



## **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 03 2017 - 15 06 2017 YEAR: 2017

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:
Ignacio Ortega Gavara-Director General	

**I. DATA OF THE FUND**

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

**II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS**

SERIES PRIORITY OF PAYMENT (ISIN CODE)	NUMBER OF BONDS	NOMINAL			
			INITIAL	CURRENT	%Curr/In
Series A ES0305192009	3.190	Nominal per Bond	100.000,00	92.933,35	92,93%
		Total Nominal	319.000.000,00	296.457.386,50	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 15th, 2017			Next Payment Date September 15th, 2017		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.764,58	78,26	0,319%	75,76	61,37
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

INFORMATION AT:

QUARTER/SEMESTER

15 03 2017 - 15 06 2017

YEAR:

2017

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.776	3.716
Principal Outstanding	420.000.004,85	402.366.630,11
Principal Outstanding per Loan	111.228,81	108.279,50
Interest Rate	1,84%	2,04%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	1,04%
Average 12 Month Single Rate	1,04%
Prepayment Rate from Constitution	1,05%

**FONDO DE TITULIZACIÓN RMBS Prado III**

**QUARTERLY BONDS PAYOUT REPORT**

**June 15,2017**

<b>BONDS. PRINCIPAL</b>	
Previous Balance	305.276.396,70
Principal Amortised	8.819.010,20
Outstanding Balance	296.457.386,50
% of Initial Balance	70,42%
Principal Accrued and unpaid	0,00 €

<b>DATA</b>	
Pool Cut-off Date	June 8,2017
Payment Date	June 15,2017
Previous Payment Date	March 15,2017
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,331%
Next Payment Date	September 15,2017

<b>INTEREST PAID</b>			
	<b>index rate</b>	<b>spread</b>	
CLASS A	-0,330%	0,650%	249.649,40
Interest accrued and unpaid			0,00

<b>RESIDUAL LIFE (YEARS)</b>		
	<b>INITIAL</b>	<b>June 15,2017</b>
Class A	3,89	3,68

In compliance with the provisions of the prospectus regarding the article 405 from Regulation (EU) No 575/2013 UCI continues to retain a significant net financial interest in this fund on an ongoing basis.

**FONDO DE TITULIZACIÓN RMBS Prado III**

**QUARTERLY COLLATERAL REPORT**

**June 15,2017**

<b>CREDIT RIGHTS, PRINCIPAL</b>	
Previous Balance	409.181.234,02
Principal Amortised	6.814.603,91
Outstanding Balance	402.366.630,11
Number of Credit Rights	3.716
LTV	63,65%

<b>PRINCIPAL BALANCE IN ARREARS</b>					
	<b>UP to 30 DAYS</b>	<b>30 to 60 DAYS</b>	<b>60 to 90 DAYS</b>	<b>90 to 180 DAYS</b>	<b>MORE THAN 180</b>
Principal Balance in Arrears	4.350,02	3.662,27	2.851,24	3.695,76	1.408,55
Interest accrued on Credit Rights's in Arrears	3.070,07	2.463,94	2.118,50	3.750,97	1.023,01
Outstanding Balance	1.950.621,38	893.962,16	482.437,41	443.119,97	81.824,59
Number of Credit Rights	19	8	4	4	1
% of Outstanding Balance	0,48%	0,22%	0,12%	0,11%	0,02%

<b>DEFAULTED LOANS</b>	
Previous balance	0,00 €
Difference in Actual Period	0,00 €
Up to date	0,00 €

**FONDO DE TITULIZACIÓN RMBS Prado III**

**QUARTERLY COLLATERAL REPORT**

**June 15,2017**

**TRANSITORY PROPERTIES**

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

**NET LOSSES**

Last balance	0,00
Difference in Actual Period	0,00
Current balance	0,00

**FONDO DE TITULIZACIÓN RMBS Prado III**

**QUARTERLY REPORT - ALLOCATION OF CASH**

June 15,2017

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>8.923.377,32</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	6.814.603,91
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	2.093.659,27
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>INCOMES/EXPENSES OF TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	15.114,14
<b>WITHHOLDING</b>	0,00

<b>TREASURY ACCOUNT STATEMENT</b>	<b>10.059.165,75</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	10.229.530,85
Difference	(170.365,10)
Outstanding Balance	10.059.165,75
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>8.923.377,32</b>
Ordinary Expenses	20.480,78
Extraordinary Expenses	4.570,17
Interest paid to Class A Bondholders	249.649,40
Reserve Fund	(170.365,10)
Principal withholding Class A	8.819.010,20
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	31,87

**FONDO DE TITULIZACIÓN RMBS Prado III**

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

**June 15,2017**

<b>CREDIT ENHANCEMENT <sup>(1) (2)</sup></b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>June 15,2017</b>
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (25,10%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	10.059.165,75 (2,50%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	4.909.243,61 (1,22%)

<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.

<b>SUBORDINATED LOAN 2</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>June 15,2017</b>
SUBORDINATED LOAN 2 PRINCIPAL		
Total Outstanding Subordinated Loan 2	600.000,00	600.000,00
Interest Rate	0,791%	0,719%



**FONDO DE TITULIZACIÓN RMBS Prado III**

**TRIGGERS OF THE MODEL**

June 15,2017

**RESERVE FUND's TRIGGERS**

**1. AMOUNT REQUIRED WITHHELD:**

Reserve Fund SHALL BE THE LESSER OF:	10.059.165,75
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	10.059.165,75
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	15
Principal Outstanding of renegotiated loans	2.178.150,00
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,52%

**FONDO DE TITULIZACIÓN RMBS Prado III**

**COUNTERPARTIES**

**June 15,2017**

<b>AGREEMENT</b>	<b>COUNTERPARTY</b>	<b>RATING AGENCY</b>	<b>MINIMUM RATING REQUIRED</b>		<b>CURRENT RATING</b>
TREASURY ACCOUNT	SANTANDER	S&P DBRS	Long Term	A- A	A- A
		S&P DBRS	Short Term	n/a n/a	A-2 R-1 (low)
PAYING AGENCY	SANTANDER	S&P DBRS	Long Term	A- A	A- A
		S&P DBRS	Short Term	n/a n/a	A-2 R-1 (low)

**ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING**

## FONDO DE TITULIZACIÓN RMBS Prado III

### DEFINITIONS

June 15,2017

<b><u>POOL CUT-OFF DATE</u></b>	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.
<b><u>DEFAULTED LOANS</u></b>	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.
<b><u>NET LOSSES</u></b>	Those loans which the Originator considers that will not recover (net of recoveries).
<b><u>TRANSITORY PROPERTIES</u></b>	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**

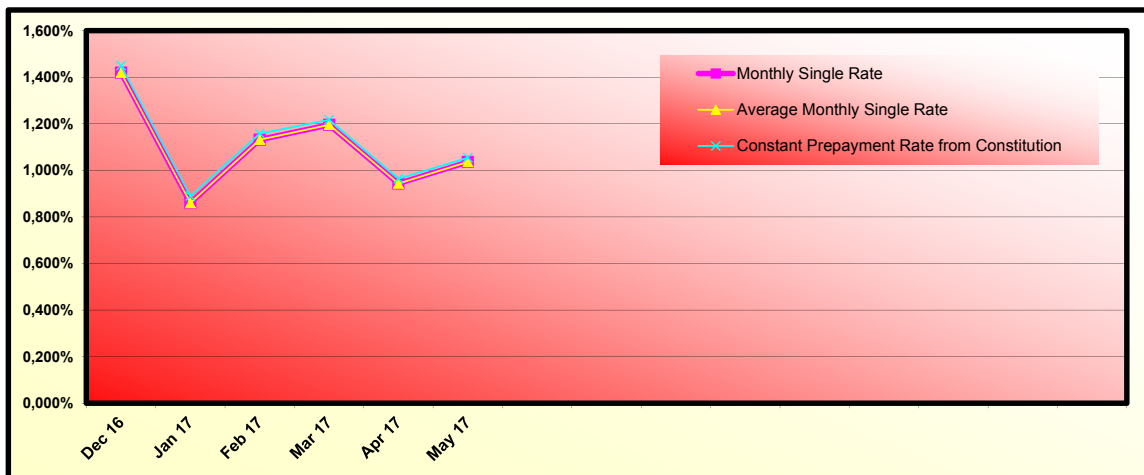
June 15, 2017

**HISTORICAL ARREARS**



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

**HISTORICAL PREPAYMENT**



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

<b>FLOWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER</b> <b>(AMOUNTS IN EUR)</b> <b>CPR: 1,05%</b>
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Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>296.457.386,50</b>	<b>3.858.115,03</b>	<b>300.315.501,53</b>
15-jun-17			
15-sep-17	6.768.737,71	264.407,05	7.033.144,75
15-dic-17	6.692.983,49	255.561,72	6.948.545,21
15-mar-18	6.612.395,86	246.913,72	6.859.309,58
15-jun-18	6.565.928,29	246.503,17	6.812.431,46
17-sep-18	6.491.375,24	240.647,09	6.732.022,33
17-dic-18	6.411.176,70	232.304,70	6.643.481,41
15-mar-19	6.332.558,82	224.158,15	6.556.716,97
17-jun-19	6.287.274,90	223.491,51	6.510.766,41
16-sep-19	6.215.558,81	217.883,96	6.433.442,77
16-dic-19	6.138.806,12	210.032,32	6.348.838,44
16-mar-20	6.073.275,65	204.616,70	6.277.892,36
15-jun-20	6.019.337,68	201.448,55	6.220.786,23
15-sep-20	5.950.412,41	196.079,97	6.146.492,38
15-dic-20	5.876.978,20	188.699,24	6.065.677,44
15-mar-21	5.803.829,69	181.497,96	5.985.327,66
15-jun-21	5.759.140,56	180.354,88	5.939.495,44
15-sep-21	5.687.904,74	175.218,37	5.863.123,10
15-dic-21	190.769.711,62	168.295,98	190.938.007,60

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2017

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	
0	25.000	147	3,96%	2.579.241,09	0,64%
25.000	50.000	425	11,44%	16.395.568,33	4,07%
50.000	75.000	701	18,86%	44.108.214,02	10,96%
75.000	100.000	709	19,08%	61.824.430,36	15,37%
100.000	125.000	555	14,94%	62.226.729,83	15,47%
125.000	150.000	434	11,68%	59.303.553,23	14,74%
150.000	175.000	278	7,48%	44.937.124,25	11,17%
175.000	200.000	169	4,55%	31.509.382,03	7,83%
200.000	225.000	110	2,96%	23.259.682,84	5,78%
225.000	250.000	59	1,59%	13.998.074,96	3,48%
250.000	275.000	37	1,00%	9.601.842,03	2,39%
275.000	300.000	31	0,83%	8.910.113,95	2,21%
300.000	325.000	16	0,43%	4.961.968,96	1,23%
325.000	350.000	9	0,24%	3.047.766,20	0,76%
350.000	375.000	5	0,13%	1.818.194,14	0,45%
375.000	400.000	7	0,19%	2.686.981,05	0,67%
400.000	425.000	5	0,13%	2.084.476,91	0,52%
425.000	450.000	4	0,11%	1.789.558,38	0,44%
450.000	475.000	7	0,19%	3.215.481,06	0,80%
475.000	500.000	3	0,08%	1.435.384,88	0,36%
500.000	525.000	1	0,03%	513.865,95	0,13%
525.000	550.000	3	0,08%	1.592.222,41	0,40%
550.000	575.000	1	0,03%	566.773,25	0,14%
<b>Total</b>		<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
566.773,25	569,72	108.279,50

Nominal Interest							
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	212	5,71%	27.956.281,58	6,95%	0,39	0,50
0,50	1,00	406	10,93%	53.396.282,95	13,27%	0,75	0,85
1,00	1,50	588	15,82%	55.407.662,03	13,77%	1,28	1,38
1,50	2,00	529	14,24%	51.795.794,43	12,87%	1,75	1,76
2,00	2,50	746	20,08%	89.212.071,41	22,17%	2,32	0,77
2,50	3,00	680	18,30%	71.436.420,85	17,75%	2,78	0,90
3,00	3,50	254	6,84%	23.859.205,75	5,93%	3,25	1,17
3,50	4,00	118	3,18%	11.163.500,55	2,77%	3,74	1,56
4,00	4,50	68	1,83%	7.192.696,88	1,79%	4,21	1,54
4,50	5,00	100	2,69%	9.635.715,39	2,39%	4,66	1,55
5,00	5,50	9	0,24%	764.609,27	0,19%	5,21	2,31
5,50	6,00	6	0,16%	546.389,02	0,14%	5,55	2,67
<b>Total</b>		<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>	<b>2,04</b>	<b>1,08</b>

Maximum	Minimum	Simple Average
5,75	0,20	2,10

Origination Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Orig. Date	Weighted Months
Until 2006	266	7,16%	16.784.976,63	4,17%	02/08/2004	154,20
2007	419	11,28%	58.990.688,32	14,66%	08/08/2007	118,00
2008	474	12,76%	57.482.616,58	14,29%	02/06/2008	108,20
2009	229	6,16%	31.616.855,95	7,86%	12/06/2009	95,87
2010	261	7,02%	35.673.271,43	8,87%	31/07/2010	82,27
2011	313	8,42%	36.394.810,13	9,05%	14/07/2011	70,80
2012	391	10,52%	37.123.444,23	9,23%	16/08/2012	57,73
2013	370	9,96%	32.117.749,00	7,98%	13/07/2013	46,83
2014	393	10,58%	36.267.443,43	9,01%	13/07/2014	34,83
2015	600	16,15%	59.914.774,41	14,89%	22/05/2015	24,53
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>	<b>29/01/2011</b>	<b>76,30</b>

	Maximum	Minimum	Simple Average
date	30/09/2015	29/01/1997	21/01/2011
months	20,57	247,83	77,64

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2017

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.144	30,79%	81.139.423,74	20,17%	24/06/2034	204,53
2040	160	4,31%	17.214.257,53	4,28%	13/06/2040	276,17
2041	69	1,86%	7.509.340,15	1,87%	27/06/2041	288,63
2042	169	4,55%	20.898.279,32	5,19%	14/07/2042	301,20
2043	270	7,27%	27.459.658,03	6,82%	18/06/2043	312,33
2044	273	7,35%	28.589.706,45	7,11%	14/06/2044	324,20
2045	370	9,96%	44.541.008,36	11,07%	28/05/2045	335,67
2046	95	2,56%	11.806.459,21	2,93%	13/07/2046	349,17
2047	424	11,41%	57.035.945,74	14,18%	22/07/2047	361,47
2048	312	8,40%	42.653.815,31	10,60%	09/05/2048	371,03
2049	139	3,74%	20.599.927,01	5,12%	19/05/2049	383,37
2050	133	3,58%	21.179.500,99	5,26%	16/06/2050	396,27
2051	149	4,01%	20.252.371,81	5,03%	22/05/2051	407,47
2052	9	0,24%	1.486.936,46	0,37%	12/01/2052	415,13
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>	<b>05/01/2044</b>	<b>318,90</b>

	Maximum	Minimum	Simple Average
<b>date</b>	01/03/2052	05/11/2017	21/12/2041
<b>months</b>	422,83	5,00	298,76

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
<b>annually</b>	<b>285</b>	<b>7,67%</b>	<b>20.969.962,02</b>	<b>5,21%</b>
Floating	279	7,51%	20.009.872,42	4,97%
Mixed	6	0,16%	960.089,60	0,24%
<b>semiannually</b>	<b>3.106</b>	<b>83,58%</b>	<b>346.628.721,44</b>	<b>86,15%</b>
Floating	2.580	69,43%	298.149.847,05	74,10%
Mixed	526	14,16%	48.478.874,39	12,05%
<b>fixed</b>	<b>325</b>	<b>8,75%</b>	<b>34.767.946,65</b>	<b>8,64%</b>
Fixed	325	8,75%	34.767.946,65	8,64%
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</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>2.859</b>	<b>76,94%</b>	<b>318.159.719,47</b>	<b>79,07%</b>	<b>1,69</b>	<b>1,12</b>
EUR 12 M	1.803	48,52%	208.535.231,80	51,83%	1,29	1,39
IRPH	913	24,57%	106.090.314,18	26,37%	2,49	0,59
MIBOR 12 M	142	3,82%	3.488.886,67	0,87%	1,19	1,26
MIBOR 6 M	1	0,03%	45.286,82	0,01%	1,01	1,25
<b>Fixed</b>	<b>325</b>	<b>8,75%</b>	<b>34.767.946,65</b>	<b>8,64%</b>	<b>2,95</b>	<b>0,00</b>
Fijo	325	8,75%	34.767.946,65	8,64%	2,95	0,00
<b>Mixed</b>	<b>532</b>	<b>14,32%</b>	<b>49.438.963,99</b>	<b>12,29%</b>	<b>3,65</b>	<b>1,59</b>
EUR 12 M	425	11,44%	38.795.690,76	9,64%	3,44	1,79
IRPH	107	2,88%	10.643.273,23	2,65%	4,42	0,88
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>	<b>2,04</b>	<b>1,08</b>

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

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2017

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
ANDALUCIA	989	26,61%	99.289.300,58	24,68%
ARAGON	64	1,72%	6.601.729,25	1,64%
ASTURIAS	69	1,86%	5.785.762,35	1,44%
CANTABRIA	31	0,83%	3.311.533,57	0,82%
CASTILLA LA MANCHA	107	2,88%	11.988.096,06	2,98%
CASTILLA Y LEON	60	1,61%	4.869.497,62	1,21%
CATALUÑA	562	15,12%	73.220.281,73	18,20%
COMUNIDAD VALENCIANA	399	10,74%	35.347.790,72	8,78%
EXTREMADURA	39	1,05%	3.200.468,81	0,80%
GALICIA	146	3,93%	11.597.767,71	2,88%
ISLAS BALEARES	110	2,96%	13.332.001,66	3,31%
ISLAS CANARIAS	222	5,97%	21.007.881,82	5,22%
LA RIOJA	4	0,11%	256.110,54	0,06%
MADRID	833	22,42%	104.263.084,77	25,91%
MURCIA	40	1,08%	3.402.309,43	0,85%
NAVARRA	11	0,30%	976.653,38	0,24%
PAIS VASCO	30	0,81%	3.916.360,11	0,97%
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</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%	566.773,25	0,14%	MADRID
Debtor nº 2	1	0,03%	539.893,39	0,13%	MADRID
Debtor nº 3	1	0,03%	527.289,51	0,13%	CATALUÑA
Debtor nº 4	1	0,03%	525.039,51	0,13%	CATALUÑA
Debtor nº 5	1	0,03%	513.865,95	0,13%	MADRID
Debtor nº 6	1	0,03%	479.961,91	0,12%	CATALUÑA
Debtor nº 7	1	0,03%	479.746,90	0,12%	MADRID
Debtor nº 8	1	0,03%	475.676,07	0,12%	CATALUÑA
Debtor nº 9	1	0,03%	466.670,70	0,12%	MADRID
Debtor nº 10	1	0,03%	463.265,68	0,12%	MADRID
Rest of Debtors	3.706	99,73%	397.328.447,24	98,75%	
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>	

Current Loan to Value (LTV)						
Current Loan to Value (LTV)	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted LTV	
0,00% - 10,00%	24	0,65%	451.975,85	0,11%	7,33%	
10,00% - 20,00%	68	1,83%	2.701.006,21	0,67%	16,16%	
20,00% - 30,00%	189	5,09%	9.650.027,53	2,40%	25,81%	
30,00% - 40,00%	305	8,21%	24.395.478,79	6,06%	35,52%	
40,00% - 50,00%	377	10,15%	39.296.783,38	9,77%	45,37%	
50,00% - 60,00%	442	11,89%	47.914.543,71	11,91%	55,42%	
60,00% - 70,00%	585	15,74%	67.202.786,58	16,70%	65,24%	
70,00% - 80,00%	793	21,34%	92.542.443,67	23,00%	75,52%	
80,00% - 90,00%	760	20,45%	92.408.576,40	22,97%	84,75%	
90,00% - 100,00%	173	4,66%	25.803.007,99	6,41%	91,42%	
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>	<b>67,51%</b>	

Maximum	Minimum	Simple Average
94,23%	0,19%	63,65%



# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2017

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Second Residence	227	6,11%	20.301.162,03	5,05%
First Residence	3.489	93,89%	382.065.468,08	94,95%
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
1	2.943	79,20%	295.309.416,59	73,39%
2	674	18,14%	87.810.945,86	21,82%
3	85	2,29%	16.034.529,81	3,99%
4	14	0,38%	3.211.737,85	0,80%
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Spanish	3.410	91,77%	368.727.339,21	91,64%
Other	306	8,23%	33.639.290,90	8,36%
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Free Dwellings	3.213	86,46%	354.358.202,02	88,07%
Official Protection Housing (VPO)	503	13,54%	48.008.428,09	11,93%
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding
Direct Channel	208	5,60%	26.121.336,93	6,49%
Financial Entities	35	0,94%	4.813.967,49	1,20%
Insurance	27	0,73%	2.606.697,90	0,65%
Other	77	2,07%	4.180.212,80	1,04%
Small Broker	153	4,12%	18.846.321,58	4,68%
Small Real Estate Agency	1.911	51,43%	199.611.134,33	49,61%
Large Real Estate Agency	778	20,94%	86.777.316,98	21,57%
Word of mouth	283	7,62%	33.207.218,31	8,25%
Large Broker	207	5,57%	19.581.746,50	4,87%
Developers	37	1,00%	6.620.677,29	1,65%
<b>Total</b>	<b>3.716</b>	<b>100,00%</b>	<b>402.366.630,11</b>	<b>100,00%</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2017

Mixed Loans: Years to switch to variable loans							
Mixed Loans: Years to switch to variable loans	Credit Rights	% Credit Rights	Principal Outstanding	% Principal Outstanding	Weighted Switch Date	Weighted Months	
0	1	289	54,32%	28.763.046,23	58,18%	08/12/2017	6,13
1	2	48	9,02%	4.258.514,69	8,61%	01/10/2018	16,01
2	3	74	13,91%	6.325.780,83	12,80%	18/12/2019	30,78
3	4	46	8,65%	3.216.774,32	6,51%	21/12/2020	43,09
4	5	23	4,32%	2.246.267,78	4,54%	18/02/2022	57,23
5	6	2	0,38%	178.495,37	0,36%	22/07/2022	62,34
7	8	39	7,33%	3.660.789,44	7,40%	05/03/2025	94,26
8	9	11	2,07%	789.295,33	1,60%	03/08/2025	99,28
<b>Total</b>		<b>532</b>	<b>100,00%</b>	<b>49.438.963,99</b>	<b>100,00%</b>	<b>01/05/2019</b>	<b>23,08</b>

	Maximum	Minimum	Simple Average
date	01/10/2025	01/07/2017	10/06/2019
months	101,23	0,77	24,40

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>526</b>	<b>98,87%</b>	<b>48.478.874,39</b>	<b>98,06%</b>	<b>3,65</b>	<b>1,60</b>	<b>05/05/2019</b>
<b>EUR 12 M</b>	<b>419</b>	<b>78,76%</b>	<b>37.835.601,16</b>	<b>76,53%</b>	<b>3,44</b>	<b>1,81</b>	<b>26/08/2019</b>
0-1	200	37,59%	19.107.078,18	38,65%	3,35	1,68	28/11/2017
1-2	36	6,77%	3.149.162,88	6,37%	3,77	2,17	11/10/2018
2-3	72	13,53%	6.165.314,43	12,47%	3,39	2,04	16/12/2019
3-4	37	6,95%	2.597.169,71	5,25%	4,52	2,25	29/12/2020
4-5	23	4,32%	2.246.267,78	4,54%	3,10	1,61	18/02/2022
5-6	2	0,38%	178.495,37	0,36%	2,87	1,64	22/07/2022
7-8	38	7,14%	3.602.817,48	7,29%	3,29	1,63	05/03/2025
8-9	11	2,07%	789.295,33	1,60%	2,87	1,61	03/08/2025
<b>IRPH</b>	<b>107</b>	<b>20,11%</b>	<b>10.643.273,23</b>	<b>21,53%</b>	<b>4,42</b>	<b>0,88</b>	<b>28/03/2018</b>
0-1	86	16,17%	8.914.316,81	18,03%	4,38	0,82	31/12/2017
1-2	12	2,26%	1.109.351,81	2,24%	4,52	1,24	02/09/2018
3-4	9	1,69%	619.604,61	1,25%	4,84	1,00	21/11/2020
<b>Annually</b>	<b>6</b>	<b>1,13%</b>	<b>960.089,60</b>	<b>1,94%</b>	<b>3,64</b>	<b>1,22</b>	<b>11/10/2018</b>
<b>EUR 12 M</b>	<b>6</b>	<b>1,13%</b>	<b>960.089,60</b>	<b>1,94%</b>	<b>3,64</b>	<b>1,22</b>	<b>11/10/2018</b>
0-1	3	0,56%	741.651,24	1,50%	3,88	1,05	17/12/2017
2-3	2	0,38%	160.466,40	0,32%	2,80	1,92	15/03/2020
7-8	1	0,19%	57.971,96	0,12%	2,80	1,49	01/04/2025
<b>Total</b>	<b>532</b>	<b>100,00%</b>	<b>49.438.963,99</b>	<b>100,00%</b>	<b>3,65</b>	<b>1,59</b>	<b>01/05/2019</b>