



## **F.T. RMBS PRADO III**

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**

**GRAN VIA DE HORTALEZA, 3**

**28033 MADRID**

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



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT: QUARTER/SEMESTER 15 06 2018 - 17 09 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			
			<u>INITIAL</u>	<u>CURRENT</u>	<u>%Curr/In</u>
Series A ES0305192009	3.190	<b>Nominal per Bond</b>	100.000,00	80.500,73	80,50%
		<b>Total Nominal</b>	319.000.000,00	256.797.328,70	

REDEMPTION AND INTEREST OF THE BONDS					
<u>Current</u>			<u>Next</u>		
Payment Date of the Current Period September 17th, 2018			Next Payment Date December 17th, 2018		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.634,07	71,42	0,331%	67,35	54,55
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 2018 - 17 09 2018

YEAR:

2018

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.776	3.599
Principal Outstanding	420.000.004,85	371.515.886,83
Principal Outstanding per Loan	111.228,81	103.227,53
Interest Rate	1,84%	1,85%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	0,73%
Average 12 Months Single Rate	0,73%
Prepayment Rate from Constitution	0,74%

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY BONDS PAYOUT REPORT

September 17, 2018

BONDS. PRINCIPAL	
Previous Balance	265.200.012,00
Principal Amortised	8.402.683,30
Outstanding Balance	256.797.328,70
% of Initial Balance	80,50%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	10-sep-2018
Payment Date	17-sep-2018
Previous Payment Date	15-jun-2018
Number of Days (Act/360)	94
Reference Interest Rate (%)	-0,319%
Next Payment Date	17-dic-2018

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,321%	0,650%	227.829,80
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 17, 2018
Class A	3,89	2,80

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	378.317.452,80
Principal Amortised	6.801.565,97
Outstanding Balance	371.515.886,83
Number of Credit Rights	3.599
LTV	60,81%

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	7.197,79	3.980,10	595,93	3.422,67	32.235,75
Interest accrued on Credit Rights's	2.637,23	1.935,77	593,36	2.475,83	26.554,51
Outstanding Balance	3.196.826,21	965.797,79	99.424,43	341.696,28	898.416,14
Number of Credit Rights	29	10	1	4	7
% of Outstanding Balance	0,86%	0,26%	0,03%	0,09%	0,24%

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY REPORT - ALLOCATION OF CASH

September 17, 2018

TOTAL CASH RECEIVED END OF PERIOD	8.481.958,25
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	6.801.565,97
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	1.665.164,29
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	15.227,99
<b>WITHHOLDING</b>	0,00

TOTAL CASH PAID END OF PERIOD	8.481.958,25
Ordinary Expenses	18.861,81
Extraordinary Expenses	2.613,69
Interest paid to Class A Bondholders	227.829,80
Reserve Fund	(170.039,15)
Principal withholding Class A	8.402.683,30
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	8,80

TREASURY ACCOUNT STATEMENT	9.287.897,17
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	9.457.936,32
Difference	(170.039,15)
Outstanding Balance	9.287.897,17
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

### CREDIT ENHANCEMENT AND SUBORDINATED LOAN

CREDIT ENHANCEMENT <sup>(1) (2)</sup>		
CONCEPTS	INITIAL	September 17, 2018
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (27,19%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	9.287.897,17 (2,50%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	13.718.558,13 (3,69%)

<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	September 17, 2018
<b>SUBORDINATED LOAN 2 PRINCIPAL</b>		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,731%

## FONDO DE TITULIZACIÓN RMBS Prado III

### TRIGGERS OF THE MODEL

September 17, 2018

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>9.287.897,17</b>
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	9.287.897,17
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	43
Principal Outstanding of renegotiated loans	5.284.298,27
% Principal Outstanding of renegotiated loans / Initial Principal balance	1,26%

### 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

September 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.

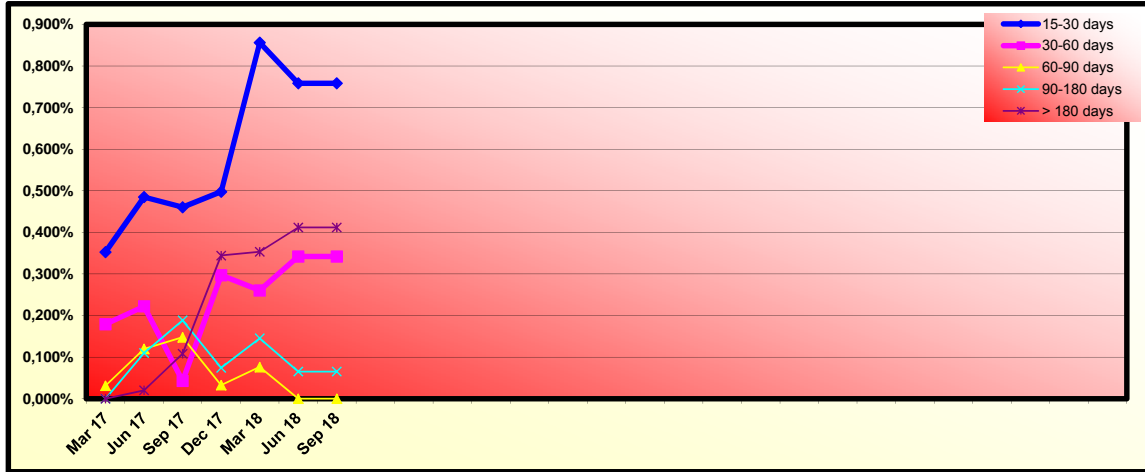


**FONDO DE TITULIZACIÓN RMBS Prado III**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

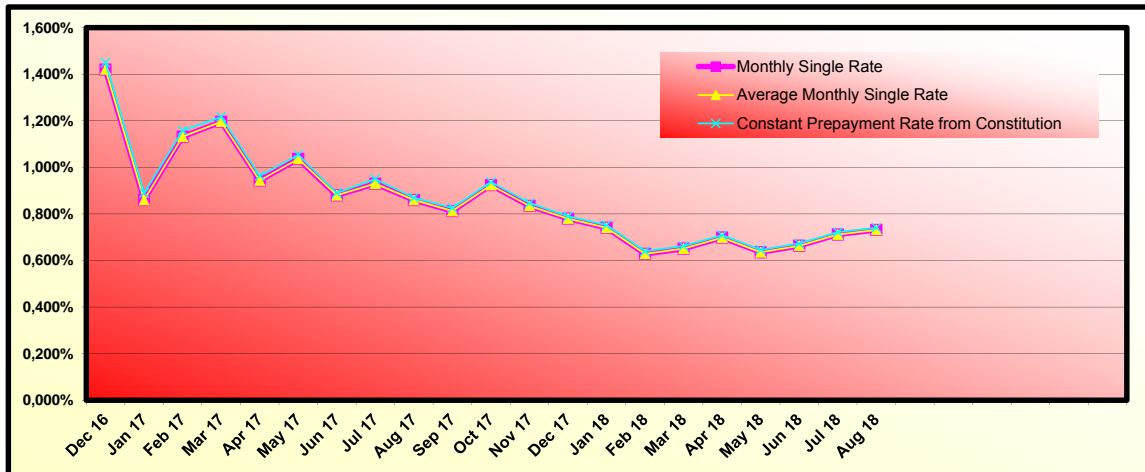
September 17, 2018

**HISTORICAL ARREARS**



Date	Jun 17	Sep 17	Dec 17	Mar 18	Jun 18	Sep 18
15-30 days	0,485%	0,460%	0,498%	0,856%	0,758%	0,758%
30-60 days	0,222%	0,043%	0,297%	0,261%	0,342%	0,342%
60-90 days	0,120%	0,148%	0,033%	0,076%	0,000%	0,000%
90-180 days	0,110%	0,188%	0,074%	0,145%	0,065%	0,065%
> 180 days	0,020%	0,108%	0,344%	0,353%	0,412%	0,412%

**HISTORICAL PREPAYMENT**



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



# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 10, 2018

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	175	4,86%	2.881.397,73	0,78%
25.000	50.000	458	12,73%	17.749.084,45	4,78%
50.000	75.000	704	19,56%	44.305.822,62	11,93%
75.000	100.000	692	19,23%	60.072.730,82	16,17%
100.000	125.000	527	14,64%	58.811.347,50	15,83%
125.000	150.000	406	11,28%	55.449.556,11	14,93%
150.000	175.000	247	6,86%	40.090.969,52	10,79%
175.000	200.000	149	4,14%	27.896.946,50	7,51%
200.000	225.000	85	2,36%	17.955.509,42	4,83%
225.000	250.000	56	1,56%	13.342.081,14	3,59%
250.000	275.000	26	0,72%	6.859.687,82	1,85%
275.000	300.000	28	0,78%	8.037.316,30	2,16%
300.000	325.000	8	0,22%	2.511.397,48	0,68%
325.000	350.000	7	0,19%	2.338.730,43	0,63%
350.000	375.000	6	0,17%	2.169.125,09	0,58%
375.000	400.000	3	0,08%	1.149.869,70	0,31%
400.000	425.000	4	0,11%	1.631.634,17	0,44%
425.000	450.000	9	0,25%	3.926.225,17	1,06%
450.000	475.000	5	0,14%	2.284.136,13	0,61%
475.000	500.000	1	0,03%	489.481,19	0,13%
500.000	525.000	2	0,06%	1.016.178,73	0,27%
525.000	550.000	1	0,03%	546.658,81	0,15%
<b>Total</b>		<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
546.658,81	4.050,03	103.227,53

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	243	6,75%	30.383.205,03	8,18%	0,34	0,52
0,50	1,00	418	11,61%	51.360.834,14	13,82%	0,72	0,91
1,00	1,50	648	18,01%	57.648.729,11	15,52%	1,24	1,42
1,50	2,00	592	16,45%	55.224.869,66	14,86%	1,69	1,78
2,00	2,50	772	21,45%	88.108.851,61	23,72%	2,31	0,73
2,50	3,00	591	16,42%	60.124.866,89	16,18%	2,78	0,83
3,00	3,50	192	5,33%	16.878.397,01	4,54%	3,19	1,00
3,50	4,00	64	1,78%	5.664.782,48	1,52%	3,71	1,80
4,00	4,50	28	0,78%	1.964.278,81	0,53%	4,23	2,30
4,50	5,00	41	1,14%	3.197.817,90	0,86%	4,68	2,23
5,00	5,50	6	0,17%	505.794,13	0,14%	5,17	2,42
5,50	6,00	4	0,11%	453.460,06	0,12%	5,51	2,70
<b>Total</b>		<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</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	0,14	1,90

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	253	7,03%	15.076.070,46	4,06%	15/09/2004	167,83	
2007	414	11,50%	55.643.662,13	14,98%	06/08/2007	133,13	
2008	463	12,86%	53.513.771,58	14,40%	02/06/2008	123,27	
2009	223	6,20%	29.243.920,97	7,87%	15/06/2009	110,83	
2010	255	7,09%	33.663.415,47	9,06%	01/08/2010	97,30	
2011	301	8,36%	33.865.003,51	9,12%	12/07/2011	85,93	
2012	374	10,39%	33.441.815,62	9,00%	15/08/2012	72,83	
2013	352	9,78%	28.931.011,52	7,79%	14/07/2013	61,87	
2014	380	10,56%	33.224.600,07	8,94%	13/07/2014	49,90	
2015	584	16,23%	54.912.615,50	14,78%	23/05/2015	39,57	
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</b>	<b>100,00%</b>	<b>22/01/2011</b>	<b>91,60</b>	

	Maximum	Minimum	Simple Average
Date	30/09/2015	29/01/1997	21/01/2011
Month	35,87	263,13	92,96

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 10, 2018

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.116	31,01%	73.049.096,24	19,66%	05/09/2034	191,83
2040	157	4,36%	15.865.237,52	4,27%	12/06/2040	261,07
2041	63	1,75%	6.728.628,55	1,81%	21/06/2041	273,37
2042	155	4,31%	18.434.569,84	4,96%	13/07/2042	286,10
2043	254	7,06%	24.955.068,36	6,72%	18/06/2043	297,27
2044	266	7,39%	26.758.266,33	7,20%	12/06/2044	309,07
2045	355	9,86%	40.864.276,66	11,00%	28/05/2045	320,60
2046	93	2,58%	10.749.746,38	2,89%	03/07/2046	333,77
2047	414	11,50%	53.769.968,97	14,47%	19/07/2047	346,30
2048	307	8,53%	40.664.158,03	10,95%	09/05/2048	355,97
2049	134	3,72%	18.930.733,94	5,10%	22/05/2049	368,40
2050	130	3,61%	19.957.453,80	5,37%	19/06/2050	381,30
2051	146	4,06%	19.332.287,09	5,20%	22/05/2051	392,40
2052	9	0,25%	1.456.395,12	0,39%	12/01/2052	400,07
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</b>	<b>100,00%</b>	<b>24/02/2044</b>	<b>305,47</b>

	Maximum	Minimum	Simple Average
Date	01/03/2052	01/09/2019	03/01/2042
Month	407,53	11,87	283,88

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>274</b>	<b>7,61%</b>	<b>19.252.433,88</b>	<b>5,18%</b>
Floating	271	7,53%	19.070.497,85	5,13%
Mixed	3	0,08%	181.936,03	0,05%
<b>semiannually</b>	<b>3.006</b>	<b>83,52%</b>	<b>320.110.960,22</b>	<b>86,16%</b>
Floating	2.803	77,88%	303.488.089,69	81,69%
Mixed	203	5,64%	16.622.870,53	4,47%
<b>fixed</b>	<b>319</b>	<b>8,86%</b>	<b>32.152.492,73</b>	<b>8,65%</b>
Fixed	319	8,86%	32.152.492,73	8,65%
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</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>3.074</b>	<b>85,41%</b>	<b>322.558.587,54</b>	<b>86,82%</b>	<b>1,65</b>	<b>1,14</b>
EUR 12 M	1.957	54,38%	211.424.048,92	56,91%	1,22	1,41
IRPH	982	27,29%	108.193.305,42	29,12%	2,49	0,60
MIBOR 1 Y	134	3,72%	2.899.717,78	0,78%	1,08	1,26
MIBOR 6 M	1	0,03%	41.515,42	0,01%	0,98	1,25
<b>Mixed</b>	<b>206</b>	<b>5,72%</b>	<b>16.804.806,56</b>	<b>4,52%</b>	<b>3,63</b>	<b>1,90</b>
EUR 12 M	192	5,33%	15.869.442,66	4,27%	3,56	1,94
IRPH	14	0,39%	935.363,90	0,25%	4,89	1,19
<b>Fixed</b>	<b>319</b>	<b>8,86%</b>	<b>32.152.492,73</b>	<b>8,65%</b>	<b>2,95</b>	<b>0,00</b>
Fixed	319	8,86%	32.152.492,73	8,65%	2,95	0,00
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</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>	4,50	0,14	1,67
<b>Mixed</b>	1,56	0,56	1,08
<b>Fixed</b>	5,55	2,50	3,56

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.149	59,71%	227.293.491,58	61,18%	1,39	1,44
IRPH	996	27,67%	109.128.669,32	29,37%	2,51	0,61
MIBOR 1 A	134	3,72%	2.899.717,78	0,78%	1,08	1,26
MIBOR 6 M	1	0,03%	41.515,42	0,01%	0,98	1,25
Fijo	319	8,86%	32.152.492,73	8,65%	2,95	0,00
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</b>	<b>100,00%</b>	<b>1,85</b>	<b>1,17</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 10, 2018

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	963	26,76%	92.568.610,16	24,92%
Aragón	64	1,78%	6.313.538,90	1,70%
Asturias	69	1,92%	5.543.682,36	1,49%
Canarias	213	5,92%	19.374.557,08	5,22%
Cantabria	30	0,83%	3.123.261,14	0,84%
Castilla la Mancha	102	2,83%	11.151.949,73	3,00%
Castilla y León	59	1,64%	4.569.216,50	1,23%
Cataluña	550	15,28%	67.857.222,13	18,26%
Comunidad Valenciana	389	10,81%	32.659.284,00	8,79%
Extremadura	39	1,08%	3.083.487,49	0,83%
Galicia	141	3,92%	10.797.608,15	2,91%
Islas Baleares	107	2,97%	12.321.339,94	3,32%
La Rioja	4	0,11%	225.106,68	0,06%
Madrid	789	21,92%	94.010.304,96	25,30%
Murcia	39	1,08%	3.231.582,40	0,87%
Navarra	11	0,31%	935.343,38	0,25%
País Vasco	30	0,83%	3.749.791,83	1,01%
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</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%	546.658,81	0,15%	Madrid
Debtor nº 2	1	0,03%	509.764,75	0,14%	Cataluña
Debtor nº 3	1	0,03%	506.413,98	0,14%	Cataluña
Debtor nº 4	1	0,03%	489.481,19	0,13%	Madrid
Debtor nº 5	1	0,03%	462.699,87	0,12%	Madrid
Debtor nº 6	1	0,03%	459.184,84	0,12%	Cataluña
Debtor nº 7	1	0,03%	454.292,27	0,12%	Madrid
Debtor nº 8	1	0,03%	454.125,09	0,12%	Madrid
Debtor nº 9	1	0,03%	453.834,06	0,12%	Cataluña
Debtor nº 10	1	0,03%	449.769,38	0,12%	Madrid
Rest of Debtors	3.589	99,72%	366.729.662,59	98,71%	
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</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%	37	1,03%	604.921,52	0,16%	7,04%
10,00%	20,00%	80	2,22%	2.851.990,00	0,77%	15,78%
20,00%	30,00%	208	5,78%	10.688.303,75	2,88%	25,50%
30,00%	40,00%	329	9,14%	25.151.258,26	6,77%	35,68%
40,00%	50,00%	375	10,42%	38.823.705,23	10,45%	45,04%
50,00%	60,00%	488	13,56%	50.829.267,43	13,68%	55,24%
60,00%	70,00%	622	17,28%	68.320.589,36	18,39%	65,31%
70,00%	80,00%	806	22,40%	90.756.456,36	24,43%	75,35%
80,00%	90,00%	635	17,64%	80.601.587,52	21,70%	84,82%
90,00%	100,00%	19	0,53%	2.887.807,40	0,78%	90,91%
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</b>	<b>100,00%</b>	<b>65,07%</b>	

Maximum	Minimum	Simple Average
93,02%	0,00%	60,81%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.384	94,03%	353.597.324,75	95,18%
Second Residence	215	5,97%	17.918.562,08	4,82%
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</b>	<b>100,00%</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 10, 2018

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	1	0,03%	23.925,02	0,01%
1	2.854	79,30%	272.438.661,94	73,33%
2	649	18,03%	81.279.589,62	21,88%
3	83	2,31%	15.129.617,34	4,07%
4	12	0,33%	2.644.092,91	0,71%
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.301	91,72%	340.391.669,44	91,62%
Other	298	8,28%	31.124.217,39	8,38%
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	3.118	86,64%	327.895.931,23	88,26%
Official Protection Housing (VPO)	481	13,36%	43.619.955,60	11,74%
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	34	0,94%	4.373.544,68	1,18%
Insurance	26	0,72%	2.482.062,76	0,67%
Other	75	2,08%	3.895.576,70	1,05%
Small Broker	151	4,20%	17.842.754,98	4,80%
Small Real Estate Agency	1.846	51,29%	184.591.203,06	49,69%
Large Real Estate Agency	754	20,95%	79.763.743,40	21,47%
Word of mouth	276	7,67%	30.587.460,02	8,23%
Large Broker	202	5,61%	18.131.192,69	4,88%
Developers	35	0,97%	6.216.775,44	1,67%
Direct Channel	200	5,56%	23.631.573,10	6,36%
<b>Total</b>	<b>3.599</b>	<b>100,00%</b>	<b>371.515.886,83</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	35	16,99%	2.808.409,22	16,71%	31/03/2019	6,76
1	2	57	27,67%	4.786.998,70	28,49%	15/01/2020	16,43
2	3	44	21,36%	2.934.108,90	17,46%	02/01/2021	28,20
3	4	23	11,17%	2.180.413,32	12,97%	12/03/2022	42,67
5	6	4	1,94%	312.367,53	1,86%	22/07/2024	71,41
6	7	41	19,90%	3.695.534,41	21,99%	14/04/2025	80,29
7	8	2	0,97%	86.974,48	0,52%	01/10/2025	85,93
<b>Total</b>	<b>206</b>	<b>100,00%</b>	<b>16.804.806,56</b>	<b>100,00%</b>	<b>16/08/2021</b>	<b>35,70</b>	

	Maximum	Minimum	Simple Average
Date	01/10/2025	01/10/2018	21/07/2021
Month	85,93	0,70	34,87

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

September 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>203</b>	<b>98,54%</b>	<b>16.622.870,53</b>	<b>98,92%</b>	<b>3,64</b>	<b>1,90</b>	<b>16/08/2021</b>
<b>EUR 12 M</b>	<b>189</b>	<b>91,75%</b>	<b>15.687.506,63</b>	<b>93,35%</b>	<b>3,57</b>	<b>1,94</b>	<b>18/09/2021</b>
0-1	30	14,56%	2.438.374,76	14,51%	4,11	2,23	23/04/2019
1-2	55	26,70%	4.655.751,94	27,70%	3,34	2,07	14/01/2020
2-3	35	16,99%	2.368.779,46	14,10%	4,48	2,19	12/01/2021
3-4	23	11,17%	2.180.413,32	12,97%	3,08	1,63	12/03/2022
5-6	4	1,94%	312.367,53	1,86%	4,33	1,73	22/07/2024
6-7	40	19,42%	3.644.845,14	21,69%	3,14	1,62	15/04/2025
7-8	2	0,97%	86.974,48	0,52%	2,82	1,56	01/10/2025
<b>IRPH</b>	<b>14</b>	<b>6,80%</b>	<b>935.363,90</b>	<b>5,57%</b>	<b>4,89</b>	<b>1,19</b>	<b>30/01/2020</b>
0-1	5	2,43%	370.034,46	2,20%	4,94	1,46	03/11/2018
2-3	9	4,37%	565.329,44	3,36%	4,85	1,01	22/11/2020
<b>Annually</b>	<b>3</b>	<b>1,46%</b>	<b>181.936,03</b>	<b>1,08%</b>	<b>2,84</b>	<b>1,84</b>	<b>08/08/2021</b>
<b>EUR 12 M</b>	<b>3</b>	<b>1,46%</b>	<b>181.936,03</b>	<b>1,08%</b>	<b>2,84</b>	<b>1,84</b>	<b>08/08/2021</b>
1-2	2	0,97%	131.246,76	0,78%	2,85	1,97	12/03/2020
6-7	1	0,49%	50.689,27	0,30%	2,80	1,49	01/04/2025
Total general	206	100,00%	16.804.806,56	100,00%	3,63	1,90	16/08/2021
<b>Total</b>	<b>206</b>	<b>100,00%</b>	<b>16.804.806,56</b>	<b>100,00%</b>	<b>3,63</b>	<b>1,90</b>	<b>10/09/2018</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	40.415,10	0,24%	4,35	0,40	
0,50	1,00	5	310.802,79	1,85%	4,65	0,67	
1,00	1,50	45	3.714.471,88	22,10%	3,07	1,39	
1,50	2,00	94	7.610.343,60	45,29%	3,39	1,73	
2,00	2,50	30	2.319.418,22	13,80%	3,82	2,18	
2,50	3,00	16	1.805.518,56	10,74%	4,78	2,76	
3,00	3,50	15	1.003.836,41	5,97%	4,66	3,21	
<b>Total</b>	<b>206</b>	<b>100,00%</b>	<b>16.804.806,56</b>	<b>100,00%</b>	<b>3,63</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	353	45.990.309,86	14,26%	1,92	0,35	
0,00	0,50	975	110.936.502,11	34,39%	1,52	0,65	
0,50	1,00	525	50.332.066,20	15,60%	1,24	1,17	
1,00	1,50	892	82.775.017,71	25,66%	1,62	1,69	
1,50	2,00	176	15.872.363,21	4,92%	2,15	2,16	
2,00	2,50	142	15.465.552,19	4,79%	2,54	2,68	
2,50	3,00	10	895.145,87	0,28%	2,94	3,13	
3,00	3,50	1	291.630,39	0,09%	3,37	3,55	
<b>Total</b>	<b>3.074</b>	<b>100,00%</b>	<b>322.558.587,54</b>	<b>100,00%</b>	<b>1,65</b>	<b>1,14</b>	

Maximum	Minimum	Simple Average
3,55	0,00	1,19

<b>FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER</b> <b>(AMOUNTS IN EUR)</b> <b>CPR: 0,74%</b>
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Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>256.797.328,70</b>	<b>2.538.228,26</b>	<b>259.335.556,96</b>
17-sep-18			
17-dic-18	6.172.883,21	221.566,16	6.394.449,38
15-mar-19	6.106.543,40	218.669,83	6.325.213,23
17-jun-19	6.064.369,73	218.082,80	6.282.452,53
16-sep-19	6.001.705,52	212.674,06	6.214.379,58
16-dic-19	5.936.739,26	205.067,71	6.141.806,97
16-mar-20	5.879.906,65	199.830,35	6.079.737,00
15-jun-20	5.831.821,08	196.782,07	6.028.603,15
15-sep-20	5.771.375,61	191.580,73	5.962.956,34
15-dic-20	5.708.953,97	184.406,86	5.893.360,83
15-mar-21	5.646.511,49	177.399,34	5.823.910,83
15-jun-21	5.604.711,70	176.305,49	5.781.017,19
15-sep-21	5.541.323,83	171.306,71	5.712.630,54
15-dic-21	186.530.483,25	164.556,16	186.695.039,40