3,43	1,69
EUR 12 M	78	2,33%	5.898.678,83	1,88%	3,41	1,71
IRPH	1	0,03%	82.845,77	0,03%	4,50	0,50
Fixed	287	8,57%	24.766.331,07	7,91%	2,96	0,00
Fixed	287	8,57%	24.766.331,07	7,91%	2,96	0,00
Total	3.349	100,00%	313.165.041,89	100,00%	1,65	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	1,54
Mixed	5,55	2,60	3,45
Fixed	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	1.984	59,24%	190.081.029,76	60,70%	1,15	1,42
IRPH	950	28,37%	96.276.089,67	30,74%	2,32	0,60
MIBOR 1 A	127	3,79%	2.006.999,24	0,64%	1,00	1,26
MIBOR 6 M	1	0,03%	34.592,15	0,01%	0,83	1,25
Fijo	287	8,57%	24.766.331,07	7,91%	2,96	0,00
Total	3.349	100,00%	313.165.041,89	100,00%	1,65	1,14

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

December 4, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	897	26,78%	79.059.869,61	25,25%
Aragón	63	1,88%	5.542.210,65	1,77%
Asturias	67	2,00%	4.904.603,88	1,57%
Canarias	205	6,12%	17.236.559,44	5,50%
Cantabria	29	0,87%	2.861.826,95	0,91%
Castilla la Mancha	99	2,96%	9.969.095,31	3,18%
Castilla y León	56	1,67%	3.878.280,92	1,24%
Cataluña	503	15,02%	56.769.841,89	18,13%
Comunidad Valenciana	370	11,05%	28.014.908,03	8,95%
Extremadura	38	1,13%	2.850.636,77	0,91%
Galicia	133	3,97%	9.390.775,99	3,00%
Islas Baleares	100	2,99%	10.408.040,69	3,32%
La Rioja	3	0,09%	137.455,38	0,04%
Madrid	711	21,23%	75.248.839,17	24,03%
Murcia	37	1,10%	2.867.640,18	0,92%
Navarra	11	0,33%	853.796,32	0,27%
País Vasco	27	0,81%	3.170.660,71	1,01%
Total	3.349	100,00%	313.165.041,89	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	477.584,57	0,15%	Cataluña
Debtor nº 2	1	0,03%	472.011,21	0,15%	Cataluña
Debtor nº 3	1	0,03%	445.051,11	0,14%	Madrid
Debtor nº 4	1	0,03%	425.984,32	0,14%	Madrid
Debtor nº 5	1	0,03%	423.266,88	0,14%	Madrid
Debtor nº 6	1	0,03%	421.981,27	0,13%	Madrid
Debtor nº 7	1	0,03%	420.518,69	0,13%	Cataluña
Rest of Debtors	3.342	99,79%	310.078.643,84	99,01%	
Total	3.349	100,00%	313.165.041,89	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%	69	2,06%	699.698,40	0,22%	6,28%	
10,00% - 20,00%	139	4,15%	3.990.968,15	1,27%	15,78%	
20,00% - 30,00%	245	7,32%	11.577.462,82	3,70%	25,42%	
30,00% - 40,00%	322	9,62%	26.738.754,26	8,54%	35,40%	
40,00% - 50,00%	434	12,96%	40.779.695,28	13,02%	45,31%	
50,00% - 60,00%	490	14,64%	48.251.601,23	15,41%	55,32%	
60,00% - 70,00%	679	20,28%	69.005.410,97	22,03%	65,10%	
70,00% - 80,00%	704	21,00%	76.626.746,97	24,47%	74,61%	
80,00% - 90,00%	267	7,97%	35.494.703,81	11,33%	82,77%	
Total	3.349	100,00%	313.165.041,89	100,00%	60,58%	

Maximum	Minimum	Simple Average
89,98%	-0,24%	55,35%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.156	94,24%	299.216.843,60	95,55%
Second Residence	193	5,76%	13.948.198,29	4,45%
Total	3.349	100,00%	313.165.041,89	100,00%

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

December 4, 2020

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	22.188,80	0,01%
1	2.667	79,64%	229.962.438,09	73,43%
2	590	17,62%	67.259.750,23	21,48%
3	80	2,39%	13.688.800,89	4,37%
4	11	0,33%	2.231.863,88	0,71%
Total	3.349	100,00%	313.165.041,89	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.137	93,67%	294.180.008,20	93,94%
Other	212	6,33%	18.985.033,69	6,06%
Total	3.349	100,00%	313.165.041,89	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.898	86,53%	275.848.164,46	88,08%
Official Protection Housing (VPO)	451	13,47%	37.316.877,43	11,92%
Total	3.349	100,00%	313.165.041,89	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	33	0,99%	3.756.058,77	1,20%
Insurance	24	0,72%	2.026.390,53	0,65%
Other	66	1,97%	3.026.891,67	0,97%
Small Broker	144	4,30%	15.470.929,76	4,94%
Small Real Estate Agency	1.733	51,75%	157.681.664,74	50,35%
Large Real Estate Agency	701	20,93%	67.855.067,97	21,67%
Word of mouth	252	7,52%	25.167.037,84	8,04%
Large Broker	191	5,70%	15.534.093,86	4,96%
Developers	34	1,02%	5.218.414,67	1,67%
Direct Channel	171	5,11%	17.428.492,08	5,57%
Total	3.349	100,00%	313.165.041,89	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	20	25,32%	1.223.913,74	20,46%	25/02/2021	2,79
1	2	20	25,32%	1.769.752,70	29,59%	18/03/2022	15,64
3	4	6	7,59%	519.895,65	8,69%	17/09/2024	46,11
4	5	33	41,77%	2.467.962,51	41,26%	26/04/2025	53,48
Total	79	100,00%	5.981.524,60	100,00%	30/06/2023	31,27	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/01/2021	15/06/2023
Month	58,73	0,93	30,79

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

December 4, 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	79	100,00%	5.981.524,60	100,00%	3,43	1,69	30/06/2023
EUR 12 M	78	98,73%	5.898.678,83	98,61%	3,41	1,71	12/07/2023
0-1	19	24,05%	1.141.067,97	19,08%	4,49	2,10	01/03/2021
1-2	20	25,32%	1.769.752,70	29,59%	3,03	1,63	18/03/2022
3-4	6	7,59%	519.895,65	8,69%	3,99	1,48	17/09/2024
4-5	33	41,77%	2.467.962,51	41,26%	3,07	1,62	26/04/2025
IRPH	1	1,27%	82.845,77	1,39%	4,50	0,50	01/01/2021
Total	79	100,00%	5.981.524,60	100,00%	3,43	1,69	30/06/2023

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	1	82.845,77	1,39%	4,50	0,50	
0,50	1,00	30	2.583.070,82	43,18%	3,08	1,42	
1,00	1,50	37	2.498.074,08	41,76%	3,32	1,69	
1,50	2,00	4	226.186,28	3,78%	4,75	2,06	
2,00	2,50	5	452.410,07	7,56%	4,54	2,77	
2,50	3,00	2	138.937,58	2,32%	5,35	3,20	
Total		79	5.981.524,60	100,00%	3,43	1,69	

Maximum	Minimum	Simple Average
3,20	0,50	1,70

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	341	41.066.649,17	14,54%	1,77	0,35	
0,00	0,50	934	96.967.534,65	34,33%	1,38	0,65	
0,50	1,00	508	44.143.737,96	15,63%	1,10	1,17	
1,00	1,50	856	71.946.736,02	25,48%	1,48	1,69	
1,50	2,00	200	15.335.291,22	5,43%	2,03	2,17	
2,00	2,50	128	11.833.062,73	4,19%	2,43	2,69	
2,50	3,00	16	1.124.174,47	0,40%	2,84	3,19	
Total		2.983	282.417.186,22	100,00%	1,50	1,13	

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

FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO III

Monthly Single Rate	2,54%
Average 12 Moth Single Rate	1,38%
Prepayment Rate from Constitution	1,11%

1,11%
0,09%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly Mortality	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%	419.610.508,09
30-nov.-16	418.051.914,38	417.054.565,60	99,81%	99,76%	0,12%	1,42%	-0,15%	-1,81%	417.276.903,24
31-dic.-16	416.107.383,97	414.586.049,31	99,72%	99,63%	0,12%	1,45%	0,13%	1,52%	414.950.811,06
31-ene.-17	414.166.266,73	412.932.950,60	99,63%	99,70%	0,07%	0,89%	-0,07%	-0,82%	412.632.074,79
28-feb.-17	412.228.103,56	410.232.714,04	99,54%	99,52%	0,10%	1,16%	0,19%	2,22%	410.320.222,68
31-mar.-17	410.294.496,02	407.789.747,69	99,44%	99,39%	0,10%	1,22%	0,13%	1,51%	408.016.833,89
30-abr.-17	408.362.339,10	406.061.314,39	99,35%	99,44%	0,08%	0,96%	-0,05%	-0,57%	405.718.805,61
31-may.-17	406.437.330,80	403.575.356,75	99,26%	99,30%	0,09%	1,05%	0,14%	1,68%	403.431.784,39
30-jun.-17	404.517.390,56	401.802.910,61	99,17%	99,33%	0,07%	0,89%	-0,03%	-0,40%	401.153.681,97
31-jul.-17	402.601.487,95	399.426.485,99	99,08%	99,21%	0,08%	0,95%	0,12%	1,41%	398.883.458,19
31-ago.-17	400.690.300,60	397.493.708,49	98,98%	99,20%	0,07%	0,87%	0,01%	0,11%	396.621.767,44
30-sep.-17	398.781.521,19	395.487.612,57	98,89%	99,17%	0,07%	0,83%	0,03%	0,34%	394.366.309,73
31-oct.-17	396.876.641,67	392.850.111,09	98,80%	98,99%	0,08%	0,94%	0,19%	2,26%	392.118.547,32
30-nov.-17	394.974.857,88	391.074.621,65	98,71%	99,01%	0,07%	0,85%	-0,03%	-0,33%	389.877.670,51
31-dic.-17	393.077.953,92	389.212.001,97	98,62%	99,02%	0,07%	0,79%	0,00%	-0,05%	387.645.425,07
31-ene.-18	391.185.512,80	387.267.403,34	98,53%	99,00%	0,06%	0,75%	0,02%	0,22%	385.421.381,61
28-feb.-18	389.296.872,92	385.771.434,78	98,44%	99,09%	0,05%	0,64%	-0,10%	-1,17%	383.204.871,53
31-mar.-18	387.413.203,43	383.570.835,97	98,34%	99,01%	0,06%	0,66%	0,09%	1,04%	380.997.029,06
30-abr.-18	385.531.424,12	381.212.942,48	98,25%	98,88%	0,06%	0,71%	0,13%	1,54%	378.794.809,12
31-may.-18	383.656.071,06	379.533.800,32	98,16%	98,93%	0,05%	0,65%	-0,05%	-0,56%	376.602.654,15
30-jun.-18	381.785.549,58	377.298.723,41	98,07%	98,82%	0,06%	0,67%	0,10%	1,22%	374.418.977,61
31-jul.-18	379.919.426,53	374.907.503,21	97,98%	98,68%	0,06%	0,72%	0,15%	1,73%	372.243.336,85
31-ago.-18	378.058.396,90	372.708.223,01	97,89%	98,58%	0,06%	0,74%	0,10%	1,16%	370.076.395,21
30-sep.-18	376.200.924,61	371.216.731,24	97,80%	98,68%	0,06%	0,66%	-0,09%	-1,10%	367.916.631,50
31-oct.-18	374.348.562,47	368.851.782,43	97,71%	98,53%	0,06%	0,71%	0,15%	1,73%	365.765.548,29
30-nov.-18	372.499.279,01	366.653.928,53	97,62%	98,43%	0,06%	0,73%	0,10%	1,22%	363.621.143,64
31-dic.-18	370.654.765,65	363.795.846,07	97,53%	98,15%	0,07%	0,83%	0,29%	3,38%	361.485.053,79
31-ene.-19	368.814.586,28	361.345.069,40	97,44%	97,97%	0,07%	0,87%	0,18%	2,12%	359.356.835,93
28-feb.-19	366.978.098,45	358.759.287,50	97,35%	97,76%	0,08%	0,93%	0,22%	2,59%	357.235.848,00
31-mar.-19	365.146.459,29	356.659.813,43	97,26%	97,68%	0,08%	0,94%	0,09%	1,03%	355.123.200,43
30-abr.-19	363.316.632,57	354.822.970,91	97,16%	97,66%	0,08%	0,91%	0,01%	0,17%	353.015.925,08
31-may.-19	361.493.074,31	352.521.085,64	97,07%	97,52%	0,08%	0,94%	0,15%	1,76%	350.918.337,82
30-jun.-19	359.674.227,63	349.909.881,81	96,98%	97,29%	0,08%	1,00%	0,24%	2,83%	348.828.906,92
31-jul.-19	357.859.653,24	348.681.765,55	96,89%	97,44%	0,08%	0,91%	-0,15%	-1,87%	346.747.189,18
31-ago.-19	356.050.053,06	346.930.807,15	96,80%	97,44%	0,07%	0,89%	0,00%	-0,04%	344.673.847,73
30-sep.-19	354.243.895,69	344.945.493,21	96,72%	97,38%	0,07%	0,88%	0,07%	0,78%	342.607.383,27
31-oct.-19	352.442.722,54	341.769.876,39	96,63%	96,97%	0,08%	0,99%	0,41%	4,86%	340.549.271,14
30-nov.-19	350.644.515,88	339.513.416,59	96,54%	96,83%	0,08%	1,01%	0,15%	1,79%	338.497.545,31
31-dic.-19	348.850.957,98	337.313.017,88	96,45%	96,69%	0,09%	1,03%	0,14%	1,64%	336.453.815,56
31-ene.-20	347.061.607,60	334.723.795,81	96,36%	96,45%	0,09%	1,08%	0,26%	3,03%	334.417.639,49
29-feb.-20	345.275.835,41	332.213.951,52	96,27%	96,22%	0,09%	1,12%	0,24%	2,80%	332.388.395,24
31-mar.-20	343.494.786,47	330.427.063,00	96,18%	96,20%	0,09%	1,10%	0,02%	0,27%	330.367.169,81
30-abr.-20	341.715.468,24	329.196.158,23	96,09%	96,34%	0,09%	1,04%	-0,15%	-1,77%	328.351.070,37
31-may.-20	339.942.255,30	328.045.771,00	96,00%	96,50%	0,08%	0,97%	-0,17%	-2,06%	326.344.287,19
30-jun.-20	338.173.629,19	325.671.497,62	95,91%	96,30%	0,08%	1,00%	0,20%	2,43%	324.345.342,93
31-jul.-20	336.409.146,54	322.522.646,66	95,82%	95,87%	0,09%	1,09%	0,45%	5,24%	322.353.795,85
31-ago.-20	334.649.522,22	320.431.601,31	95,73%	95,75%	0,09%	1,10%	0,13%	1,50%	320.370.314,63
30-sep.-20	332.893.229,44	318.988.981,67	95,64%	95,82%	0,09%	1,06%	-0,07%	-0,90%	318.393.421,42
31-oct.-20	331.141.798,24	316.809.862,64	95,56%	95,67%	0,09%	1,08%	0,16%	1,88%	316.424.564,79
30-nov.-20	329.393.224,52	314.461.813,98	95,47%	95,47%	0,09%	1,11%	0,21%	2,54%	314.461.813,98

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER (AMOUNTS IN EUR) CPR: 1,11%
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Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
TOTALS:	185.035.567,20	623.869,20	185.659.436,40
15-dic.-20			
15-mar.-21	5.835.589,22	161.443,53	5.997.032,75
15-jun.-21	5.790.309,59	159.826,47	5.950.136,06
15-sep.-21	5.717.570,03	154.662,16	5.872.232,18
15-dic.-21	167.692.098,36	147.937,04	167.840.035,40