



## **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](mailto:santanderdetitulizacion@gruposantander.com)**



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT: QUARTER/SEMESTER 17 09 2018 - 17 12 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	78.021,47	78,02%
		Total Nominal	319.000.000,00	248.888.489,30	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period December 17th, 2018			Next Payment Date March 15th, 2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.479,26	67,35	0,339%	64,65	52,37
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT:

QUARTER/SEMESTER

17 09 2018 - 17 12 2018

YEAR:

2018

**III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS**

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.776	3.576
Principal Outstanding	420.000.004,85	365.202.876,13
Principal Outstanding per Loan	111.228,81	102.126,08
Interest Rate	1,84%	1,85%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	0,72%
Average 12 Months Single Rate	0,72%
Prepayment Rate from Constitution	0,73%

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY BONDS PAYOUT REPORT

December 17, 2018

BONDS. PRINCIPAL	
Previous Balance	256.797.328,70
Principal Amortised	7.908.839,40
Outstanding Balance	248.888.489,30
% of Initial Balance	78,02%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	10-dic-2018
Payment Date	17-dic-2018
Previous Payment Date	17-sep-2018
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,311%
Next Payment Date	15-mar-2019

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,319%	0,650%	214.846,50
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	December 17, 2018
Class A	3,89	2,61

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	371.515.886,83
Principal Amortised	6.313.010,70
Outstanding Balance	365.202.876,13
Number of Credit Rights	3.576
LTV	60,17%

DEFAULTED LOANS	
Previous balance	1.050.634,58
Difference in Actual Period	0,00
Up to date	1.050.634,58

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

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

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	MORE THAN 180
Principal Balance in Arrears	5.424,93	5.734,05	2.318,45	3.804,75	39.652,60
Interest accrued on Credit Rights's	3.251,21	3.342,01	1.792,99	1.877,36	32.176,16
Outstanding Balance	2.616.849,83	1.399.408,23	325.974,32	223.880,89	1.041.486,47
Number of Credit Rights	24	15	4	3	9
% of Outstanding Balance	0,72%	0,38%	0,09%	0,06%	0,29%

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY REPORT - ALLOCATION OF CASH

December 17, 2018

TOTAL CASH RECEIVED END OF PERIOD	8.025.467,74
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	6.313.010,70
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	1.698.371,35
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	14.085,69
<b>WITHHOLDING</b>	0,00

TOTAL CASH PAID END OF PERIOD	8.025.467,74
Ordinary Expenses	17.840,85
Extraordinary Expenses	41.742,12
Interest paid to Class A Bondholders	214.846,50
Reserve Fund	(157.825,27)
Principal withholding Class A	7.908.839,40
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	24,14

TREASURY ACCOUNT STATEMENT	9.130.071,90
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	9.287.897,17
Difference	(157.825,27)
Outstanding Balance	9.130.071,90
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

### CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT <sup>(1) (2)</sup>		
CONCEPTS	INITIAL	December 17, 2018
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (27,66%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	9.130.071,90 (2,50%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	15.314.386,83 (4,19%)

<sup>(1)</sup> Credit enhancement is calculated over the Outstanding Balance of Credit Rights.

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

<sup>(3)</sup> 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 17, 2018
<b>SUBORDINATED LOAN 2 PRINCIPAL</b>		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,739%

## FONDO DE TITULIZACIÓN RMBS Prado III

### TRIGGERS OF THE MODEL

December 17, 2018

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>9.130.071,90</b>
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	9.130.071,90
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	47
Principal Outstanding of renegotiated loans	5.633.677,50
% Principal Outstanding of renegotiated loans / Initial Principal balance	1,34%

### 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 17, 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.

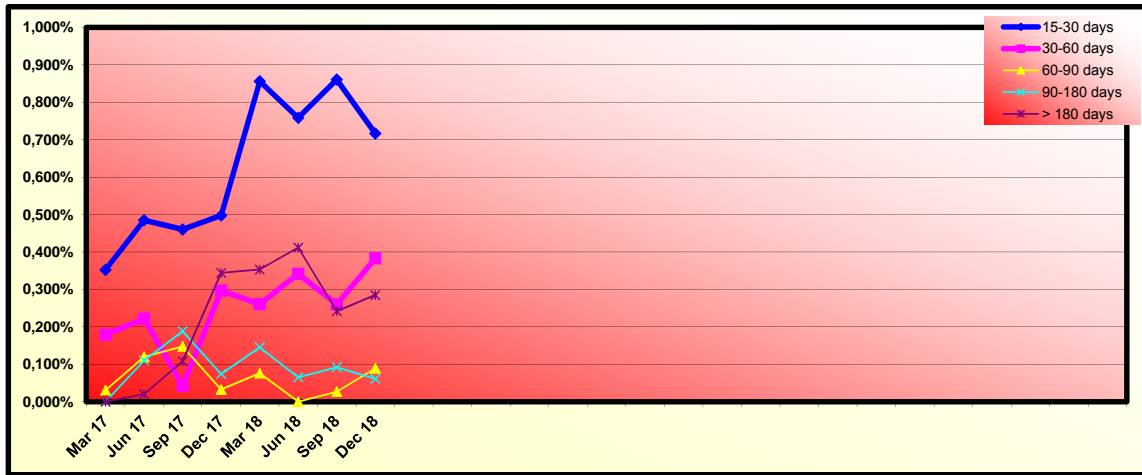


**FONDO DE TITULIZACIÓN RMBS Prado III**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

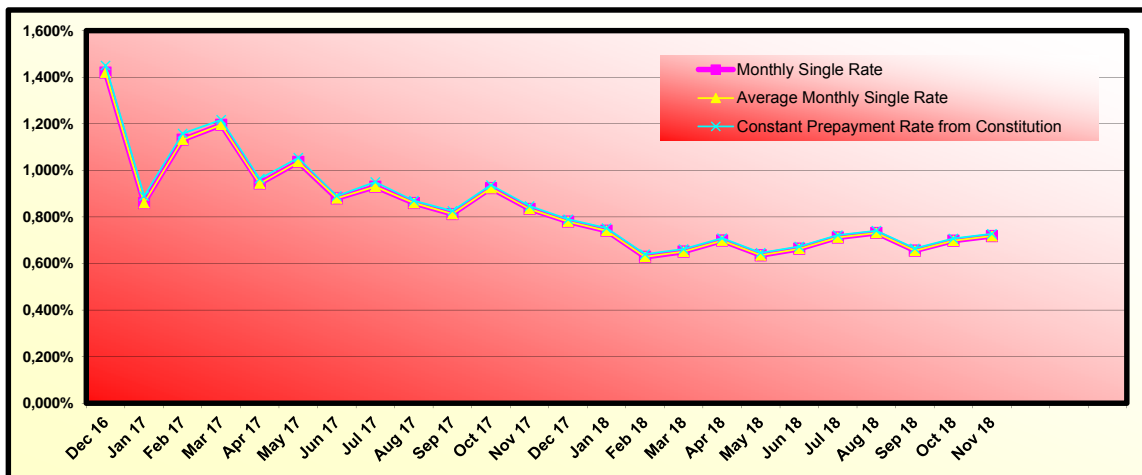
December 17, 2018

**HISTORICAL ARREARS**



Date	Sep 17	Dec 17	Mar 18	Jun 18	Sep 18	Dec 18
15-30 days	0,460%	0,498%	0,856%	0,758%	0,860%	0,717%
30-60 days	0,043%	0,297%	0,261%	0,342%	0,260%	0,383%
60-90 days	0,148%	0,033%	0,076%	0,000%	0,027%	0,089%
90-180 days	0,188%	0,074%	0,145%	0,065%	0,092%	0,061%
> 180 days	0,108%	0,344%	0,353%	0,412%	0,242%	0,285%

**HISTORICAL PREPAYMENT**



(\*) Prepayment data calculated at previous end moth date



# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

December 10, 2018

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	187	5,23%	2.969.915,73	0,81%
25.000	50.000	462	12,92%	17.929.123,16	4,91%
50.000	75.000	712	19,91%	44.949.960,12	12,31%
75.000	100.000	684	19,13%	59.528.996,44	16,30%
100.000	125.000	519	14,51%	58.018.701,02	15,89%
125.000	150.000	392	10,96%	53.463.992,53	14,64%
150.000	175.000	241	6,74%	39.006.326,29	10,68%
175.000	200.000	144	4,03%	26.897.243,70	7,37%
200.000	225.000	84	2,35%	17.711.859,04	4,85%
225.000	250.000	54	1,51%	12.827.204,84	3,51%
250.000	275.000	25	0,70%	6.583.073,12	1,80%
275.000	300.000	26	0,73%	7.417.853,87	2,03%
300.000	325.000	10	0,28%	3.140.530,35	0,86%
325.000	350.000	6	0,17%	2.011.993,90	0,55%
350.000	375.000	5	0,14%	1.803.808,85	0,49%
375.000	400.000	4	0,11%	1.539.948,40	0,42%
400.000	425.000	4	0,11%	1.633.882,45	0,45%
425.000	450.000	10	0,28%	4.368.005,67	1,20%
450.000	475.000	3	0,08%	1.364.478,23	0,37%
475.000	500.000	1	0,03%	484.573,61	0,13%
500.000	525.000	2	0,06%	1.008.867,53	0,28%
525.000	550.000	1	0,03%	542.537,28	0,15%
<b>Total</b>		<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
542.537,28	0,00	102.126,08

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	232	6,49%	28.669.955,77	7,85%	0,35	0,52
0,50	1,00	421	11,77%	51.376.138,99	14,07%	0,73	0,90
1,00	1,50	627	17,53%	55.546.388,41	15,21%	1,24	1,41
1,50	2,00	615	17,20%	56.411.419,75	15,45%	1,70	1,77
2,00	2,50	767	21,45%	86.989.168,88	23,82%	2,32	0,74
2,50	3,00	591	16,53%	59.124.062,20	16,19%	2,79	0,82
3,00	3,50	187	5,23%	16.060.998,14	4,40%	3,19	0,93
3,50	4,00	63	1,76%	5.560.348,04	1,52%	3,71	1,80
4,00	4,50	28	0,78%	1.931.393,23	0,53%	4,24	2,30
4,50	5,00	36	1,01%	2.720.523,85	0,74%	4,67	2,28
5,00	5,50	5	0,14%	360.262,34	0,10%	5,15	2,66
5,50	6,00	4	0,11%	452.216,53	0,12%	5,51	2,70
<b>Total</b>		<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>	<b>1,85</b>	<b>1,07</b>

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

Maximum	Minimum	Simple Average
5,55	0,18	1,90

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	252	7,05%	14.742.119,67	4,04%	20/09/2004	170,67	
2007	412	11,52%	54.871.373,76	15,02%	06/08/2007	136,13	
2008	462	12,92%	52.916.899,75	14,49%	02/06/2008	126,27	
2009	223	6,24%	28.991.861,99	7,94%	15/06/2009	113,83	
2010	254	7,10%	33.346.854,41	9,13%	01/08/2010	100,30	
2011	299	8,36%	33.475.338,88	9,17%	11/07/2011	88,97	
2012	368	10,29%	32.342.284,95	8,86%	15/08/2012	75,83	
2013	347	9,70%	27.956.936,23	7,66%	13/07/2013	64,90	
2014	379	10,60%	32.687.384,31	8,95%	12/07/2014	52,93	
2015	580	16,22%	53.871.822,18	14,75%	23/05/2015	42,57	
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>	<b>18/01/2011</b>	<b>94,73</b>	

	Maximum	Minimum	Simple Average
Date	30/09/2015	29/01/1997	18/01/2011
Month	38,90	266,17	96,09

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

December 10, 2018

Maturity Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months	
Until 2039	1.116	31,21%	71.894.570,73	19,69%	15/09/2034	189,17	
2040	154	4,31%	15.442.747,84	4,23%	12/06/2040	258,07	
2041	65	1,82%	6.779.603,94	1,86%	21/06/2041	270,37	
2042	151	4,22%	17.643.497,82	4,83%	11/07/2042	283,03	
2043	247	6,91%	24.034.463,57	6,58%	16/06/2043	294,20	
2044	267	7,47%	26.454.181,47	7,24%	12/06/2044	306,07	
2045	349	9,76%	39.971.309,40	10,94%	28/05/2045	317,60	
2046	94	2,63%	10.785.667,20	2,95%	03/07/2046	330,77	
2047	411	11,49%	53.077.492,02	14,53%	20/07/2047	343,33	
2048	304	8,50%	39.974.295,97	10,95%	08/05/2048	352,93	
2049	133	3,72%	18.647.812,38	5,11%	23/05/2049	365,43	
2050	131	3,66%	19.913.246,61	5,45%	19/06/2050	378,30	
2051	145	4,05%	19.133.873,07	5,24%	22/05/2051	389,40	
2052	9	0,25%	1.450.114,11	0,40%	12/01/2052	397,07	
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>	<b>01/03/2044</b>	<b>302,70</b>	

	Maximum	Minimum	Simple Average
Date	01/03/2052	01/03/2019	23/12/2041
Month	404,50	2,70	280,49

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>274</b>	<b>7,66%</b>	<b>18.981.444,74</b>	<b>5,20%</b>
Floating	271	7,58%	18.828.580,17	5,16%
Mixed	3	0,08%	152.864,57	0,04%
<b>semiannually</b>	<b>2.985</b>	<b>83,47%</b>	<b>314.644.384,95</b>	<b>86,16%</b>
Floating	2.794	78,13%	299.227.120,12	81,93%
Mixed	191	5,34%	15.417.264,83	4,22%
<b>fixed</b>	<b>317</b>	<b>8,86%</b>	<b>31.577.046,44</b>	<b>8,65%</b>
Fixed	317	8,86%	31.577.046,44	8,65%
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>

(\*) 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
<b>Floating</b>	<b>3.065</b>	<b>85,71%</b>	<b>318.055.700,29</b>	<b>87,09%</b>	<b>1,66</b>	<b>1,13</b>
EUR 12 M	1.950	54,53%	208.274.592,51	57,03%	1,24	1,41
IRPH	980	27,40%	106.931.327,58	29,28%	2,50	0,60
MIBOR 1 Y	134	3,75%	2.809.024,65	0,77%	1,07	1,26
MIBOR 6 M	1	0,03%	40.755,55	0,01%	0,98	1,25
<b>Mixed</b>	<b>194</b>	<b>5,43%</b>	<b>15.570.129,40</b>	<b>4,26%</b>	<b>3,59</b>	<b>1,90</b>
EUR 12 M	185	5,17%	15.049.591,81	4,12%	3,55	1,93
IRPH	9	0,25%	520.537,59	0,14%	4,77	0,89
<b>Fixed</b>	<b>317</b>	<b>8,86%</b>	<b>31.577.046,44</b>	<b>8,65%</b>	<b>2,95</b>	<b>0,00</b>
Fixed	317	8,86%	31.577.046,44	8,65%	2,95	0,00
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>	<b>1,85</b>	<b>1,17</b>

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
<b>Floating</b>	5,50	0,18	1,68
<b>Mixed</b>	1,56	0,56	1,08
<b>Fixed</b>	5,55	2,50	3,54

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.135	59,70%	223.324.184,32	61,15%	1,39	1,44
IRPH	989	27,66%	107.451.865,17	29,42%	2,51	0,60
MIBOR 1 A	134	3,75%	2.809.024,65	0,77%	1,07	1,26
MIBOR 6 M	1	0,03%	40.755,55	0,01%	0,98	1,25
Fijo	317	8,86%	31.577.046,44	8,65%	2,95	0,00
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>	<b>1,85</b>	<b>1,17</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

December 10, 2018

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	957	26,76%	91.079.404,46	24,94%
Aragón	64	1,79%	6.231.511,42	1,71%
Asturias	69	1,93%	5.448.393,88	1,49%
Canarias	212	5,93%	19.096.489,57	5,23%
Cantabria	30	0,84%	3.096.393,28	0,85%
Castilla la Mancha	102	2,85%	11.055.087,74	3,03%
Castilla y León	59	1,65%	4.523.948,27	1,24%
Cataluña	543	15,18%	66.484.342,12	18,20%
Comunidad Valenciana	388	10,85%	32.274.926,30	8,84%
Extremadura	39	1,09%	3.059.201,38	0,84%
Galicia	141	3,94%	10.651.541,82	2,92%
Islas Baleares	106	2,96%	12.031.428,88	3,29%
La Rioja	4	0,11%	216.867,32	0,06%
Madrid	782	21,87%	92.106.265,12	25,22%
Murcia	39	1,09%	3.203.709,60	0,88%
Navarra	11	0,31%	927.130,29	0,25%
País Vasco	30	0,84%	3.716.234,68	1,02%
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	542.537,28	0,15%	Madrid
Debtor nº 2	1	0,03%	506.224,82	0,14%	Cataluña
Debtor nº 3	1	0,03%	502.642,71	0,14%	Cataluña
Debtor nº 4	1	0,03%	484.573,61	0,13%	Madrid
Debtor nº 5	1	0,03%	458.344,35	0,13%	Madrid
Debtor nº 6	1	0,03%	454.977,30	0,12%	Cataluña
Debtor nº 7	1	0,03%	451.156,58	0,12%	Madrid
Debtor nº 8	1	0,03%	449.438,76	0,12%	Cataluña
Debtor nº 9	1	0,03%	448.956,23	0,12%	Madrid
Debtor nº 10	1	0,03%	446.715,65	0,12%	Madrid
Rest of Debtors	3.566	99,72%	360.457.308,84	98,70%	
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>	

(\*) 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%	42	1,17%	567.498,46	0,16%	6,54%	
10,00% - 20,00%	89	2,49%	2.849.906,56	0,78%	15,64%	
20,00% - 30,00%	206	5,76%	10.904.295,27	2,99%	25,39%	
30,00% - 40,00%	343	9,59%	26.038.769,38	7,13%	35,78%	
40,00% - 50,00%	366	10,23%	37.999.836,38	10,41%	45,14%	
50,00% - 60,00%	494	13,81%	50.675.942,41	13,88%	55,13%	
60,00% - 70,00%	624	17,45%	68.015.105,43	18,62%	65,20%	
70,00% - 80,00%	804	22,48%	90.622.829,17	24,81%	75,17%	
80,00% - 90,00%	597	16,69%	75.757.175,87	20,74%	84,58%	
90,00% - 100,00%	11	0,31%	1.771.517,20	0,49%	91,03%	
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>	<b>64,57%</b>	

Maximum	Minimum	Simple Average
92,75%	0,00%	60,17%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.361	93,99%	347.567.692,47	95,17%
Second Residence	215	6,01%	17.635.183,66	4,83%
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

December 10, 2018

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	23.676,95	0,01%
1	2.837	79,33%	267.685.944,43	73,30%
2	643	17,98%	79.848.029,60	21,86%
3	83	2,32%	15.020.673,59	4,11%
4	12	0,34%	2.624.551,56	0,72%
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.279	91,69%	334.501.086,71	91,59%
Other	297	8,31%	30.701.789,42	8,41%
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	3.098	86,63%	322.193.347,70	88,22%
Official Protection Housing (VPO)	478	13,37%	43.009.528,43	11,78%
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	34	0,95%	4.288.207,39	1,17%
Insurance	26	0,73%	2.461.419,86	0,67%
Other	75	2,10%	3.840.609,45	1,05%
Small Broker	151	4,22%	17.687.503,59	4,84%
Small Real Estate Agency	1.832	51,23%	181.433.928,55	49,68%
Large Real Estate Agency	751	21,00%	78.606.670,90	21,52%
Word of mouth	273	7,63%	29.872.901,80	8,18%
Large Broker	200	5,59%	17.738.576,46	4,86%
Developers	35	0,98%	6.160.225,08	1,69%
Direct Channel	199	5,56%	23.112.833,05	6,33%
<b>Total</b>	<b>3.576</b>	<b>100,00%</b>	<b>365.202.876,13</b>	<b>100,00%</b>

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	44	22,68%	3.726.130,97	23,93%	24/07/2019	7,54
1	2	61	31,44%	4.457.158,52	28,63%	16/05/2020	17,44
2	3	21	10,82%	1.337.914,63	8,59%	28/02/2021	27,06
3	4	23	11,86%	2.154.559,01	13,84%	12/03/2022	39,63
5	6	6	3,09%	542.339,58	3,48%	16/09/2024	70,25
6	7	39	20,10%	3.352.026,69	21,53%	27/04/2025	77,68
<b>Total</b>	<b>194</b>	<b>100,00%</b>	<b>15.570.129,40</b>	<b>100,00%</b>	<b>18/09/2021</b>	<b>33,77</b>	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/01/2019	22/08/2021
Month	82,90	0,73	32,89

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

December 10, 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
<b>Semiannually</b>	<b>191</b>	<b>98,45%</b>	<b>15.417.264,83</b>	<b>99,02%</b>	<b>3,60</b>	<b>1,90</b>	<b>17/09/2021</b>
<b>EUR 12 M</b>	<b>182</b>	<b>93,81%</b>	<b>14.896.727,24</b>	<b>95,68%</b>	<b>3,55</b>	<b>1,93</b>	<b>01/10/2021</b>
0-1	43	22,16%	3.650.092,28	23,44%	3,83	2,13	28/07/2019
1-2	52	26,80%	3.995.753,08	25,66%	3,58	2,17	01/05/2020
2-3	20	10,31%	1.251.158,52	8,04%	4,48	2,09	04/03/2021
3-4	23	11,86%	2.154.559,01	13,84%	3,08	1,63	12/03/2022
5-6	6	3,09%	542.339,58	3,48%	3,99	1,47	16/09/2024
6-7	38	19,59%	3.302.824,77	21,21%	3,11	1,65	27/04/2025
<b>IRPH</b>	<b>9</b>	<b>4,64%</b>	<b>520.537,59</b>	<b>3,34%</b>	<b>4,77</b>	<b>0,89</b>	<b>18/08/2020</b>
0-1	1	0,52%	76.038,69	0,49%	4,95	0,95	01/01/2019
1-2	7	3,61%	357.742,79	2,30%	4,80	0,97	20/11/2020
2-3	1	0,52%	86.756,11	0,56%	4,50	0,50	01/01/2021
<b>Annually</b>	<b>3</b>	<b>1,55%</b>	<b>152.864,57</b>	<b>0,98%</b>	<b>2,90</b>	<b>1,87</b>	<b>23/10/2021</b>
<b>EUR 12 M</b>	<b>3</b>	<b>1,55%</b>	<b>152.864,57</b>	<b>0,98%</b>	<b>2,90</b>	<b>1,87</b>	<b>23/10/2021</b>
1-2	2	1,03%	103.662,65	0,67%	2,94	2,05	07/03/2020
6-7	1	0,52%	49.201,92	0,32%	2,80	1,49	01/04/2025
<b>Total</b>	<b>194</b>	<b>100,00%</b>	<b>15.570.129,40</b>	<b>100,00%</b>	<b>3,59</b>	<b>1,90</b>	<b>10/12/2018</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	1	0,52%	39.824,40	0,26%	4,35	0,40
0,50	1,00	5	2,58%	308.474,68	1,98%	4,65	0,67
1,00	1,50	44	22,68%	3.597.177,66	23,10%	3,07	1,39
1,50	2,00	86	44,33%	6.791.841,92	43,62%	3,30	1,74
2,00	2,50	28	14,43%	2.173.033,65	13,96%	3,76	2,19
2,50	3,00	15	7,73%	1.694.526,50	10,88%	4,80	2,76
3,00	3,50	15	7,73%	965.250,59	6,20%	4,65	3,21
<b>Total</b>	<b>194</b>	<b>100,00%</b>	<b>15.570.129,40</b>	<b>100,00%</b>	<b>3,59</b>	<b>1,90</b>	

Maximum	Minimum	Simple Average
3,45	0,40	1,87

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	352	11,48%	45.420.585,54	14,28%	1,94	0,35
0,00	0,50	970	31,65%	109.343.608,70	34,38%	1,53	0,65
0,50	1,00	524	17,10%	49.809.785,80	15,66%	1,26	1,16
1,00	1,50	891	29,07%	81.704.940,31	25,69%	1,63	1,69
1,50	2,00	178	5,81%	15.841.016,48	4,98%	2,16	2,16
2,00	2,50	140	4,57%	15.047.845,27	4,73%	2,56	2,69
2,50	3,00	10	0,33%	887.918,19	0,28%	2,96	3,13
<b>Total</b>	<b>3.065</b>	<b>100,00%</b>	<b>318.055.700,29</b>	<b>100,00%</b>	<b>1,66</b>	<b>1,13</b>	

Maximum	Minimum	Simple Average
3,45	0,00	1,19

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 0,73%**

Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>248.888.489,30</b>	<b>2.294.307,78</b>	<b>251.182.797,08</b>
17-dic-18			
15-mar-19	6.089.782,63	212.329,54	6.302.112,17
17-jun-19	6.047.767,68	216.549,47	6.264.317,15
16-sep-19	5.985.486,92	211.155,53	6.196.642,46
16-dic-19	5.920.997,05	203.580,00	6.124.577,05
16-mar-20	5.864.528,28	198.356,53	6.062.884,81
15-jun-20	5.816.700,66	195.305,76	6.012.006,42
15-sep-20	5.756.618,09	190.117,91	5.946.736,00
15-dic-20	5.694.645,48	182.972,96	5.877.618,43
15-mar-21	5.632.642,61	175.993,69	5.808.636,30
15-jun-21	5.590.995,46	174.880,97	5.765.876,43
15-sep-21	5.527.955,84	169.894,42	5.697.850,26
15-dic-21	184.960.368,60	163.171,01	185.123.539,61