



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

16 12 2019 - 16 03 2020

YEAR:

2020

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

I. DATA OF THE FUND

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

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

SERIES PRIORITY OF PAYMENT (ISIN CODE)	NUMBER OF BONDS	NOMINAL			
			INITIAL	CURRENT	%Curr/In
Series A ES0305192009	3.190	Nominal per Bond	100.000,00	64.838,80	64,84%
		Total Nominal	319.000.000,00	206.835.772,00	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period March 16th, 2020			Next Payment Date June 15th, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.805,66	43,60	0,161%	26,39	21,38
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				

NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT:

QUARTER/SEMESTER

16 12 2019 - 16 03 2020

YEAR:

2020

III. ASSETS PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR´s	3.776	3.424
Principal Outstanding	420.000.004,85	330.740.976,43
Principal Outstanding per Loan	111.228,81	96.594,91
Interest Rate	1,84%	1,73%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,80%
Average 12 Months Single Rate	1,56%
Prepayment Rate from Constitution	1,12%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	13.361,83	18.112,53	89.611,23
Debt to be amortised			330.663.457,92
Total Debt	13.361,83	18.112,53	330.753.069,15

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY BONDS PAYOUT REPORT

March 16, 2020

BONDS. PRINCIPAL	
Previous Balance	215.785.827,40
Principal Amortised	8.950.055,40
Outstanding Balance	206.835.772,00
% of Initial Balance	64,84%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	9-mar.-2020
Payment Date	16-mar.-2020
Previous Payment Date	16-dic.-2019
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,489%
Next Payment Date	15-jun.-2020

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,395%	0,650%	139.084,00
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	March 16, 2020
Class A	3,89	1,60

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	338.181.798,42
Principal Amortised	7.440.821,99
Outstanding Balance	330.740.976,43
Number of Credit Rights	3.424
LTV	57,13%

DEFAULTED LOANS	
Previous balance	1.443.833,56
Difference in Actual Period	0,00
Up to date	1.443.833,56

TRANSITORY PROPERTIES	
Last balance	83.987,72
Difference in Actual Period	2.589,36
Current balance	86.577,08
Number of Credit Rights	3

NET LOSSES	
Last balance	248.696,55
Difference in Actual	0,00
Current balance	248.696,55

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	MORE THAN 180
Principal Balance in Arrears	9.698,37	1.912,90	4.258,74	5.025,33	56.623,17
Interest accrued on Credit	3.663,46	1.063,54	2.825,38	3.026,64	32.988,06
Outstanding Balance	3.751.258,34	439.817,59	668.712,77	532.655,26	1.311.827,25
Number of Credit Rights	40	7	5	6	15
% of Outstanding Balance	1,13%	0,13%	0,20%	0,16%	0,40%

FONDO DE TITULIZACIÓN RMBS Prado III

QUARTERLY REPORT - ALLOCATION OF CASH

March 16, 2020

TOTAL CASH RECEIVED END OF PERIOD	8.922.171,68
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.440.821,99
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.456.319,49
Interest received under GIC	0,00
CONTENTIOUS	0,00
TRANSITORY PROPERTIES	0,00
OTHERS	25.030,20
WITHHOLDING	0,00

TOTAL CASH PAID END OF PERIOD	8.922.171,68
Ordinary Expenses	15.795,90
Extraordinary Expenses	3.245,40
Interest paid to Class A Bondholders	139.084,00
Reserve Fund	(186.020,55)
Principal withholding Class A	8.950.055,40
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	11,53

TREASURY ACCOUNT STATEMENT	8.268.524,41
PRINCIPAL RESERVE FUND	
Previous Balance	8.454.544,96
Difference	(186.020,55)
Outstanding Balance	8.268.524,41
WITHHOLDING	0,00
OTHERS	0,00

CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT ^{(1) (2)}		
CONCEPTS	INITIAL	March 16, 2020
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (30,54%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	8.268.524,41 (2,50%)
OVERCOLLATERALIZATION ⁽³⁾	0,00 (0,00%)	22.905.204,43 (6,93%)

⁽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 16, 2020
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,561%

FONDO DE TITULIZACIÓN RMBS Prado III

TRIGGERS OF THE MODEL

March 16, 2020

RESERVE FUND'S TRIGGERS

1. AMOUNT REQUIRED WITHHELD:	
Reserve Fund SHALL BE THE LESSER OF:	8.268.524,41
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	8.268.524,41
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	76
Principal Outstanding of renegotiated loans	9.266.641,73
% Principal Outstanding of renegotiated loans / Initial Principal balance	2,21%

COUNTERPARTIES

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

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

FONDO DE TITULIZACIÓN RMBS Prado III

DEFINITIONS

March 16, 2020

POOL CUT-OFF DATE

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

Non-Performing Loans (NPLs)

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

NET LOSSES

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

TRANSITORY PROPERTIES

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

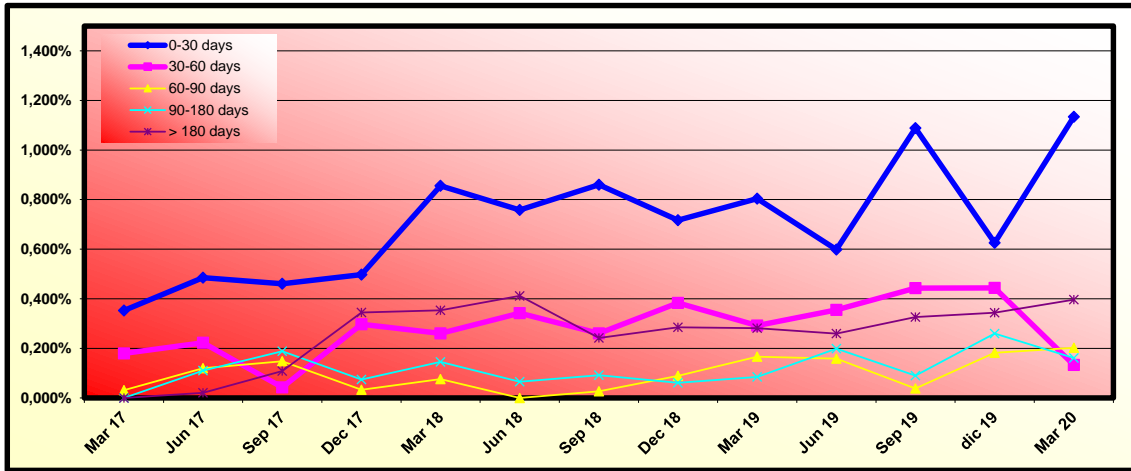


FONDO DE TITULIZACIÓN RMBS Prado III

HISTORICAL ARREARS AND PREPAYMENT REPORT

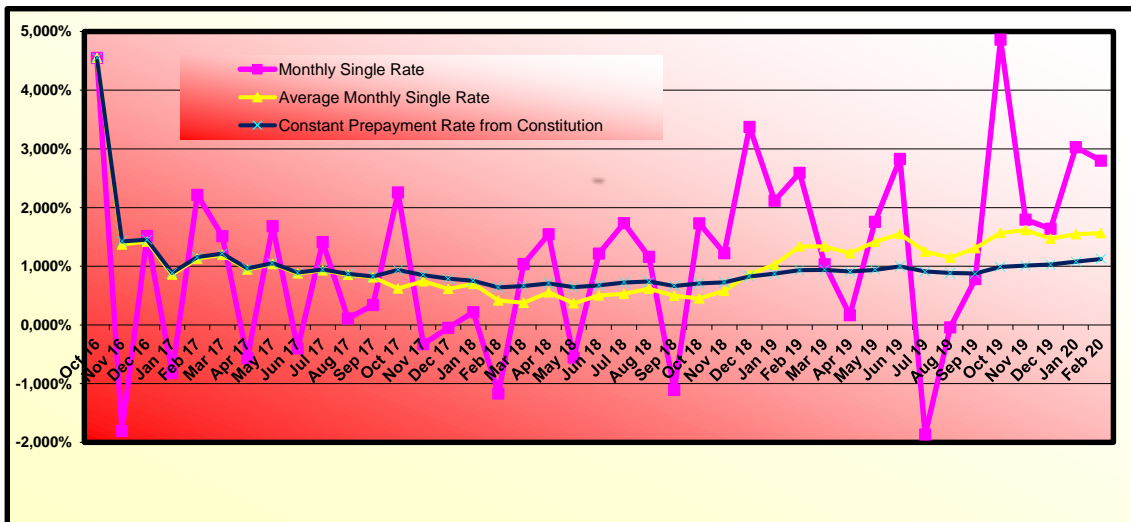
March 16, 2020

HISTORICAL ARREARS



Date	Dec 18	Mar 19	Jun 19	Sep 19	dic 19	Mar 20
0-30 days	0,717%	0,804%	0,598%	1,089%	0,626%	1,134%
30-60 days	0,383%	0,292%	0,356%	0,443%	0,444%	0,133%
60-90 days	0,089%	0,167%	0,158%	0,039%	0,182%	0,202%
90-180 days	0,061%	0,085%	0,199%	0,090%	0,260%	0,161%
> 180 days	0,285%	0,281%	0,259%	0,326%	0,344%	0,397%

HISTORICAL PREPAYMENT



(*) Prepayment data calculated at previous end moth date

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 9, 2020

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	223	6,51%	3.340.267,42	1,01%
25.000	50.000	465	13,58%	17.650.606,68	5,34%
50.000	75.000	747	21,82%	47.015.053,74	14,22%
75.000	100.000	648	18,93%	56.540.895,37	17,10%
100.000	125.000	472	13,79%	52.841.364,24	15,98%
125.000	150.000	343	10,02%	46.710.683,15	14,12%
150.000	175.000	218	6,37%	35.176.622,00	10,64%
175.000	200.000	120	3,50%	22.354.024,05	6,76%
200.000	225.000	69	2,02%	14.506.914,29	4,39%
225.000	250.000	42	1,23%	9.886.454,90	2,99%
250.000	275.000	26	0,76%	6.816.866,47	2,06%
275.000	300.000	15	0,44%	4.232.626,12	1,28%
300.000	325.000	8	0,23%	2.479.295,19	0,75%
325.000	350.000	5	0,15%	1.688.991,70	0,51%
350.000	375.000	3	0,09%	1.073.551,22	0,32%
375.000	400.000	6	0,18%	2.332.518,09	0,71%
400.000	425.000	6	0,18%	2.497.985,36	0,76%
425.000	450.000	5	0,15%	2.164.278,51	0,65%
450.000	475.000	1	0,03%	459.948,53	0,14%
475.000	500.000	2	0,06%	972.029,40	0,29%
Total	3.424	100,00%	330.740.976,43	100,00%	

Maximum	Minimum	Simple Average
488.413,61	2.014,52	96.594,91

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	351	10,25%	41.294.264,10	12,49%	0,32	0,60
0,50	1,00	453	13,23%	47.351.707,31	14,32%	0,78	1,06
1,00	1,50	716	20,91%	58.648.678,58	17,73%	1,29	1,58
1,50	2,00	383	11,19%	34.320.279,81	10,38%	1,71	1,78
2,00	2,50	784	22,90%	83.688.381,31	25,30%	2,28	0,76
2,50	3,00	489	14,28%	45.775.518,76	13,84%	2,78	0,70
3,00	3,50	155	4,53%	12.604.641,68	3,81%	3,16	0,81
3,50	4,00	38	1,11%	3.269.212,34	0,99%	3,70	1,69
4,00	4,50	26	0,76%	1.758.096,68	0,53%	4,20	2,27
4,50	5,00	25	0,73%	1.760.925,92	0,53%	4,65	2,09
5,00	5,50	3	0,09%	183.253,40	0,06%	5,16	2,05
5,50	6,00	1	0,03%	86.016,54	0,03%	5,55	3,20
Total	3.424	100,00%	330.740.976,43	100,00%	1,73	1,05	

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

Maximum	Minimum	Simple Average
5,55	0,05	1,77

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	246	7,18%	13.447.040,32	4,07%	22/11/2004	183,57	
2007	401	11,71%	51.053.105,75	15,44%	05/08/2007	151,13	
2008	453	13,23%	49.473.687,59	14,96%	02/06/2008	141,23	
2009	220	6,43%	27.255.189,12	8,24%	16/06/2009	128,77	
2010	246	7,18%	30.672.904,32	9,27%	30/07/2010	115,30	
2011	289	8,44%	30.772.883,87	9,30%	11/07/2011	103,93	
2012	355	10,37%	29.350.140,01	8,87%	13/08/2012	90,87	
2013	322	9,40%	23.773.236,45	7,19%	14/07/2013	79,83	
2014	348	10,16%	27.803.420,62	8,41%	13/07/2014	67,87	
2015	544	15,89%	47.139.368,38	14,25%	22/05/2015	57,57	
Total	3.424	100,00%	330.740.976,43	100,00%	21/12/2010	110,60	

	Maximum	Minimum	Simple Average
Date	29/09/2015	29/01/1997	25/12/2010
Month	54,10	281,33	112,05

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 9, 2020

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.073	31,34%	62.515.772,66	18,90%	10/10/2034	175,03
2040	147	4,29%	13.748.252,77	4,16%	09/06/2040	243,00
2041	56	1,64%	5.762.660,93	1,74%	08/07/2041	255,97
2042	150	4,38%	16.656.921,20	5,04%	14/07/2042	268,17
2043	231	6,75%	21.314.511,12	6,44%	13/06/2043	279,13
2044	241	7,04%	22.433.336,42	6,78%	12/06/2044	291,10
2045	327	9,55%	35.616.742,36	10,77%	29/05/2045	302,67
2046	95	2,77%	10.432.525,20	3,15%	07/07/2046	315,93
2047	400	11,68%	49.486.674,81	14,96%	19/07/2047	328,33
2048	295	8,62%	37.480.520,26	11,33%	10/05/2048	338,03
2049	134	3,91%	17.967.541,26	5,43%	22/05/2049	350,43
2050	126	3,68%	18.530.517,77	5,60%	20/06/2050	363,37
2051	140	4,09%	17.379.348,13	5,25%	23/05/2051	374,47
2052	9	0,26%	1.415.651,54	0,43%	12/01/2052	382,10
Total	3.424	100,00%	330.740.976,43	100,00%	26/04/2044	289,57

	Maximum	Minimum	Simple Average
Date	01/03/2052	05/11/2020	25/12/2041
Month	389,33	8,03	265,40

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
annually	265	7,74%	17.228.314,80	5,21%
Floating	264	7,71%	17.186.707,59	5,20%
Mixed	1	0,03%	41.607,21	0,01%
semiannually	2.859	83,50%	286.074.093,13	86,49%
Floating	2.754	80,43%	278.263.496,79	84,13%
Mixed	105	3,07%	7.810.596,34	2,36%
fixed	300	8,76%	27.438.568,50	8,30%
Fixed	300	8,76%	27.438.568,50	8,30%
Total	3.424	100,00%	330.740.976,43	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	3.018	88,14%	295.450.204,38	89,33%	1,56	1,13
EUR 12 M	1.935	56,51%	193.400.572,69	58,47%	1,13	1,41
IRPH	952	27,80%	99.716.817,32	30,15%	2,43	0,60
MIBOR 1 Y	130	3,80%	2.295.891,56	0,69%	1,05	1,26
MIBOR 6 M	1	0,03%	36.922,81	0,01%	0,91	1,25
Mixed	106	3,10%	7.852.203,55	2,37%	3,61	1,77
EUR 12 M	98	2,86%	7.432.979,17	2,25%	3,54	1,82
IRPH	8	0,23%	419.224,38	0,13%	4,75	0,88
Fixed	300	8,76%	27.438.568,50	8,30%	2,95	0,00
Fixed	300	8,76%	27.438.568,50	8,30%	2,95	0,00
Total	3.424	100,00%	330.740.976,43	100,00%	1,73	1,15

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

Nominal Interest (*)			
	Maximum	Minimum	Simple Average
Floating	4,85	0,05	1,59
Mixed	1,64	0,64	1,06
Fixed	5,55	2,60	3,56

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.033	59,38%	200.833.551,86	60,72%	1,21	1,42
IRPH	960	28,04%	100.136.041,70	30,28%	2,44	0,60
MIBOR 1 A	130	3,80%	2.295.891,56	0,69%	1,05	1,26
MIBOR 6 M	1	0,03%	36.922,81	0,01%	0,91	1,25
Fijo	300	8,76%	27.438.568,50	8,30%	2,95	0,00
Total	3.424	100,00%	330.740.976,43	100,00%	1,73	1,15

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 9, 2020

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	914	26,69%	82.726.339,42	25,01%
Aragón	63	1,84%	5.814.054,81	1,76%
Asturias	68	1,99%	5.191.287,98	1,57%
Canarias	207	6,05%	17.907.771,52	5,41%
Cantabria	29	0,85%	2.955.792,54	0,89%
Castilla la Mancha	100	2,92%	10.365.875,07	3,13%
Castilla y León	58	1,69%	4.230.970,54	1,28%
Cataluña	514	15,01%	59.948.468,37	18,13%
Comunidad Valenciana	379	11,07%	29.621.451,41	8,96%
Extremadura	38	1,11%	2.917.540,70	0,88%
Galicia	137	4,00%	9.855.883,67	2,98%
Islas Baleares	102	2,98%	10.883.520,40	3,29%
La Rioja	4	0,12%	190.049,95	0,06%
Madrid	734	21,44%	81.024.036,37	24,50%
Murcia	37	1,08%	2.952.483,68	0,89%
Navarra	11	0,32%	879.593,37	0,27%
País Vasco	29	0,85%	3.275.856,63	0,99%
Total	3.424	100,00%	330.740.976,43	100,00%

Debtor's concentration (*)					
Debtor's concentration	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	CC.AA.
Debtor nº 1	1	0,03%	488.413,61	0,15%	Cataluña
Debtor nº 2	1	0,03%	483.615,79	0,15%	Cataluña
Debtor nº 3	1	0,03%	459.948,53	0,14%	Madrid
Debtor nº 4	1	0,03%	436.490,21	0,13%	Madrid
Debtor nº 5	1	0,03%	435.447,04	0,13%	Madrid
Debtor nº 6	1	0,03%	433.647,67	0,13%	Cataluña
Debtor nº 7	1	0,03%	431.395,30	0,13%	Madrid
Debtor nº 8	1	0,03%	427.298,29	0,13%	Cataluña
Debtor nº 9	1	0,03%	419.654,77	0,13%	Aragón
Debtor nº 10	1	0,03%	417.665,31	0,13%	Madrid
Rest of Debtors	3.414	99,71%	326.307.399,91	98,66%	
Total	3.424	100,00%	330.740.976,43	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%	55	1,61%	637.588,91	0,19%	5,93%
10,00%	20,00%	133	3,88%	4.120.051,70	1,25%	16,24%
20,00%	30,00%	222	6,48%	11.200.047,65	3,39%	25,82%
30,00%	40,00%	325	9,49%	24.936.449,29	7,54%	35,30%
40,00%	50,00%	402	11,74%	40.664.291,84	12,29%	45,17%
50,00%	60,00%	491	14,34%	48.774.929,30	14,75%	55,22%
60,00%	70,00%	660	19,28%	69.308.711,22	20,96%	65,13%
70,00%	80,00%	764	22,31%	83.122.809,60	25,13%	74,82%
80,00%	90,00%	370	10,81%	47.771.231,99	14,44%	83,52%
90,00%	100,00%	2	0,06%	204.864,93	0,06%	90,80%
Total		3.424	100,00%	330.740.976,43	100,00%	62,02%

Maximum	Minimum	Simple Average
91,13%	0,00%	57,13%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.221	94,07%	315.382.444,81	95,36%
Second Residence	203	5,93%	15.358.531,62	4,64%
Total	3.424	100,00%	330.740.976,43	100,00%

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 9, 2020

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	22.764,86	0,01%
1	2.725	79,59%	242.977.563,36	73,46%
2	607	17,73%	71.457.119,59	21,61%
3	80	2,34%	13.996.730,79	4,23%
4	11	0,32%	2.286.797,83	0,69%
Total	3.424	100,00%	330.740.976,43	100,00%

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.207	93,66%	310.835.053,82	93,98%
Other	217	6,34%	19.905.922,61	6,02%
Total	3.424	100,00%	330.740.976,43	100,00%

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.963	86,54%	291.208.037,19	88,05%
Official Protection Housing (VPO)	461	13,46%	39.532.939,24	11,95%
Total	3.424	100,00%	330.740.976,43	100,00%

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	33	0,96%	3.920.698,98	1,19%
Insurance	26	0,76%	2.358.325,24	0,71%
Other	71	2,07%	3.303.675,77	1,00%
Small Broker	147	4,29%	16.358.212,67	4,95%
Small Real Estate Agency	1.765	51,55%	165.565.156,99	50,06%
Large Real Estate Agency	712	20,79%	71.025.296,92	21,47%
Word of mouth	261	7,62%	27.129.148,68	8,20%
Large Broker	196	5,72%	16.475.115,23	4,98%
Developers	34	0,99%	5.371.603,14	1,62%
Direct Channel	179	5,23%	19.233.742,81	5,82%
Total	3.424	100,00%	330.740.976,43	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	37	34,91%	2.370.122,51	30,18%	21/11/2020	8,57
1	2	17	16,04%	1.337.165,81	17,03%	01/12/2021	21,08
2	3	10	9,43%	864.355,14	11,01%	06/05/2022	26,28
4	5	13	12,26%	1.194.320,32	15,21%	14/12/2024	58,04
5	6	29	27,36%	2.086.239,77	26,57%	17/05/2025	63,19
Total	106	100,00%	7.852.203,55	100,00%	13/01/2023	34,69	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/06/2020	26/11/2022
Month	67,73	2,80	33,08

RMBS PRADO III

QUARTERLY STATISTIC INFORMATION

March 9, 2020

Mixed Loans: Interest Reset Period, Interest Type and Years to Switch							
Mixed Loans: Interest Reset Period, Interest Type and Years to Switch	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding (€)	Weighted Nominal Interest	Weighted Spread	Weighted Switch Date
Semiannually	105	99,06%	7.810.596,34	99,47%	3,61	1,77	09/01/2023
EUR 12 M	97	91,51%	7.391.371,96	94,13%	3,55	1,82	22/02/2023
0-1	29	27,36%	1.950.898,13	24,85%	4,45	2,34	19/11/2020
1-2	17	16,04%	1.337.165,81	17,03%	3,56	1,75	01/12/2021
2-3	10	9,43%	864.355,14	11,01%	2,76	1,60	06/05/2022
4-5	13	12,26%	1.194.320,32	15,21%	3,58	1,49	14/12/2024
5-6	28	26,42%	2.044.632,56	26,04%	2,98	1,66	18/05/2025
IRPH	8	7,55%	419.224,38	5,34%	4,75	0,88	28/11/2020
0-1	8	7,55%	419.224,38	5,34%	4,75	0,88	28/11/2020
Annually	1	0,94%	41.607,21	0,53%	2,80	1,49	01/04/2025
EUR 12 M	1	0,94%	41.607,21	0,53%	2,80	1,49	01/04/2025
5-6	1	0,94%	41.607,21	0,53%	2,80	1,49	01/04/2025
Total	106	100,00%	7.852.203,55	100,00%	3,61	1,77	13/01/2023

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	1	0,94%	36.772,81	0,47%	4,35	0,40
0,50	1,00	4	3,77%	222.863,42	2,84%	4,55	0,57
1,00	1,50	34	32,08%	2.806.960,48	35,75%	3,09	1,42
1,50	2,00	45	42,45%	3.105.989,38	39,56%	3,45	1,70
2,00	2,50	7	6,60%	434.547,63	5,53%	4,63	2,05
2,50	3,00	8	7,55%	824.254,14	10,50%	4,66	2,74
3,00	3,50	7	6,60%	420.815,69	5,36%	4,51	3,21
Total	106	100,00%	7.852.203,55	100,00%	3,61	1,77	

Maximum	Minimum	Simple Average
3,40	0,40	1,75

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	345	11,43%	42.762.730,77	14,47%	1,87	0,35
0,00	0,50	943	31,25%	100.817.722,90	34,12%	1,46	0,65
0,50	1,00	515	17,06%	46.366.231,40	15,69%	1,16	1,17
1,00	1,50	872	28,89%	75.745.595,37	25,64%	1,51	1,69
1,50	2,00	198	6,56%	16.047.289,71	5,43%	2,05	2,17
2,00	2,50	130	4,31%	12.521.845,61	4,24%	2,46	2,70
2,50	3,00	15	0,50%	1.188.788,62	0,40%	2,92	3,17
Total	3.018	100,00%	295.450.204,38	100,00%	1,56	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: 1,12%
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Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
TOTALS:	206.835.772,00	1.170.712,40	208.006.484,40
16-mar.-20			
15-jun.-20	6.065.858,87	182.469,37	6.248.328,24
15-sep.-20	5.994.883,96	179.064,45	6.173.948,41
15-dic.-20	5.918.818,82	171.829,45	6.090.648,27
15-mar.-21	5.843.114,95	164.777,04	6.007.892,00
15-jun.-21	5.797.683,58	163.227,35	5.960.910,93
15-sep.-21	5.724.554,52	158.056,46	5.882.610,97
15-dic.-21	171.490.857,30	151.288,28	171.642.145,58