



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 06 2017 - 15 09 2017 YEAR: 2017

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:
Ignacio Ortega Gavara-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	90.426,11	90,43%
		Total Nominal	319.000.000,00	288.459.290,90	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period September 15th, 2017			Next Payment Date December 15th, 2017		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.507,24	75,76	0,321%	73,37	59,43
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 06 2017 - 15 09 2017

YEAR:

2017

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.776	3.694
Principal Outstanding	420.000.004,85	396.271.919,45
Principal Outstanding per Loan	111.228,81	107.274,48
Interest Rate	1,84%	2,00%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	0,86%
Average 12 Months Single Rate	0,86%
Prepayment Rate from Constitution	0,87%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY BONDS PAYOUT REPORT

September 15,2017

BONDS. PRINCIPAL	
Previous Balance	296.457.386,50
Principal Amortised	7.998.095,60
Outstanding Balance	288.459.290,90
% of Initial Balance	68,52%
Principal Accrued and unpaid	0,00 €

DATA	
Pool Cut-off Date	September 8,2017
Payment Date	September 15,2017
Previous Payment Date	June 15,2017
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,329%
Next Payment Date	December 15,2017

INTEREST PAID			
	index rate	spread	
CLASS A	-0,331%	0,650%	241.674,40
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 15,2017
Class A	3,89	3,52

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.

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY COLLATERAL REPORT

September 15,2017

CREDIT RIGHTS, PRINCIPAL	
Previous Balance	402.366.630,11
Principal Amortised	6.094.710,66
Outstanding Balance	396.271.919,45
Number of Credit Rights	3.694
LTV	63,04%

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	3.728,09	1.141,38	3.673,02	7.764,57	7.274,51
Interest accrued on Credit Rights's in Arrears	2.901,35	322,94	3.882,85	5.015,02	7.269,89
Outstanding Balance	1.824.504,89	168.782,71	585.477,05	746.824,84	428.084,44
Number of Credit Rights	18	3	5	6	4
% of Outstanding Balance	0,46%	0,04%	0,15%	0,19%	0,11%

DEFAULTED LOANS	
Previous balance	0,00 €
Difference in Actual Period	0,00 €
Up to date	0,00 €

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY COLLATERAL REPORT

September 15,2017

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 Period	0,00
Current balance	0,00

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY REPORT - ALLOCATION OF CASH

September 15,2017

TOTAL CASH RECEIVED END OF PERIOD	8.114.363,23
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.094.710,66
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	2.009.505,81
Interest received under GIC	0,00
CONTENTIOUS	0,00
INCOMES/EXPENSES OF TRANSITORY PROPERTIES	0,00
OTHERS	10.146,76
WITHHOLDING	0,00

TREASURY ACCOUNT STATEMENT	9.906.797,99
PRINCIPAL RESERVE FUND	
Previous Balance	10.059.165,75
Difference	(152.367,76)
Outstanding Balance	9.906.797,99
WITHHOLDING	0,00
OTHERS	0,00

TOTAL CASH PAID END OF PERIOD	8.114.363,23
Ordinary Expenses	20.036,21
Extraordinary Expenses	6.920,17
Interest paid to Class A Bondholders	241.674,40
Reserve Fund	(152.367,76)
Principal withholding Class A	7.998.095,60
Interest paid to Subordinated Loan 1	0,00
Principal paid to Subordinated Loan 1	0,00
Interest paid to Subordinated Loan 2	0,00
Principal paid to Subordinated Loan 2	0,00
Fixed fee in favour of UCI	0,00
Excess spread	0,00
Rounding Remanent	4,61

FONDO DE TITULIZACIÓN RMBS Prado III

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

September 15,2017

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	September 15,2017
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (25,49%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	9.906.797,99 (2,50%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	6.812.628,55 (1,72%)

⁽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	September 15,2017
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding Subordinated Loan 2	600.000,00	600.000,00
Interest Rate	0,791%	0,721%

FONDO DE TITULIZACIÓN RMBS Prado III

TRIGGERS OF THE MODEL

September 15,2017

RESERVE FUND's TRIGGERS

1. AMOUNT REQUIRED WITHHELD:

Reserve Fund SHALL BE THE LESSER OF:	9.906.797,99
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	9.906.797,99
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	23
Principal Outstanding of renegotiated loans	3.272.650,00
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,78%

FONDO DE TITULIZACIÓN RMBS Prado III

COUNTERPARTIES

September 15,2017

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

September 15,2017

<u>POOL CUT-OFF DATE</u>	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.
<u>DEFAULTED LOANS</u>	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.
<u>NET LOSSES</u>	Those loans which the Originator considers that will not recover (net of recoveries).
<u>TRANSITORY PROPERTIES</u>	Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.



FONDO DE TITULIZACIÓN RMBS Prado III

HISTORICAL ARREARS AND PREPAYMENT REPORT

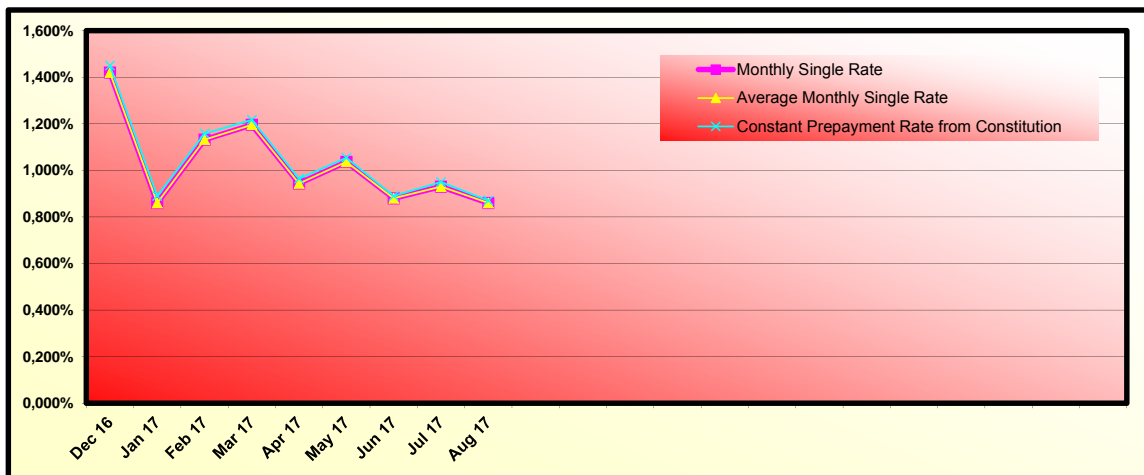
September 15, 2017

HISTORICAL ARREARS



Date	Mar 17	Jun 17	Sep 17
15-30 days	0,353%	0,485%	0,460%
30-60 days	0,179%	0,222%	0,043%
60-90 days	0,031%	0,120%	0,148%
90-180 days	0,000%	0,110%	0,188%
> 180 days	0,000%	0,020%	0,108%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

September 8, 2017

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	
0	25.000	156	4,22%	2.728.110,09	0,69%
25.000	50.000	433	11,72%	16.743.539,06	4,23%
50.000	75.000	693	18,76%	43.571.316,68	11,00%
75.000	100.000	706	19,11%	61.386.179,17	15,49%
100.000	125.000	557	15,08%	62.408.215,29	15,75%
125.000	150.000	426	11,53%	58.292.839,33	14,71%
150.000	175.000	270	7,31%	43.660.815,25	11,02%
175.000	200.000	168	4,55%	31.306.979,02	7,90%
200.000	225.000	106	2,87%	22.430.019,58	5,66%
225.000	250.000	57	1,54%	13.580.833,44	3,43%
250.000	275.000	33	0,89%	8.602.244,68	2,17%
275.000	300.000	30	0,81%	8.627.124,70	2,18%
300.000	325.000	14	0,38%	4.324.486,21	1,09%
325.000	350.000	10	0,27%	3.373.627,68	0,85%
350.000	375.000	7	0,19%	2.574.351,83	0,65%
375.000	400.000	5	0,14%	1.941.570,58	0,49%
400.000	425.000	4	0,11%	1.673.059,79	0,42%
425.000	450.000	5	0,14%	2.225.725,46	0,56%
450.000	475.000	8	0,22%	3.692.318,59	0,93%
475.000	500.000	1	0,03%	475.862,70	0,12%
500.000	525.000	3	0,08%	1.554.212,84	0,39%
525.000	550.000	1	0,03%	535.657,42	0,14%
550.000	575.000	1	0,03%	562.830,06	0,14%
Total		3.694	100,00%	396.271.919,45	100,00%

Maximum	Minimum	Simple Average
562.830,06	228,56	107.274,48

Nominal Interest							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	231	6,25%	30.406.680,24	7,67%	0,38	0,51
0,50	1,00	407	11,02%	52.287.638,39	13,19%	0,74	0,88
1,00	1,50	619	16,76%	56.583.906,90	14,28%	1,27	1,40
1,50	2,00	532	14,40%	51.629.492,08	13,03%	1,73	1,78
2,00	2,50	722	19,55%	86.108.555,31	21,73%	2,32	0,76
2,50	3,00	659	17,84%	69.360.584,28	17,50%	2,78	0,87
3,00	3,50	240	6,50%	22.411.469,06	5,66%	3,25	1,15
3,50	4,00	108	2,92%	10.037.447,50	2,53%	3,75	1,53
4,00	4,50	69	1,87%	7.124.358,46	1,80%	4,22	1,54
4,50	5,00	94	2,54%	9.142.296,87	2,31%	4,65	1,52
5,00	5,50	8	0,22%	675.952,39	0,17%	5,18	2,31
5,50	6,00	5	0,14%	503.537,97	0,13%	5,53	2,69
Total		3.694	100,00%	396.271.919,45	100,00%	2,00	1,08

Maximum	Minimum	Simple Average
5,75	0,20	2,05

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	264	7,15%	16.539.207,27	4,17%	09/08/2004	156,97
2007	419	11,34%	58.367.615,51	14,73%	08/08/2007	121,00
2008	471	12,75%	56.667.017,97	14,30%	01/06/2008	111,23
2009	227	6,15%	31.030.594,72	7,83%	13/06/2009	98,83
2010	261	7,07%	35.402.330,11	8,93%	31/07/2010	85,27
2011	310	8,39%	35.852.156,43	9,05%	13/07/2011	73,83
2012	389	10,53%	36.550.810,21	9,22%	17/08/2012	60,70
2013	364	9,85%	31.157.518,35	7,86%	14/07/2013	49,80
2014	390	10,56%	35.659.224,94	9,00%	13/07/2014	37,83
2015	599	16,22%	59.045.443,94	14,90%	22/05/2015	27,53
Total	3.694	100,00%	396.271.919,45	100,00%	27/01/2011	79,37

	Maximum	Minimum	Simple Average
date	30/09/2015	29/01/1997	20/01/2011
months	23,63	250,90	80,74

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

September 8, 2017

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.137	30,78%	79.389.542,22	20,03%	10/07/2034	202,07
2040	162	4,39%	17.174.826,69	4,33%	12/06/2040	273,13
2041	68	1,84%	7.420.600,90	1,87%	27/06/2041	285,63
2042	169	4,57%	20.583.311,24	5,19%	14/07/2042	298,20
2043	263	7,12%	26.433.664,66	6,67%	19/06/2043	309,37
2044	273	7,39%	28.373.077,84	7,16%	15/06/2044	321,23
2045	368	9,96%	43.956.515,29	11,09%	28/05/2045	332,67
2046	95	2,57%	11.692.089,68	2,95%	13/07/2046	346,17
2047	422	11,42%	56.464.462,26	14,25%	21/07/2047	358,43
2048	310	8,39%	42.134.253,96	10,63%	10/05/2048	368,07
2049	137	3,71%	20.068.158,54	5,06%	19/05/2049	380,37
2050	132	3,57%	20.966.122,20	5,29%	16/06/2050	393,27
2051	149	4,03%	20.134.346,69	5,08%	22/05/2051	404,47
2052	9	0,24%	1.480.947,28	0,37%	12/01/2052	412,13
Total	3.694	100,00%	396.271.919,45	100,00%	15/01/2044	316,23

	Maximum	Minimum	Simple Average
date	01/03/2052	05/11/2017	22/12/2041
months	419,77	1,93	295,73

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
annually	285	7,72%	20.709.343,27	5,23%
Floating	280	7,58%	19.807.319,63	5,00%
Mixed	5	0,14%	902.023,64	0,23%
semiannually	3.084	83,49%	341.239.373,11	86,11%
Floating	2.656	71,90%	301.601.153,03	76,11%
Mixed	428	11,59%	39.638.220,08	10,00%
fixed	325	8,80%	34.323.203,07	8,66%
Fixed	325	8,80%	34.323.203,07	8,66%
Total	3.694	100,00%	396.271.919,45	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	2.936	79,48%	321.408.472,66	81,11%	1,68	1,13
EUR 12 M	1.876	50,79%	212.490.417,52	53,62%	1,28	1,39
IRPH	917	24,82%	105.474.180,51	26,62%	2,51	0,60
MIBOR 12 M	142	3,84%	3.399.337,06	0,86%	1,17	1,26
MIBOR 6 M	1	0,03%	44.537,57	0,01%	0,98	1,25
Fixed	325	8,80%	34.323.203,07	8,66%	2,95	0,00
Fijo	325	8,80%	34.323.203,07	8,66%	2,95	0,00
Mixed	433	11,72%	40.540.243,72	10,23%	3,74	1,59
EUR 12 M	335	9,07%	30.757.217,34	7,76%	3,53	1,84
IRPH	98	2,65%	9.783.026,38	2,47%	4,39	0,83
Total	3.694	100,00%	396.271.919,45	100,00%	2,00	1,08

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

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

September 8, 2017

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
ANDALUCIA	985	26,66%	97.900.143,75	24,71%
ARAGON	64	1,73%	6.545.909,95	1,65%
ASTURIAS	69	1,87%	5.737.318,97	1,45%
CANARIAS	222	6,01%	20.846.598,50	5,26%
CANTABRIA	31	0,84%	3.286.193,25	0,83%
CASTILLA LA MANCHA	106	2,87%	11.873.860,65	3,00%
CASTILLA Y LEON	60	1,62%	4.829.591,24	1,22%
CATALUÑA	558	15,11%	71.896.616,56	18,14%
COMUNIDAD VALENCIANA	398	10,77%	34.963.179,42	8,82%
EXTREMADURA	39	1,06%	3.178.763,88	0,80%
GALICIA	144	3,90%	11.364.244,56	2,87%
ISLAS BALEARES	109	2,95%	13.094.781,83	3,30%
LA RIOJA	4	0,11%	249.604,46	0,06%
MADRID	824	22,31%	102.277.545,75	25,81%
MURCIA	40	1,08%	3.372.482,16	0,85%
NAVARRA	11	0,30%	968.644,31	0,24%
PAIS VASCO	30	0,81%	3.886.440,21	0,98%
Total	3.694	100,00%	396.271.919,45	100,00%

Debtor's concentration					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	562.830,06	0,14%	MADRID
Debtor nº 2	1	0,03%	535.657,42	0,14%	MADRID
Debtor nº 3	1	0,03%	523.824,62	0,13%	CATALUÑA
Debtor nº 4	1	0,03%	521.361,34	0,13%	CATALUÑA
Debtor nº 5	1	0,03%	509.026,88	0,13%	MADRID
Debtor nº 6	1	0,03%	475.862,70	0,12%	CATALUÑA
Debtor nº 7	1	0,03%	474.664,33	0,12%	MADRID
Debtor nº 8	1	0,03%	471.348,61	0,12%	CATALUÑA
Debtor nº 9	1	0,03%	465.176,34	0,12%	MADRID
Debtor nº 10	1	0,03%	460.388,06	0,12%	MADRID
Rest of Debtors	3.684	99,73%	391.271.779,09	98,74%	
Total	3.694	100,00%	396.271.919,45	100,00%	

Current Loan to Value (LTV)						
Current Loan to Value (LTV)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted LTV	
0,00% - 10,00%	27	0,73%	490.322,95	0,12%	6,96%	
10,00% - 20,00%	70	1,89%	2.796.244,00	0,71%	16,19%	
20,00% - 30,00%	202	5,47%	10.472.653,88	2,64%	25,92%	
30,00% - 40,00%	303	8,20%	23.631.356,41	5,96%	35,61%	
40,00% - 50,00%	372	10,07%	39.323.575,21	9,92%	45,22%	
50,00% - 60,00%	452	12,24%	47.902.102,36	12,09%	55,29%	
60,00% - 70,00%	596	16,13%	68.664.932,02	17,33%	65,24%	
70,00% - 80,00%	800	21,66%	92.273.764,08	23,29%	75,52%	
80,00% - 90,00%	738	19,98%	90.273.882,18	22,78%	84,79%	
90,00% - 100,00%	134	3,63%	20.443.086,36	5,16%	91,21%	
Total	3.694	100,00%	396.271.919,45	100,00%	67,01%	

Maximum	Minimum	Simple Average
94,03%	0,00%	63,04%

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

September 8, 2017

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
First Residence	3.471	100,00%	376.581.111,79	100,00%
Total	3.471	100,00%	376.581.111,79	100,00%

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
1	2.923	79,15%	290.474.055,51	73,31%
2	673	18,22%	87.203.788,39	22,01%
3	83	2,25%	15.446.820,33	3,90%
4	14	0,38%	3.122.343,24	0,79%
Total	3.693	100,00%	396.247.007,47	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Spanish	3.388	91,72%	362.919.014,34	91,58%
Other	306	8,28%	33.352.905,11	8,42%
Total	3.694	100,00%	396.271.919,45	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Free Dwellings	3.194	86,46%	349.098.649,36	88,10%
Official Protection Housing (VPO)	500	13,54%	47.173.270,09	11,90%
Total	3.694	100,00%	396.271.919,45	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Direct Channel	207	5,60%	25.618.081,46	6,46%
Financial Entities	35	0,95%	4.759.027,01	1,20%
Insurance	27	0,73%	2.585.096,01	0,65%
Other	77	2,08%	4.128.523,59	1,04%
Small Broker	153	4,14%	18.669.987,08	4,71%
Small Real Estate Agency	1.899	51,41%	196.726.075,40	49,64%
Large Real Estate Agency	773	20,93%	85.478.062,90	21,57%
Word of mouth	282	7,63%	32.617.377,37	8,23%
Large Broker	204	5,52%	19.133.405,69	4,83%
Developers	37	1,00%	6.556.282,94	1,65%
Total	3.694	100,00%	396.271.919,45	100,00%

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

September 8, 2017

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	220	50,81%	22.612.291,32	55,78%	14/02/2018	5,31
1	2	36	8,31%	2.967.925,14	7,32%	26/03/2019	18,82
2	3	58	13,39%	5.076.797,32	12,52%	15/01/2020	28,66
3	4	47	10,85%	3.259.343,42	8,04%	31/12/2020	40,35
4	5	23	5,31%	2.280.878,20	5,63%	13/03/2022	54,93
6	7	4	0,92%	320.160,48	0,79%	22/07/2024	83,64
7	8	43	9,93%	3.909.465,09	9,64%	17/04/2025	92,60
8	9	2	0,46%	113.382,75	0,28%	01/10/2025	98,17
Total		433	100,00%	40.540.243,72	100,00%	01/09/2019	24,13

	Maximum	Minimum	Simple Average
date	01/10/2025	01/10/2017	31/10/2019
months	98,17	0,77	26,11

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	428	98,85%	39.638.220,08	97,77%	3,74	1,60	08/09/2019
EUR 12 M	330	76,21%	29.855.193,70	73,64%	3,53	1,85	23/02/2020
0-1	134	30,95%	13.141.670,38	32,42%	3,48	1,75	26/02/2018
1-2	31	7,16%	2.584.461,63	6,38%	4,05	2,22	16/04/2019
2-3	56	12,93%	4.918.652,40	12,13%	3,36	2,08	13/01/2020
3-4	38	8,78%	2.643.058,49	6,52%	4,49	2,19	09/01/2021
4-5	23	5,31%	2.280.878,20	5,63%	3,07	1,63	13/03/2022
6-7	4	0,92%	320.160,48	0,79%	4,33	1,73	22/07/2024
7-8	42	9,70%	3.852.929,37	9,50%	3,13	1,62	17/04/2025
8-9	2	0,46%	113.382,75	0,28%	2,80	1,54	01/10/2025
IRPH	98	22,63%	9.783.026,38	24,13%	4,39	0,83	16/04/2018
0-1	84	19,40%	8.783.277,94	21,67%	4,33	0,80	30/01/2018
1-2	5	1,15%	383.463,51	0,95%	4,94	1,46	04/11/2018
3-4	9	2,08%	616.284,93	1,52%	4,84	1,00	21/11/2020
Annually	5	1,15%	902.023,64	2,23%	3,70	1,23	02/11/2018
EUR 12 M	5	1,15%	902.023,64	2,23%	3,70	1,23	02/11/2018
0-1	2	0,46%	687.343,00	1,70%	3,98	1,05	30/12/2017
2-3	2	0,46%	158.144,92	0,39%	2,80	1,92	15/03/2020
7-8	1	0,23%	56.535,72	0,14%	2,80	1,49	01/04/2025
Total	433	100,00%	40.540.243,72	100,00%	3,74	1,59	01/09/2019

**FLOWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER
(AMOUNTS IN EUR)
CPR: 0,87%**

Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
TOTALS:	288.459.290,90	3.591.968,05	292.051.258,95
15-sep-17			
15-dic-17	6.526.608,23	254.477,18	6.781.085,41
15-mar-18	6.453.751,71	245.986,27	6.699.737,97
15-jun-18	6.409.243,08	245.696,60	6.654.939,68
17-sep-18	6.340.402,20	239.980,26	6.580.382,47
17-dic-18	6.267.622,45	231.778,32	6.499.400,77
15-mar-19	6.196.230,66	223.762,80	6.419.993,46
17-jun-19	6.152.839,09	223.208,96	6.376.048,05
16-sep-19	6.086.472,99	217.721,31	6.304.194,30
16-dic-19	6.016.651,60	209.985,32	6.226.636,93
16-mar-20	5.956.254,45	204.677,46	6.160.931,92
15-jun-20	5.905.794,23	201.614,35	6.107.408,58
15-sep-20	5.841.875,04	196.347,04	6.038.222,08
15-dic-20	5.774.909,35	189.059,16	5.963.968,51
15-mar-21	5.708.048,05	181.942,98	5.889.991,03
15-jun-21	5.665.110,69	180.895,21	5.846.005,90
15-sep-21	5.598.507,93	175.842,56	5.774.350,49
15-dic-21	191.558.969,15	168.992,26	191.727.961,41