



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 12 2017 - 15 03 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	85.351,15	85,35%
		Total Nominal	319.000.000,00	272.270.168,50	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period March 15th, 2018			Next Payment Date June 15th, 2018		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.441,99	70,45	0,323%	70,45	57,06
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 12 2017 - 15 03 2018

YEAR:

2018

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.776	3.642
Principal Outstanding	420.000.004,85	383.717.112,37
Principal Outstanding per Loan	111.228,81	105.358,90
Interest Rate	1,84%	1,89%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	0,63%
Average 12 Months Single Rate	0,63%
Prepayment Rate from Constitution	0,64%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY BONDS PAYOUT REPORT

March 15, 2018

BONDS. PRINCIPAL	
Previous Balance	280.060.116,60
Principal Amortised	7.789.948,10
Outstanding Balance	272.270.168,50
% of Initial Balance	85,35%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	8-mar-2018
Payment Date	15-mar-2018
Previous Payment Date	15-dic-2017
Number of Days (Act/360)	90
Reference Interest Rate (%)	-0,327%
Next Payment Date	15-jun-2018

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,329%	0,650%	224.735,50
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 15, 2018
Class A	3,89	3,18

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	389.769.169,18
Principal Amortised	6.052.056,81
Outstanding Balance	383.717.112,37
Number of Credit Rights	3.642
LTV	61,98%

DEFAULTED LOANS	
Previous balance	127.531,93
Difference in Actual Period	300.552,84
Up to date	428.084,77

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	7.618,95	3.507,75	1.655,72	5.797,22	30.959,16
Interest accrued on Credit Rights's	4.283,82	2.563,92	1.165,01	5.387,98	25.284,25
Outstanding Balance	3.284.296,67	999.730,57	292.300,33	557.311,88	1.355.662,81
Number of Credit Rights	30	7	3	5	11
% of Outstanding Balance	0,86%	0,26%	0,08%	0,15%	0,35%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY REPORT - ALLOCATION OF CASH

March 15, 2018

TOTAL CASH RECEIVED END OF PERIOD	7.904.984,07
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.052.056,81
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.846.583,57
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	6.343,69
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	7.904.984,07
Ordinary Expenses	18.792,01
Extraordinary Expenses	22.805,96
Interest paid to Class A Bondholders	224.735,50
Reserve Fund	(151.301,42)
Principal withholding Class A	7.789.948,10
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	3,92

TREASURY ACCOUNT STATEMENT	9.592.927,81
PRINCIPAL RESERVE FUND	
Previous Balance	9.744.229,23
Difference	(151.301,42)
Outstanding Balance	9.592.927,81
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	March 15, 2018
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (26,32%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	9.592.927,81 (2,50%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	10.446.943,87 (2,72%)

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

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

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

SUBORDINATED LOAN 2		
CONCEPTS	INITIAL	March 15, 2018
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,723%

FONDO DE TITULIZACIÓN RMBS Prado III

TRIGGERS OF THE MODEL

March 15, 2018

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	9.592.927,81
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	9.592.927,81
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	29
Principal Outstanding of renegotiated loans	3.465.427,91
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,83%

COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED		CURRENT RATING
TREASURY ACCOUNT	SANTANDER	S&P DBRS	Long Term	A- A	A- A
		S&P DBRS	Short Term	n/a n/a	A-2 R-1 (low)
PAYING AGENCY	SANTANDER	S&P DBRS	Long Term	A- A	A- A
		S&P DBRS	Short Term	n/a n/a	A-2 R-1 (low)

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

FONDO DE TITULIZACIÓN RMBS Prado III

DEFINITIONS

March 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

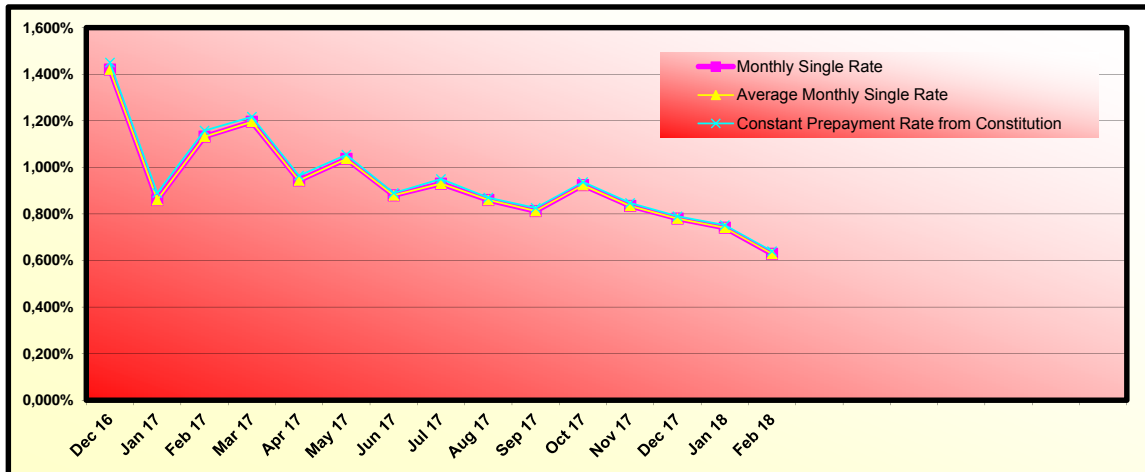
March 15, 2018

HISTORICAL ARREARS



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

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 8, 2018

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	165	4,53%	2.821.707,51	0,74%
25.000	50.000	437	12,00%	16.924.552,39	4,41%
50.000	75.000	706	19,38%	44.419.465,26	11,58%
75.000	100.000	698	19,17%	60.726.002,68	15,83%
100.000	125.000	537	14,74%	60.053.465,43	15,65%
125.000	150.000	417	11,45%	57.006.618,36	14,86%
150.000	175.000	256	7,03%	41.437.311,94	10,80%
175.000	200.000	159	4,37%	29.558.164,25	7,70%
200.000	225.000	101	2,77%	21.319.055,94	5,56%
225.000	250.000	54	1,48%	12.854.726,54	3,35%
250.000	275.000	31	0,85%	8.101.619,26	2,11%
275.000	300.000	31	0,85%	8.915.251,05	2,32%
300.000	325.000	10	0,27%	3.109.386,51	0,81%
325.000	350.000	7	0,19%	2.339.682,63	0,61%
350.000	375.000	8	0,22%	2.912.787,74	0,76%
375.000	400.000	3	0,08%	1.166.724,36	0,30%
400.000	425.000	4	0,11%	1.652.855,55	0,43%
425.000	450.000	8	0,22%	3.530.437,10	0,92%
450.000	475.000	6	0,16%	2.782.442,52	0,73%
475.000	500.000	1	0,03%	499.282,57	0,13%
500.000	525.000	2	0,05%	1.030.751,96	0,27%
550.000	575.000	1	0,03%	554.820,82	0,14%
Total		3.642	100,00%	383.717.112,37	100,00%

Maximum	Minimum	Simple Average
554.820,82	5.247,67	105.358,90

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	249	6,84%	31.750.655,01	8,27%	0,34	0,52
0,50	1,00	414	11,37%	52.132.390,43	13,59%	0,72	0,90
1,00	1,50	633	17,38%	57.366.468,77	14,95%	1,23	1,41
1,50	2,00	563	15,46%	53.757.812,37	14,01%	1,69	1,82
2,00	2,50	715	19,63%	84.661.892,55	22,06%	2,32	0,74
2,50	3,00	677	18,59%	69.918.087,21	18,22%	2,76	0,84
3,00	3,50	199	5,46%	17.715.367,21	4,62%	3,21	1,02
3,50	4,00	82	2,25%	7.086.247,30	1,85%	3,72	1,70
4,00	4,50	42	1,15%	3.290.686,91	0,86%	4,24	2,04
4,50	5,00	57	1,57%	4.992.753,25	1,30%	4,64	1,75
5,00	5,50	7	0,19%	588.855,01	0,15%	5,15	2,34
5,50	6,00	4	0,11%	455.896,35	0,12%	5,51	2,70
Total		3.642	100,00%	383.717.112,37	100,00%	1,89	1,07

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

Maximum	Minimum	Simple Average
5,55	0,14	1,95

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	260	7,14%	16.015.813,81	4,17%	07/09/2004	162,03
2007	418	11,48%	56.974.766,81	14,85%	07/08/2007	127,03
2008	469	12,88%	55.497.411,33	14,46%	02/06/2008	117,20
2009	226	6,21%	30.263.064,31	7,89%	13/06/2009	104,83
2010	256	7,03%	34.337.951,71	8,95%	01/08/2010	91,23
2011	304	8,35%	34.777.926,12	9,06%	13/07/2011	79,83
2012	381	10,46%	34.656.228,37	9,03%	16/08/2012	66,73
2013	356	9,77%	30.012.991,76	7,82%	13/07/2013	55,83
2014	385	10,57%	34.561.130,32	9,01%	14/07/2014	43,80
2015	587	16,12%	56.619.827,83	14,76%	23/05/2015	33,50
Total	3.642	100,00%	383.717.112,37	100,00%	21/01/2011	85,57

	Maximum	Minimum	Simple Average
Date	30/09/2015	29/01/1997	16/01/2011
Month	29,67	256,93	86,91

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 8, 2018

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.124	30,86%	76.240.063,03	19,87%	20/08/2034	197,40
2040	157	4,31%	16.240.442,51	4,23%	15/06/2040	267,23
2041	64	1,76%	6.966.432,42	1,82%	29/06/2041	279,70
2042	162	4,45%	19.338.732,84	5,04%	13/07/2042	292,17
2043	262	7,19%	26.407.309,02	6,88%	17/06/2043	303,30
2044	273	7,50%	28.145.355,09	7,33%	15/06/2044	315,23
2045	358	9,83%	41.932.507,34	10,93%	27/05/2045	326,63
2046	94	2,58%	11.170.171,59	2,91%	10/07/2046	340,07
2047	418	11,48%	54.808.147,53	14,28%	21/07/2047	352,43
2048	310	8,51%	41.712.619,55	10,87%	09/05/2048	362,03
2049	135	3,71%	19.388.490,80	5,05%	21/05/2049	374,43
2050	129	3,54%	20.210.924,75	5,27%	18/06/2050	387,33
2051	147	4,04%	19.687.101,70	5,13%	22/05/2051	398,47
2052	9	0,25%	1.468.814,20	0,38%	12/01/2052	406,13
Total	3.642	100,00%	383.717.112,37	100,00%	05/02/2044	310,90

	Maximum	Minimum	Simple Average
Date	01/03/2052	01/07/2019	05/01/2042
Month	413,73	16,00	290,14

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	279	7,66%	19.983.509,30	5,21%
Floating	276	7,58%	19.776.420,20	5,15%
Mixed	3	0,08%	207.089,10	0,05%
semiannually	3.042	83,53%	330.667.320,53	86,17%
Floating	2.748	75,45%	305.806.679,32	79,70%
Mixed	294	8,07%	24.860.641,21	6,48%
fixed	321	8,81%	33.066.282,54	8,62%
Fixed	321	8,81%	33.066.282,54	8,62%
Total	3.642	100,00%	383.717.112,37	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	3.024	83,03%	325.583.099,52	84,85%	1,65	1,13
EUR 12 M	1.919	52,69%	213.709.958,40	55,69%	1,22	1,40
IRPH	966	26,52%	108.695.721,15	28,33%	2,51	0,60
MIBOR 1 Y	138	3,79%	3.134.389,51	0,82%	1,11	1,26
MIBOR 6 M	1	0,03%	43.030,46	0,01%	0,97	1,25
Mixed	297	8,15%	25.067.730,31	6,53%	3,62	1,76
EUR 12 M	257	7,06%	21.382.052,35	5,57%	3,47	1,91
IRPH	40	1,10%	3.685.677,96	0,96%	4,47	0,88
Fixed	321	8,81%	33.066.282,54	8,62%	2,95	0,00
Fixed	321	8,81%	33.066.282,54	8,62%	2,95	0,00
Total	3.642	100,00%	383.717.112,37	100,00%	1,89	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	4,47	0,14	1,68
Mixed	1,64	0,64	1,12
Fixed	5,55	2,35	3,47

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.176	59,75%	235.092.010,75	61,27%	1,42	1,45
IRPH	1.006	27,62%	112.381.399,11	29,29%	2,57	0,61
MIBOR 1 A	138	3,79%	3.134.389,51	0,82%	1,11	1,26
MIBOR 6 M	1	0,03%	43.030,46	0,01%	0,97	1,25
Fijo	321	8,81%	33.066.282,54	8,62%	2,95	0,00
Total	3.642	100,00%	383.717.112,37	100,00%	1,89	1,18

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 8, 2018

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	974	26,74%	95.469.984,71	24,88%
Aragón	64	1,76%	6.429.732,96	1,68%
Asturias	69	1,89%	5.640.372,23	1,47%
Canarias	218	5,99%	20.152.964,12	5,25%
Cantabria	30	0,82%	3.181.049,26	0,83%
Castilla la Mancha	105	2,88%	11.562.546,56	3,01%
Castilla y León	59	1,62%	4.652.730,24	1,21%
Cataluña	555	15,24%	69.861.783,98	18,21%
Comunidad Valenciana	392	10,76%	33.708.386,90	8,78%
Extremadura	39	1,07%	3.131.899,50	0,82%
Galicia	142	3,90%	11.016.453,79	2,87%
Islas Baleares	107	2,94%	12.548.868,64	3,27%
La Rioja	4	0,11%	236.433,35	0,06%
Madrid	804	22,08%	98.066.794,66	25,56%
Murcia	39	1,07%	3.288.987,90	0,86%
Navarra	11	0,30%	952.531,90	0,25%
País Vasco	30	0,82%	3.815.591,67	0,99%
Total	3.642	100,00%	383.717.112,37	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	554.820,82	0,14%	Madrid
Debtor nº 2	1	0,03%	516.825,90	0,13%	Cataluña
Debtor nº 3	1	0,03%	513.926,06	0,13%	Cataluña
Debtor nº 4	1	0,03%	499.282,57	0,13%	Madrid
Debtor nº 5	1	0,03%	471.416,13	0,12%	Madrid
Debtor nº 6	1	0,03%	467.568,44	0,12%	Cataluña
Debtor nº 7	1	0,03%	464.432,34	0,12%	Madrid
Debtor nº 8	1	0,03%	462.619,84	0,12%	Cataluña
Debtor nº 9	1	0,03%	460.547,47	0,12%	Madrid
Debtor nº 10	1	0,03%	455.858,30	0,12%	Madrid
Rest of Debtors	3.632	99,73%	378.849.814,50	98,73%	
Total	3.642	100,00%	383.717.112,37	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%	30	0,82%	532.204,88	0,14%	7,09%	
10,00% 20,00%	73	2,00%	2.803.556,69	0,73%	16,07%	
20,00% 30,00%	207	5,68%	10.677.481,58	2,78%	25,81%	
30,00% 40,00%	317	8,70%	23.634.640,62	6,16%	35,53%	
40,00% 50,00%	367	10,08%	39.290.347,27	10,24%	44,97%	
50,00% 60,00%	481	13,21%	50.372.413,58	13,13%	55,32%	
60,00% 70,00%	614	16,86%	69.400.365,64	18,09%	65,45%	
70,00% 80,00%	790	21,69%	89.926.959,35	23,44%	75,51%	
80,00% 90,00%	688	18,89%	85.765.133,36	22,35%	84,79%	
90,00% 100,00%	75	2,06%	11.314.009,40	2,95%	90,79%	
Total	3.642	100,00%	383.717.112,37	100,00%	66,06%	

Maximum	Minimum	Simple Average
93,56%	0,00%	61,98%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.424	94,01%	364.770.943,32	95,06%
Second Residence	218	5,99%	18.946.169,05	4,94%
Total	3.642	100,00%	383.717.112,37	100,00%

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 8, 2018

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	24.419,56	0,01%
1	2.885	79,21%	281.526.988,66	73,37%
2	659	18,09%	83.877.930,76	21,86%
3	84	2,31%	15.343.071,96	4,00%
Total	3.629	99,64%	380.772.410,94	99,23%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.340	91,71%	351.653.268,66	91,64%
Other	302	8,29%	32.063.843,71	8,36%
Total	3.642	100,00%	383.717.112,37	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	3.151	86,52%	338.328.758,87	88,17%
Official Protection Housing (VPO)	491	13,48%	45.388.353,50	11,83%
Total	3.642	100,00%	383.717.112,37	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	34	0,93%	4.488.952,97	1,17%
Insurance	26	0,71%	2.522.978,32	0,66%
Other	77	2,11%	4.022.882,06	1,05%
Small Broker	153	4,20%	18.341.656,24	4,78%
Small Real Estate Agency	1.867	51,26%	190.307.198,74	49,60%
Large Real Estate Agency	763	20,95%	82.614.922,01	21,53%
Word of mouth	278	7,63%	31.511.395,86	8,21%
Large Broker	204	5,60%	18.748.840,56	4,89%
Developers	36	0,99%	6.425.344,55	1,67%
Direct Channel	204	5,60%	24.732.941,06	6,45%
Total	3.642	100,00%	383.717.112,37	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	106	35,69%	9.304.010,45	37,12%	29/06/2018	3,78
1	2	65	21,89%	5.444.656,22	21,72%	21/11/2019	20,79
2	3	48	16,16%	3.449.633,05	13,76%	16/10/2020	31,79
3	4	20	6,73%	1.704.519,99	6,80%	25/11/2021	45,29
4	5	11	3,70%	981.493,92	3,92%	07/05/2022	50,70
6	7	15	5,05%	1.377.595,23	5,50%	19/12/2024	82,61
7	8	32	10,77%	2.805.821,45	11,19%	17/05/2025	87,60
Total	297	100,00%	25.067.730,31	100,00%	15/08/2020	29,70	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/04/2018	07/08/2020
Month	92,13	0,80	29,44

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 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	294	98,99%	24.860.641,21	99,17%	3,62	1,76	12/08/2020
EUR 12 M	254	85,52%	21.174.963,25	84,47%	3,48	1,91	05/12/2020
0-1	75	25,25%	6.209.730,27	24,77%	3,47	1,98	14/07/2018
1-2	64	21,55%	5.359.578,63	21,38%	3,40	1,98	20/11/2019
2-3	38	12,79%	2.789.856,69	11,13%	4,21	2,29	13/10/2020
3-4	20	6,73%	1.704.519,99	6,80%	3,60	1,74	25/11/2021
4-5	11	3,70%	981.493,92	3,92%	2,75	1,80	07/05/2022
6-7	15	5,05%	1.377.595,23	5,50%	3,64	1,55	19/12/2024
7-8	31	10,44%	2.752.188,52	10,98%	3,01	1,66	18/05/2025
IRPH	40	13,47%	3.685.677,96	14,70%	4,47	0,88	23/10/2018
0-1	31	10,44%	3.094.280,18	12,34%	4,40	0,86	31/05/2018
2-3	9	3,03%	591.397,78	2,36%	4,84	1,00	21/11/2020
Annually	3	1,01%	207.089,10	0,83%	2,80	1,81	05/07/2021
EUR 12 M	3	1,01%	207.089,10	0,83%	2,80	1,81	05/07/2021
1-2	1	0,34%	85.077,59	0,34%	3,05	2,15	01/03/2020
2-3	1	0,34%	68.378,58	0,27%	2,50	1,65	01/04/2020
7-8	1	0,34%	53.632,93	0,21%	2,80	1,49	01/04/2025
Total	297	100,00%	25.067.730,31	100,00%	3,62	1,76	15/08/2020

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	3	1,01%	359.551,79	1,43%	4,60	0,36
0,50	1,00	19	6,40%	1.769.310,32	7,06%	4,28	0,56
1,00	1,50	55	18,52%	4.685.260,44	18,69%	3,31	1,35
1,50	2,00	145	48,82%	11.937.521,49	47,62%	3,28	1,73
2,00	2,50	37	12,46%	2.856.930,94	11,40%	3,71	2,16
2,50	3,00	23	7,74%	2.428.818,68	9,69%	4,67	2,71
3,00	3,50	15	5,05%	1.030.336,65	4,11%	4,66	3,21
Total	297	100,00%	25.067.730,31	100,00%	3,62	1,76	

Maximum	Minimum	Simple Average
3,45	0,35	1,77

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	358	11,84%	47.550.703,17	14,60%	1,93	0,35
0,00	0,50	971	32,11%	112.719.498,74	34,62%	1,52	0,65
0,50	1,00	521	17,23%	50.905.523,29	15,64%	1,23	1,17
1,00	1,50	849	28,08%	81.137.144,10	24,92%	1,62	1,69
1,50	2,00	174	5,75%	16.219.384,91	4,98%	2,17	2,17
2,00	2,50	140	4,63%	15.842.297,79	4,87%	2,56	2,69
2,50	3,00	10	0,33%	912.976,86	0,28%	2,95	3,13
3,00	3,50	1	0,03%	295.570,66	0,09%	3,36	3,55
Total	3.024	100,00%	325.583.099,52	100,00%	1,65	1,13	

Maximum	Minimum	Simple Average
3,55	0,00	1,18

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:	272.270.168,50	3.064.769,82	275.334.938,32
15-mar-18			
15-jun-18	6.207.479,62	242.834,74	6.450.314,36
17-sep-18	6.145.747,43	237.298,36	6.383.045,79
17-dic-18	6.082.284,65	229.297,28	6.311.581,93
15-mar-19	6.019.980,49	221.470,74	6.241.451,23
17-jun-19	5.978.814,34	221.023,16	6.199.837,49
16-sep-19	5.919.136,44	215.690,72	6.134.827,16
16-dic-19	5.858.058,39	208.124,42	6.066.182,81
16-mar-20	5.804.095,75	202.956,48	6.007.052,23
15-jun-20	5.757.935,85	200.010,16	5.957.946,01
15-sep-20	5.700.304,39	194.874,72	5.895.179,11
15-dic-20	5.641.535,44	187.727,74	5.829.263,18
15-mar-21	5.582.652,63	180.742,56	5.763.395,19
15-jun-21	5.541.809,00	179.779,95	5.721.588,95
15-sep-21	5.481.052,91	174.837,28	5.655.890,18
15-dic-21	190.549.281,18	168.101,52	190.717.382,69