



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 03 2019 - 17 06 2019

YEAR:

2019

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

I. DATA OF THE FUND

Constitution Date	October 24th, 2016	Paying Agency	SANTANDER	
Disbursement Date	October 27th, 2016	Negotiation Market	AIAF	
Final Date of Redemption	March 1st, 2052	Rating Agencies	DBRS / S&P	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Unión de Créditos Inmobiliarios (UCI)	Series A	AAA (sf) / AA-(sf)	AAA (sf) / AA (sf)

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

SERIES PRIORITY OF PAYMENT (ISIN CODE)	NUMBER OF BONDS	NOMINAL			
			INITIAL	CURRENT	%Curr/In
Series A ES0305192009	3.190	Nominal per Bond	100.000,00	72.671,28	72,67%
		Total Nominal	319.000.000,00	231.821.383,20	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 17th, 2019			Next Payment Date September 16th, 2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.491,69	66,73	0,332%	60,99	49,40
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 2019 - 17 06 2019

YEAR:

2019

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.776	3.519
Principal Outstanding	420.000.004,85	351.166.921,72
Principal Outstanding per Loan	111.228,81	99.791,68
Interest Rate	1,84%	1,91%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	1,76%
Average 12 Months Single Rate	1,42%
Prepayment Rate from Constitution	0,94%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY BONDS PAYOUT REPORT

June 17, 2019

BONDS. PRINCIPAL	
Previous Balance	239.769.874,30
Principal Amortised	7.948.491,10
Outstanding Balance	231.821.383,20
% of Initial Balance	72,67%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	10-jun.-2019
Payment Date	17-jun.-2019
Previous Payment Date	15-mar.-2019
Number of Days (Act/360)	94
Reference Interest Rate (%)	-0,318%
Next Payment Date	16-sep.-2019

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,310%	0,650%	212.868,70
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 17, 2019
Class A	3,89	2,17

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	357.542.088,41
Principal Amortised	6.375.166,69
Outstanding Balance	351.166.921,72
Number of Credit Rights	3.519
LTV	58,87%

DEFAULTED LOANS	
Previous balance	1.050.634,58
Difference in Actual Period	143.513,92
Up to date	1.194.148,50

TRANSITORY PROPERTIES	
Last balance	54.064,12
Difference in Actual Period	-18.291,99
Current balance	35.772,13
Number of Credit Rights	1

NET LOSSES	
Last balance	120.531,72
Difference in Actual	79.921,97
Current balance	200.453,69

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	5.296,91	6.377,42	4.039,10	5.532,61	39.423,93
Interest accrued on Credit	2.587,39	2.370,04	2.825,38	3.862,76	25.552,39
Outstanding Balance	2.099.966,26	1.248.834,13	556.536,97	698.002,37	910.429,64
Number of Credit Rights	24	12	5	7	10
% of Outstanding Balance	0,60%	0,36%	0,16%	0,20%	0,26%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY REPORT - ALLOCATION OF CASH

June 17, 2019

TOTAL CASH RECEIVED END OF PERIOD	8.022.204,50
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	6.244.096,06
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.678.950,03
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	89.000,00
OTHERS	10.158,41
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	8.022.204,50
Ordinary Expenses	17.551,98
Extraordinary Expenses	2.664,60
Interest paid to Class A Bondholders	212.868,70
Reserve Fund	(159.379,17)
Principal withholding Class A	7.948.491,10
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	7,29

TREASURY ACCOUNT STATEMENT	8.779.173,04
PRINCIPAL RESERVE FUND	
Previous Balance	8.938.552,21
Difference	(159.379,17)
Outstanding Balance	8.779.173,04
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	June 17, 2019
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (28,76%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	8.779.173,04 (2,50%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	18.345.538,52 (5,22%)

⁽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 17, 2019
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,732%

FONDO DE TITULIZACIÓN RMBS Prado III

TRIGGERS OF THE MODEL

June 17, 2019

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	8.779.173,04
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	8.779.173,04
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	67
Principal Outstanding of renegotiated loans	8.561.428,07
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,04%

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

June 17, 2019

POOL CUT-OFF DATE

Means the date in which the Gestora will carry out the necessary calculations, on behalf of the Fund, for the distribution of the available funds at this date, according with the Order of Priority of Payments. All the information regarding the Assets (Outstanding Balance of the Credit Rights, arrears' tables, transitory properties, stratification tables, etc.) are referred to this mentioned date.

Non-Performing Loans (NPLs)

means those loans that, at any time starting from the Date of Incorporation of the Fund (i) have or have had instalments pending payment for periods equal to or longer than twelve (12) months or (ii) the Servicer, acting in accordance with the servicing procedures, has terminated or accelerated the underlying Mortgage Loans, or has written off or made provision against any definitive losses at any time prior to the expiry of the period referred to in (i) above.

NET LOSSES

Those loans which the Originator considers that will not recover (net of recoveries).

TRANSITORY PROPERTIES

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

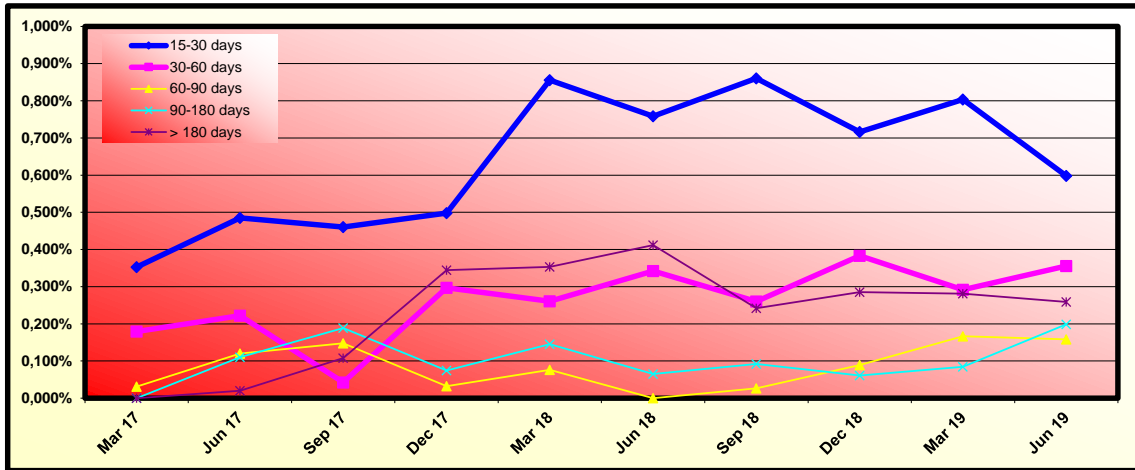


FONDO DE TITULIZACIÓN RMBS Prado III

HISTORICAL ARREARS AND PREPAYMENT REPORT

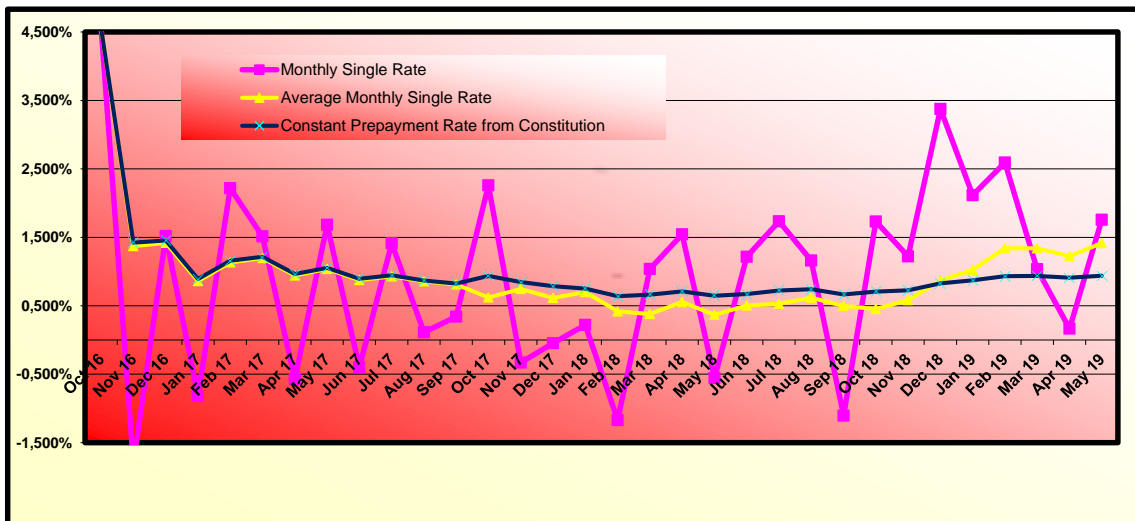
June 17, 2019

HISTORICAL ARREARS



Date	Mar 18	Jun 18	Sep 18	Dec 18	Mar 19	Jun 19
15-30 days	0,856%	0,758%	0,860%	0,717%	0,804%	0,598%
30-60 days	0,261%	0,342%	0,260%	0,383%	0,292%	0,356%
60-90 days	0,076%	0,000%	0,027%	0,089%	0,167%	0,158%
90-180 days	0,145%	0,065%	0,092%	0,061%	0,085%	0,199%
> 180 days	0,353%	0,412%	0,242%	0,285%	0,281%	0,259%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

June 10, 2019

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	198	5,63%	3.038.334,62	0,87%
25.000	50.000	479	13,61%	18.411.378,94	5,24%
50.000	75.000	709	20,15%	44.743.716,04	12,74%
75.000	100.000	686	19,49%	59.740.254,04	17,01%
100.000	125.000	490	13,92%	54.809.529,69	15,61%
125.000	150.000	386	10,97%	52.670.986,45	15,00%
150.000	175.000	227	6,45%	36.865.616,11	10,50%
175.000	200.000	132	3,75%	24.698.827,92	7,03%
200.000	225.000	73	2,07%	15.354.282,16	4,37%
225.000	250.000	48	1,36%	11.343.027,95	3,23%
250.000	275.000	27	0,77%	7.094.448,00	2,02%
275.000	300.000	23	0,65%	6.522.415,65	1,86%
300.000	325.000	9	0,26%	2.822.295,70	0,80%
325.000	350.000	4	0,11%	1.354.435,73	0,39%
350.000	375.000	5	0,14%	1.811.204,34	0,52%
375.000	400.000	4	0,11%	1.566.088,77	0,45%
400.000	425.000	6	0,17%	2.482.030,44	0,71%
425.000	450.000	10	0,28%	4.368.984,92	1,24%
450.000	475.000	1	0,03%	474.786,62	0,14%
475.000	500.000	2	0,06%	994.277,63	0,28%
Total		3.519	100,00%	351.166.921,72	100,00%

Maximum	Minimum	Simple Average
499.167,79	0,00	99.791,68

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	208	5,91%	24.832.655,71	7,07%	0,38	0,50
0,50	1,00	419	11,91%	49.950.766,56	14,22%	0,75	0,88
1,00	1,50	627	17,82%	55.049.189,58	15,68%	1,28	1,40
1,50	2,00	582	16,54%	51.271.190,31	14,60%	1,73	1,85
2,00	2,50	412	11,71%	48.202.218,64	13,73%	2,33	0,86
2,50	3,00	934	26,54%	94.276.723,42	26,85%	2,71	0,71
3,00	3,50	189	5,37%	15.631.383,35	4,45%	3,17	0,86
3,50	4,00	79	2,24%	6.960.542,38	1,98%	3,66	1,66
4,00	4,50	26	0,74%	2.055.236,46	0,59%	4,22	2,19
4,50	5,00	37	1,05%	2.497.633,42	0,71%	4,64	2,27
5,00	5,50	5	0,14%	352.144,18	0,10%	5,15	2,66
5,50	6,00	1	0,03%	87.237,71	0,02%	5,55	3,20
Total		3.519	100,00%	351.166.921,72	100,00%	1,91	1,06

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

Maximum	Minimum	Simple Average
5,55	0,20	1,96

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	249	7,08%	14.140.197,69	4,03%	10/10/2004	176,00	
2007	406	11,54%	52.997.535,85	15,09%	05/08/2007	142,17	
2008	460	13,07%	51.738.782,82	14,73%	01/06/2008	132,30	
2009	222	6,31%	28.135.398,46	8,01%	17/06/2009	119,77	
2010	249	7,08%	32.032.960,14	9,12%	01/08/2010	106,30	
2011	296	8,41%	32.544.743,53	9,27%	11/07/2011	94,97	
2012	362	10,29%	31.188.007,39	8,88%	16/08/2012	81,80	
2013	339	9,63%	26.415.897,09	7,52%	15/07/2013	70,83	
2014	367	10,43%	30.620.108,76	8,72%	13/07/2014	58,90	
2015	569	16,17%	51.353.289,99	14,62%	22/05/2015	48,60	
Total	3.519	100,00%	351.166.921,72	100,00%	10/01/2011	101,00	

	Maximum	Minimum	Simple Average
Date	29/09/2015	29/01/1997	11/01/2011
Month	45,00	272,23	102,39

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

June 10, 2019

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.105	31,40%	68.524.905,88	19,51%	21/09/2034	183,37
2040	152	4,32%	14.686.498,21	4,18%	10/06/2040	252,00
2041	56	1,59%	5.838.634,85	1,66%	07/07/2041	264,90
2042	148	4,21%	16.779.585,57	4,78%	13/07/2042	277,10
2043	247	7,02%	23.509.040,49	6,69%	17/06/2043	288,23
2044	252	7,16%	24.299.954,20	6,92%	10/06/2044	300,00
2045	343	9,75%	38.593.960,84	10,99%	30/05/2045	311,67
2046	93	2,64%	10.480.340,46	2,98%	03/07/2046	324,77
2047	405	11,51%	51.568.358,70	14,68%	19/07/2047	337,30
2048	303	8,61%	39.145.326,77	11,15%	09/05/2048	346,97
2049	135	3,84%	18.659.211,82	5,31%	23/05/2049	359,43
2050	128	3,64%	19.185.925,68	5,46%	20/06/2050	372,33
2051	143	4,06%	18.458.514,94	5,26%	23/05/2051	383,43
2052	9	0,26%	1.436.663,31	0,41%	12/01/2052	391,07
Total	3.519	100,00%	351.166.921,72	100,00%	21/03/2044	297,37

	Maximum	Minimum	Simple Average
Date	01/03/2052	01/09/2019	21/12/2041
Month	398,43	2,77	274,35

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	271	7,70%	18.306.957,59	5,21%
Floating	268	7,62%	18.162.757,14	5,17%
Mixed	3	0,09%	144.200,45	0,04%
semiannually	2.936	83,43%	302.857.999,34	86,24%
Floating	2.759	78,40%	289.161.955,45	82,34%
Mixed	177	5,03%	13.696.043,89	3,90%
fixed	312	8,87%	30.001.964,79	8,54%
Fixed	312	8,87%	30.001.964,79	8,54%
Total	3.519	100,00%	351.166.921,72	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	3.027	86,02%	307.324.712,59	87,52%	1,74	1,13
EUR 12 M	1.922	54,62%	200.432.868,97	57,08%	1,28	1,41
IRPH	971	27,59%	104.235.892,89	29,68%	2,63	0,60
MIBOR 1 Y	133	3,78%	2.616.718,90	0,75%	1,11	1,26
MIBOR 6 M	1	0,03%	39.231,83	0,01%	1,02	1,25
Mixed	180	5,12%	13.840.244,34	3,94%	3,51	1,85
EUR 12 M	172	4,89%	13.407.921,47	3,82%	3,47	1,88
IRPH	8	0,23%	432.322,87	0,12%	4,74	0,88
Fixed	312	8,87%	30.001.964,79	8,54%	2,95	0,00
Fixed	312	8,87%	30.001.964,79	8,54%	2,95	0,00
Total	3.519	100,00%	351.166.921,72	100,00%	1,91	1,16

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

	Nominal Interest (*)		
	Maximum	Minimum	Simple Average
Floating	4,64	0,20	1,76
Mixed	1,64	0,64	1,12
Fixed	5,55	2,50	3,49

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.094	59,51%	213.840.790,44	60,89%	1,42	1,44
IRPH	979	27,82%	104.668.215,76	29,81%	2,63	0,60
MIBOR 1 A	133	3,78%	2.616.718,90	0,75%	1,11	1,26
MIBOR 6 M	1	0,03%	39.231,83	0,01%	1,02	1,25
Fijo	312	8,87%	30.001.964,79	8,54%	2,95	0,00
Total	3.519	100,00%	351.166.921,72	100,00%	1,91	1,16

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

June 10, 2019

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	943	26,80%	87.877.998,40	25,02%
Aragón	63	1,79%	6.005.163,11	1,71%
Asturias	68	1,93%	5.352.510,72	1,52%
Canarias	211	6,00%	18.586.414,37	5,29%
Cantabria	29	0,82%	3.036.938,07	0,86%
Castilla la Mancha	101	2,87%	10.713.361,68	3,05%
Castilla y León	59	1,68%	4.431.672,27	1,26%
Cataluña	532	15,12%	64.019.255,04	18,23%
Comunidad Valenciana	383	10,88%	31.122.981,56	8,86%
Extremadura	39	1,11%	3.010.720,86	0,86%
Galicia	140	3,98%	10.414.338,08	2,97%
Islas Baleares	103	2,93%	11.348.165,34	3,23%
La Rioja	4	0,11%	205.289,08	0,06%
Madrid	764	21,71%	87.437.360,12	24,90%
Murcia	39	1,11%	3.146.512,22	0,90%
Navarra	11	0,31%	904.803,49	0,26%
País Vasco	30	0,85%	3.553.437,31	1,01%
Total	3.519	100,00%	351.166.921,72	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	499.167,79	0,14%	Cataluña
Debtor nº 2	1	0,03%	495.109,84	0,14%	Cataluña
Debtor nº 3	1	0,03%	474.786,62	0,14%	Madrid
Debtor nº 4	1	0,03%	449.661,01	0,13%	Madrid
Debtor nº 5	1	0,03%	446.544,32	0,13%	Cataluña
Debtor nº 6	1	0,03%	444.910,52	0,13%	Madrid
Debtor nº 7	1	0,03%	440.657,85	0,13%	Cataluña
Debtor nº 8	1	0,03%	440.631,77	0,13%	Madrid
Debtor nº 9	1	0,03%	438.629,88	0,12%	Madrid
Debtor nº 10	1	0,03%	430.611,91	0,12%	Aragón
Rest of Debtors	3.509	99,72%	346.606.210,21	98,70%	
Total	3.519	100,00%	351.166.921,72	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%	49	1,39%	702.586,38	0,20%	6,74%	
10,00% - 20,00%	111	3,15%	3.488.642,09	0,99%	16,02%	
20,00% - 30,00%	206	5,85%	10.692.208,74	3,04%	25,40%	
30,00% - 40,00%	346	9,83%	26.168.379,34	7,45%	35,53%	
40,00% - 50,00%	374	10,63%	38.516.068,34	10,97%	45,21%	
50,00% - 60,00%	494	14,04%	50.386.244,32	14,35%	55,09%	
60,00% - 70,00%	633	17,99%	66.950.016,60	19,07%	65,12%	
70,00% - 80,00%	804	22,85%	89.805.400,93	25,57%	74,97%	
80,00% - 90,00%	495	14,07%	63.413.635,01	18,06%	84,19%	
90,00% - 100,00%	7	0,20%	1.043.739,97	0,30%	91,07%	
Total	3.519	100,00%	351.166.921,72	100,00%	63,52%	

Maximum	Minimum	Simple Average
92,12%	0,00%	58,87%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.307	93,98%	334.450.929,16	95,24%
Second Residence	212	6,02%	16.715.992,56	4,76%
Total	3.519	100,00%	351.166.921,72	100,00%

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

June 10, 2019

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	23.316,65	0,01%
1	2.797	79,48%	258.496.371,05	73,61%
2	629	17,87%	75.862.906,09	21,60%
3	81	2,30%	14.447.052,18	4,11%
4	11	0,31%	2.337.275,75	0,67%
Total	3.519	100,00%	351.166.921,72	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.226	91,67%	321.606.169,51	91,58%
Other	293	8,33%	29.560.752,21	8,42%
Total	3.519	100,00%	351.166.921,72	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	3.044	86,50%	309.133.237,24	88,03%
Official Protection Housing (VPO)	475	13,50%	42.033.684,48	11,97%
Total	3.519	100,00%	351.166.921,72	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	34	0,97%	4.132.645,07	1,18%
Insurance	26	0,74%	2.420.657,21	0,69%
Other	74	2,10%	3.707.113,58	1,06%
Small Broker	149	4,23%	17.057.604,69	4,86%
Small Real Estate Agency	1.810	51,44%	175.423.852,96	49,95%
Large Real Estate Agency	733	20,83%	75.116.015,19	21,39%
Word of mouth	269	7,64%	28.714.481,09	8,18%
Large Broker	198	5,63%	17.308.772,37	4,93%
Developers	34	0,97%	5.533.642,64	1,58%
Direct Channel	192	5,46%	21.752.136,92	6,19%
Total	3.519	100,00%	351.166.921,72	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	69	38,33%	5.254.648,00	37,97%	13/12/2019	6,22
1	2	41	22,78%	2.571.631,83	18,58%	24/12/2020	18,79
2	3	23	12,78%	2.067.262,72	14,94%	17/02/2022	32,79
3	4	2	1,11%	152.833,65	1,10%	22/07/2022	37,95
5	6	36	20,00%	3.194.885,70	23,08%	02/03/2025	69,75
6	7	9	5,00%	598.982,44	4,33%	30/07/2025	74,76
Total	180	100,00%	13.840.244,34	100,00%	11/12/2021	30,51	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/08/2019	26/10/2021
Month	76,83	1,73	28,98

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

June 10, 2019

Mixed Loans: Interest Reset Period, Interest Type and Years to Switch							
Mixed Loans: Interest Reset Period, Interest Type and Years to Switch	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding (€)	Weighted Nominal Interest	Weighted Spread	Weighted Switch Date
Semiannually	177	98,33%	13.696.043,89	98,96%	3,52	1,85	11/12/2021
EUR 12 M	169	93,89%	13.263.721,02	95,83%	3,48	1,88	24/12/2021
0-1	67	37,22%	5.156.643,41	37,26%	3,37	2,02	12/12/2019
1-2	33	18,33%	2.139.308,96	15,46%	4,56	2,27	29/12/2020
2-3	23	12,78%	2.067.262,72	14,94%	3,12	1,61	17/02/2022
3-4	2	1,11%	152.833,65	1,10%	2,87	1,64	22/07/2022
5-6	35	19,44%	3.148.689,84	22,75%	3,30	1,63	01/03/2025
6-7	9	5,00%	598.982,44	4,33%	2,88	1,62	30/07/2025
IRPH	8	4,44%	432.322,87	3,12%	4,74	0,88	28/11/2020
1-2	8	4,44%	432.322,87	3,12%	4,74	0,88	28/11/2020
Annually	3	1,67%	144.200,45	1,04%	2,91	1,88	20/10/2021
EUR 12 M	3	1,67%	144.200,45	1,04%	2,91	1,88	20/10/2021
0-1	2	1,11%	98.004,59	0,71%	2,96	2,07	05/03/2020
5-6	1	0,56%	46.195,86	0,33%	2,80	1,49	01/04/2025
Total general	180	100,00%	13.840.244,34	100,00%	3,51	1,85	11/12/2021
Total	180	100,00%	13.840.244,34	100,00%	0,00	0,00	10/06/2019

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	1	0,56%	38.623,59	0,28%	4,35	0,40
0,50	1,00	4	2,22%	228.161,49	1,65%	4,55	0,57
1,00	1,50	43	23,89%	3.461.923,41	25,01%	3,06	1,39
1,50	2,00	84	46,67%	6.318.792,58	45,66%	3,31	1,73
2,00	2,50	25	13,89%	1.943.500,39	14,04%	3,74	2,17
2,50	3,00	9	5,00%	948.920,82	6,86%	4,67	2,71
3,00	3,50	14	7,78%	900.322,06	6,51%	4,69	3,22
Total	180	100,00%	13.840.244,34	100,00%	3,51	1,85	

Maximum	Minimum	Simple Average
3,45	0,40	1,84

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	350	11,56%	44.637.295,31	14,52%	2,06	0,35
0,00	0,50	958	31,65%	105.438.724,84	34,31%	1,63	0,65
0,50	1,00	517	17,08%	47.871.489,95	15,58%	1,32	1,16
1,00	1,50	872	28,81%	78.644.114,53	25,59%	1,68	1,69
1,50	2,00	181	5,98%	15.557.386,50	5,06%	2,23	2,17
2,00	2,50	139	4,59%	14.302.675,32	4,65%	2,62	2,70
2,50	3,00	10	0,33%	873.026,14	0,28%	3,02	3,13
Total	3.027	100,00%	307.324.712,59	100,00%	1,74	1,13	

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

FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER (AMOUNTS IN EUR) CPR: 0,94%
--

Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
TOTALS:	231.821.383,20	1.810.766,21	233.632.149,41
17-jun.-19			
16-sep.-19	6.165.869,88	202.264,16	6.368.134,04
16-dic.-19	6.093.019,43	199.072,04	6.292.091,47
16-mar.-20	6.030.341,22	193.696,81	6.224.038,03
15-jun.-20	5.978.295,30	190.446,95	6.168.742,26
15-sep.-20	5.912.126,82	185.114,98	6.097.241,80
15-dic.-20	5.842.322,69	177.887,21	6.020.209,91
15-mar.-21	5.772.693,19	170.834,98	5.943.528,18
15-jun.-21	5.728.880,17	169.482,72	5.898.362,88
15-sep.-21	5.660.158,24	164.373,19	5.824.531,43
15-dic.-21	178.637.676,27	157.593,17	178.795.269,43