



## **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

15 03 2021 - 15 06 2021

YEAR:

2021

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	53.016,94	53,02%
		Total Nominal	319.000.000,00	169.124.038,60	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 15th, 2021			Next Payment Date September 15th, 2021		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305192009	2.506,76	15,32	0,102%	13,82	11,19
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				



NAME OF THE FUND:

FONDO DE TITULIZACIÓN RMBS Prado III

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2021

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR s	3.776	3.272
Principal Outstanding	420.000.004,85	299.776.299,21
Principal Outstanding per Loan	111.228,81	91.618,67
Interest Rate	1,84%	1,50%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	2,61%
Average 12 Months Single Rate	2,20%
Prepayment Rate from Constitution	1,24%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	6.394,80	14.143,80	147.109,86
Debt to be amortised			299.667.191,17
Total Debt	6.394,80	14.143,80	299.814.301,03

## FONDO DE TITULIZACIÓN RMBS Prado III

### QUARTERLY BONDS PAYOUT REPORT

June 15, 2021

BONDS. PRINCIPAL	
Previous Balance	177.120.603,00
Principal Amortised	7.996.564,40
Outstanding Balance	169.124.038,60
% of Initial Balance	53,02%
Principal Accrued and unpaid	0,00

DATOS	
Pool Cut-off Date	8-jun.-2021
Payment Date	15-jun.-2021
Previous Payment Date	15-mar.-2021
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,548%
Next Payment Date	15-sep.-2021

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,542%	0,650%	48.870,80
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	June 15, 2021
Class A	3,89	0,49

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	306.507.339,94
Principal Amortised	6.731.040,73
Outstanding Balance	299.776.299,21
Number of Credit Rights	3.272
LTV	54,20%

DEFAULTED LOANS	
Previous balance	2.240.890,23
Difference in Actual Period	83.145,11
Up to date	2.324.035,34

TRANSITORY PROPERTIES	
Last balance	97.407,68
Difference in Actual Period	0,00
Current balance	97.407,68
Number of Credit Rights	3

NET LOSSES	
Last balance	317.388,41
Difference in Actual	0,00
Current balance	317.388,41

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	4.880,11	4.116,49	776,07	5.189,66	94.145,71
Interest accrued on Credit Rights's	1.514,69	1.569,10	409,16	2.083,32	52.964,15
Outstanding Balance	2.046.726,16	731.592,97	194.469,22	252.712,11	1.717.369,13
Number of Credit Rights	20	10	3	3	20
% of Outstanding Balance	0,68%	0,24%	0,06%	0,08%	0,57%

**FONDO DE TITULIZACIÓN RMBS Prado III**

**QUARTERLY REPORT - ALLOCATION OF CASH**

June 15, 2021

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>7.903.258,69</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	6.731.040,73
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	1.150.690,66
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	21.527,30
<b>WITHHOLDING</b>	0,00

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>7.903.258,69</b>
Ordinary Expenses	14.020,33
Extraordinary Expenses	12.047,86
Interest paid to Class A Bondholders	48.870,80
Reserve Fund	(168.276,02)
Principal withholding Class A	7.996.564,40
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	31,32

<b>TREASURY ACCOUNT STATEMENT</b>	<b>7.494.407,48</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	7.662.683,50
Difference	(168.276,02)
Outstanding Balance	7.494.407,48
<b>WITHHOLDING</b>	0,00
<b>OTHERS</b>	0,00

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

<b>CREDIT ENHANCEMENT <sup>(1) (2)</sup></b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>June 15, 2021</b>
SUBORDINATED LOAN 1	101.000.000,00 (24,05%)	101.000.000,00 (33,69%)
PRINCIPAL RESERVE FUND	10.500.000,00 (2,50%)	7.494.407,48 (2,50%)
OVERCOLLATERALIZATION <sup>(3)</sup>	0,00 (0,00%)	29.652.260,61 (9,89%)

<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, 2021</b>
<b>SUBORDINATED LOAN 2 PRINCIPAL</b>		
Total Outstanding	600.000,00	600.000,00
Interest Rate	0,791%	0,502%

## FONDO DE TITULIZACIÓN RMBS Prado III

### TRIGGERS OF THE MODEL

June 15, 2021

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>7.494.407,48</b>
On every Interest Payment Date 3% Outstanding Principal Balance of the Assets	7.494.407,48
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 Payment 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	136
Principal Outstanding of renegotiated loans	17.557.679,27
% Principal Outstanding of renegotiated loans / Initial Principal balance	4,18%

### COUNTERPARTIES

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

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

# FONDO DE TITULIZACIÓN RMBS Prado III

## DEFINITIONS

June 15, 2021

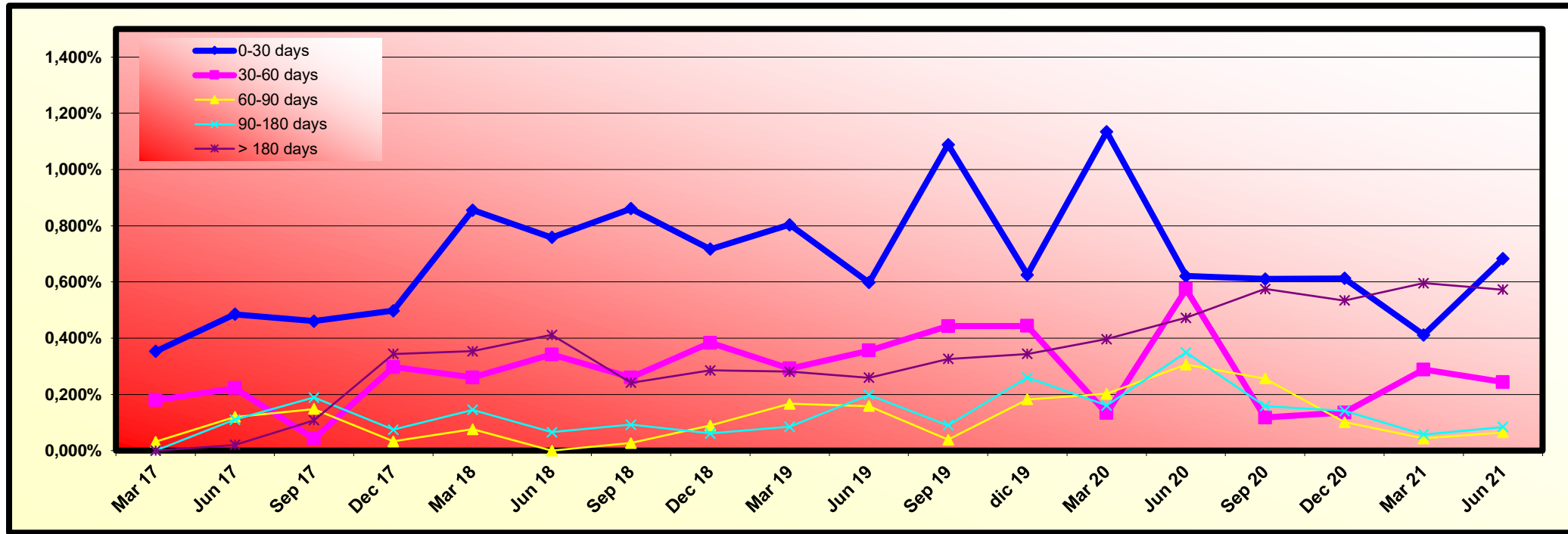
<b><u>POOL CUT-OFF DATE</u></b>	Means the date in which the Gestora will carry out the necessary calculations, on behalf of the Fund, for the distribution of the available funds at this date, according with the Order of Priority of Payments. All the information regarding the Assets (Outstanding Balance of the Credit Rights, arrears' tables, transitory properties, stratification tables, etc.) are referred to this mentioned date.
<b><u>Non-Performing Loans (NPLs)</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, 2021

**HISTORICAL ARREARS**



Date	Mar 20	Jun 20	Sep 20	Dec 20	Mar 21	Jun 21
0-30 days	1,134%	0,621%	0,610%	0,613%	0,412%	0,683%
30-60 days	0,133%	0,574%	0,118%	0,135%	0,289%	0,244%
60-90 days	0,202%	0,306%	0,256%	0,101%	0,044%	0,065%
90-180 days	0,161%	0,349%	0,158%	0,141%	0,057%	0,084%
> 180 days	0,397%	0,473%	0,575%	0,534%	0,596%	0,573%

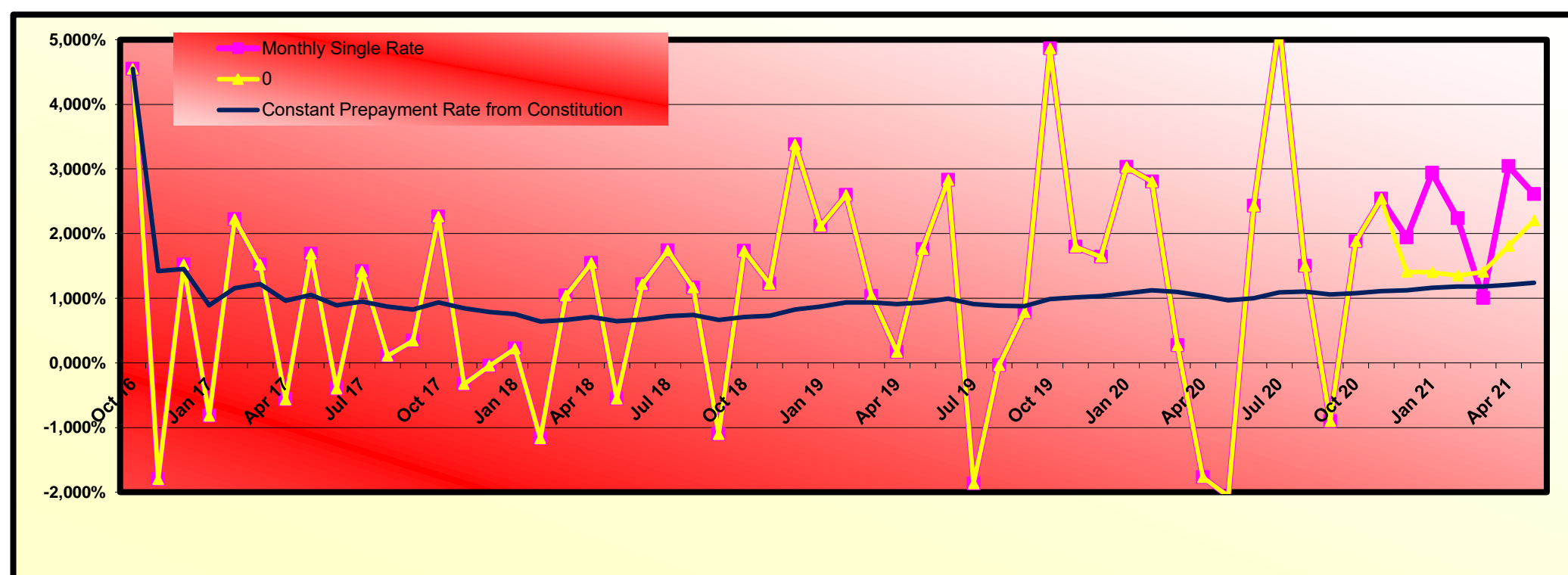
	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	2	28	30
Outstanding Balance	142.597,37	3.517.797,58	3.660.394,95
% over Outstanding Balance	0,05%	1,17%	1,22%

Legal Moratorium: subject to RD 8/2020 and RD 11/2020. Consists of a 3 months total grace period (capital and interest) as well as an extension of the maturity date of the loan.

Voluntary - Sectorial Moratorium: Consists of a 6 or 12 months capital grace period, as well as the option of extending or not the maturity date of the loan.

Until 31.05.2021, an amount of 20.753.682,83 € (181 loans) corresponds to loans with overdue moratorium, that is no longer in force.

**HISTORICAL PREPAYMENT**



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



# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	267	8,16%	3.849.194,31	1,28%
25.000	50.000	469	14,33%	17.909.484,76	5,97%
50.000	75.000	745	22,77%	46.343.687,45	15,46%
75.000	100.000	608	18,58%	52.860.383,78	17,63%
100.000	125.000	446	13,63%	50.054.014,74	16,70%
125.000	150.000	299	9,14%	40.788.729,54	13,61%
150.000	175.000	183	5,59%	29.433.319,82	9,82%
175.000	200.000	108	3,30%	20.131.149,66	6,72%
200.000	225.000	58	1,77%	12.361.043,95	4,12%
225.000	250.000	29	0,89%	6.883.682,81	2,30%
250.000	275.000	24	0,73%	6.268.040,09	2,09%
275.000	300.000	9	0,28%	2.644.706,00	0,88%
300.000	325.000	4	0,12%	1.251.050,01	0,42%
325.000	350.000	5	0,15%	1.687.183,85	0,56%
350.000	375.000	3	0,09%	1.105.762,89	0,37%
375.000	400.000	3	0,09%	1.155.894,89	0,39%
400.000	425.000	9	0,28%	3.680.120,36	1,23%
425.000	450.000	1	0,03%	434.830,48	0,15%
450.000	475.000	2	0,06%	934.019,82	0,31%
<b>Total</b>		<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
470.060,49	0,02	91.618,67

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	474	14,49%	53.327.460,90	17,79%	0,21	0,69
0,50	1,00	441	13,48%	38.796.321,70	12,94%	0,73	1,22
1,00	1,50	736	22,49%	57.934.593,95	19,33%	1,21	1,68
1,50	2,00	465	14,21%	46.517.650,26	15,52%	1,79	1,03
2,00	2,50	671	20,51%	63.164.935,09	21,07%	2,16	0,91
2,50	3,00	327	9,99%	28.577.279,84	9,53%	2,85	0,54
3,00	3,50	117	3,58%	8.260.109,02	2,76%	3,12	0,59
3,50	4,00	36	1,10%	2.809.055,97	0,94%	3,67	1,71
4,00	4,50	3	0,09%	149.894,40	0,05%	4,07	2,50
4,50	5,00	1	0,03%	155.132,98	0,05%	4,50	2,95
5,50	6,00	1	0,03%	83.865,10	0,03%	5,55	3,20
<b>Total</b>		<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>	<b>1,50</b>	<b>1,05</b>

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

Maximum	Minimum	Simple Average
5,55	0,00	1,54

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
Until 2006	238	7,27%	12.178.573,09	4,06%	27/01/2005	196,37	
2007	393	12,01%	47.989.632,85	16,01%	05/08/2007	166,10	
2008	441	13,48%	45.839.525,01	15,29%	31/05/2008	156,27	
2009	215	6,57%	25.454.084,04	8,49%	17/06/2009	143,70	
2010	239	7,30%	28.546.398,23	9,52%	31/07/2010	130,27	
2011	277	8,47%	27.826.494,97	9,28%	10/07/2011	118,93	
2012	334	10,21%	25.637.185,50	8,55%	17/08/2012	105,70	
2013	304	9,29%	21.542.725,98	7,19%	14/07/2013	94,80	
2014	330	10,09%	24.817.757,05	8,28%	18/07/2014	82,67	
2015	501	15,31%	39.943.922,49	13,32%	22/05/2015	72,53	
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>	<b>23/11/2010</b>	<b>126,50</b>	

	Maximum	Minimum	Simple Average
Date	29/09/2015	29/01/1997	03/12/2010
Month	69,30	296,53	127,98

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2039	1.037	31,69%	55.218.345,27	18,42%	24/12/2034	162,53
2040	132	4,03%	11.335.019,29	3,78%	14/06/2040	228,20
2041	63	1,93%	6.193.732,80	2,07%	01/07/2041	240,77
2042	138	4,22%	14.494.584,88	4,84%	15/07/2042	253,23
2043	212	6,48%	18.777.979,04	6,26%	16/06/2043	264,27
2044	235	7,18%	20.425.332,44	6,81%	11/06/2044	276,10
2045	288	8,80%	29.623.146,80	9,88%	30/05/2045	287,73
2046	94	2,87%	10.281.706,00	3,43%	09/07/2046	301,03
2047	385	11,77%	46.231.669,08	15,42%	18/07/2047	313,33
2048	282	8,62%	34.289.371,65	11,44%	11/05/2048	323,10
2049	138	4,22%	17.928.124,03	5,98%	17/05/2049	335,30
2050	124	3,79%	17.707.838,78	5,91%	30/06/2050	348,73
2051	134	4,10%	15.817.760,38	5,28%	27/05/2051	359,63
2052	10	0,31%	1.451.688,77	0,48%	09/02/2052	368,03
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>	<b>25/06/2044</b>	<b>276,57</b>

	Maximum	Minimum	Simple Average
Date	01/05/2052	01/06/2021	31/12/2041
Month	376,17	-0,23	250,39

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>255</b>	<b>7,79%</b>	<b>15.622.146,12</b>	<b>5,21%</b>
Floating	255	7,79%	15.622.146,12	5,21%
<b>semiannually</b>	<b>2.742</b>	<b>83,80%</b>	<b>261.187.888,33</b>	<b>87,13%</b>
Floating	2.682	81,97%	256.444.615,93	85,55%
Mixed	60	1,83%	4.743.272,40	1,58%
<b>Fixed</b>	<b>275</b>	<b>8,40%</b>	<b>22.966.264,76</b>	<b>7,66%</b>
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</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>2.937</b>	<b>89,76%</b>	<b>272.066.762,05</b>	<b>90,76%</b>	<b>1,35</b>	<b>1,12</b>
EUR 12 M	1.873	57,24%	176.805.785,42	58,98%	0,92	1,40
IRPH	937	28,64%	93.409.393,16	31,16%	2,16	0,59
MIBOR 1 A	126	3,85%	1.818.562,38	0,61%	0,88	1,26
MIBOR 6 M	1	0,03%	33.021,09	0,01%	0,72	1,25
<b>Mixed</b>	<b>60</b>	<b>1,83%</b>	<b>4.743.272,40</b>	<b>1,58%</b>	<b>3,12</b>	<b>1,60</b>
EUR 12 M	60	1,83%	4.743.272,40	1,58%	3,12	1,60
<b>Fixed</b>	<b>275</b>	<b>8,40%</b>	<b>22.966.264,76</b>	<b>7,66%</b>	<b>2,96</b>	<b>0,00</b>
Fixed	275	8,40%	22.966.264,76	7,66%	2,96	0,00
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>	<b>1,50</b>	<b>1,13</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>	<b>4,07</b>	<b>0,00</b>	<b>1,38</b>
<b>Mixed</b>	<b>5,55</b>	<b>1,25</b>	<b>3,09</b>
<b>Fixed</b>	<b>3,75</b>	<b>2,00</b>	<b>2,96</b>

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	1.933	59,08%	181.549.057,82	60,56%	0,98	1,41
IRPH	937	28,64%	93.409.393,16	31,16%	2,16	0,59
MIBOR 1 A	126	3,85%	1.818.562,38	0,61%	0,88	1,26
MIBOR 6 M	1	0,03%	33.021,09	0,01%	0,72	1,25
Fijo	275	8,40%	22.966.264,76	7,66%	2,96	0,00
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>	<b>1,50</b>	<b>1,13</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Andalucía	884	27,02%	76.262.433,11	25,44%
Aragón	61	1,86%	5.315.309,86	1,77%
Asturias	66	2,02%	4.745.139,77	1,58%
Canarias	203	6,20%	16.738.844,87	5,58%
Cantabria	29	0,89%	2.803.597,39	0,94%
Castilla la Mancha	97	2,96%	9.675.002,20	3,23%
Castilla y León	55	1,68%	3.717.084,07	1,24%
Cataluña	490	14,98%	53.972.908,15	18,00%
Comunidad Valenciana	362	11,06%	26.901.625,31	8,97%
Extremadura	38	1,16%	2.763.456,77	0,92%
Galicia	132	4,03%	9.163.645,83	3,06%
Islas Baleares	92	2,81%	9.610.263,10	3,21%
La Rioja	3	0,09%	132.778,48	0,04%
Madrid	689	21,06%	71.713.519,13	23,92%
Murcia	37	1,13%	2.809.178,32	0,94%
Navarra	11	0,34%	835.880,78	0,28%
País Vasco	23	0,70%	2.615.632,07	0,87%
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</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%	470.060,49	0,16%	Cataluña
Debtor nº 2	1	0,03%	463.959,33	0,15%	Cataluña
Debtor nº 3	1	0,03%	434.830,48	0,15%	Madrid
Debtor nº 4	1	0,03%	419.314,42	0,14%	Madrid
Debtor nº 5	1	0,03%	415.473,04	0,14%	Madrid
Rest of Debtors	3.267	99,85%	297.572.661,45	99,26%	
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</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%	85	2,60%	869.104,54	0,29%	6,54%	
10,00% - 20,00%	134	4,10%	3.983.498,37	1,33%	15,89%	
20,00% - 30,00%	258	7,89%	12.350.160,22	4,12%	25,35%	
30,00% - 40,00%	318	9,72%	26.401.669,70	8,81%	35,37%	
40,00% - 50,00%	449	13,72%	40.450.170,30	13,49%	45,22%	
50,00% - 60,00%	500	15,28%	49.617.163,65	16,55%	55,46%	
60,00% - 70,00%	680	20,78%	68.710.668,23	22,92%	65,33%	
70,00% - 80,00%	650	19,87%	71.077.056,90	23,71%	74,76%	
80,00% - 90,00%	197	6,02%	26.230.624,34	8,75%	82,32%	
90,00% - 100,00%	1	0,03%	86.182,96	0,03%	90,11%	
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>	<b>59,60%</b>	

Maximum	Minimum	Simple Average
90,11%	0,00%	54,20%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.083	94,22%	286.514.552,12	95,58%
Second Residence	189	5,78%	13.261.747,09	4,42%
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
0	2	0,06%	74.009,96	0,02%
1	2.611	79,80%	220.907.059,77	73,69%
2	571	17,45%	63.495.483,22	21,18%
3	77	2,35%	13.102.426,35	4,37%
4	11	0,34%	2.197.319,91	0,73%
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.062	93,58%	281.237.528,00	93,82%
Other	210	6,42%	18.538.771,21	6,18%
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.833	86,58%	264.113.991,92	88,10%
Official Protection Housing (VPO)	439	13,42%	35.662.307,29	11,90%
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Financial Entities	32	0,98%	3.556.514,01	1,19%
Insurance	24	0,73%	1.989.290,60	0,66%
Other	65	1,99%	2.934.184,82	0,98%
Small Broker	144	4,40%	15.096.732,42	5,04%
Small Real Estate Agency	1.696	51,83%	151.327.087,06	50,48%
Large Real Estate Agency	676	20,66%	63.782.326,82	21,28%
Word of mouth	249	7,61%	24.538.877,49	8,19%
Large Broker	188	5,75%	14.952.881,52	4,99%
Developers	33	1,01%	5.064.426,06	1,69%
Direct Channel	165	5,04%	16.533.978,41	5,52%
<b>Total</b>	<b>3.272</b>	<b>100,00%</b>	<b>299.776.299,21</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	20	33,33%	1.696.808,39	35,77%	21/02/2022	8,61
1	2	2	3,33%	124.248,12	2,62%	22/07/2022	13,67
3	4	31	51,67%	2.457.099,39	51,80%	22/02/2025	45,18
4	5	7	11,67%	465.116,50	9,81%	22/07/2025	50,19
<b>Total</b>	<b>60</b>	<b>100,00%</b>	<b>4.743.272,40</b>	<b>100,00%</b>	<b>16/01/2024</b>	<b>31,76</b>	

	Maximum	Minimum	Simple Average
Date	01/09/2025	01/07/2021	09/02/2024
Month	51,53	0,77	32,55

# RMBS PRADO III

## QUARTERLY STATISTIC INFORMATION

June 8, 2021

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>60</b>	<b>100,00%</b>	<b>4.743.272,40</b>	<b>100,00%</b>	<b>3,12</b>	<b>1,60</b>	<b>16/01/2024</b>
<b>EUR 12 M</b>	<b>60</b>	<b>100,00%</b>	<b>4.743.272,40</b>	<b>100,00%</b>	<b>3,12</b>	<b>1,60</b>	<b>16/01/2024</b>
0-1	20	33,33%	1.696.808,39	35,77%	3,06	1,60	21/02/2022
1-2	2	3,33%	124.248,12	2,62%	2,87	1,64	22/07/2022
3-4	31	51,67%	2.457.099,39	51,80%	3,21	1,59	22/02/2025
4-5	7	11,67%	465.116,50	9,81%	2,88	1,62	22/07/2025
<b>Total</b>	<b>60</b>	<b>100,00%</b>	<b>4.743.272,40</b>	<b>100,00%</b>	<b>3,12</b>	<b>1,60</b>	<b>16/01/2024</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
1,00	1,50	28	46,67%	2.513.773,10	53,00%	3,00	1,42
1,50	2,00	30	50,00%	1.990.501,22	41,96%	3,06	1,66
2,00	2,50	1	1,67%	155.132,98	3,27%	4,50	2,95
2,50	3,00	1	1,67%	83.865,10	1,77%	5,55	3,20
<b>Total</b>		<b>60</b>	<b>100,00%</b>	<b>4.743.272,40</b>	<b>100,00%</b>	<b>3,12</b>	<b>1,60</b>

Maximum	Minimum	Simple Average
3,20	1,00	1,60

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
-0,50	0,00	335	11,41%	39.712.585,86	14,60%	1,63	0,35
0,00	0,50	926	31,53%	94.629.182,69	34,78%	1,24	0,65
0,50	1,00	495	16,85%	41.817.304,22	15,37%	0,94	1,17
1,00	1,50	837	28,50%	68.692.679,90	25,25%	1,30	1,69
1,50	2,00	204	6,95%	15.074.182,66	5,54%	1,81	2,16
2,00	2,50	124	4,22%	11.105.831,89	4,08%	2,23	2,68
2,50	3,00	16	0,54%	1.034.994,83	0,38%	2,72	3,21
<b>Total</b>		<b>2.937</b>	<b>100,00%</b>	<b>272.066.762,05</b>	<b>100,00%</b>	<b>1,35</b>	<b>1,12</b>

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



**FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO III**

Monthly Single Rate	2,61%
Average 12 Moth Single Rate	2,20%
Prepayment Rate from Constitution	1,24%

1,24%
0,10%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly Mortality	TACP	Monthly Single Monthly Mortality	TACP	Outstanding after payment
27-oct.-16	420.000.000,00		100,00%	100,00%					<b>420.000.000,00</b>
31-oct.-16	420.000.000,00	<b>418.373.740,19</b>	99,90%	99,61%	0,39%	4,55%	<b>0,39%</b>	<b>4,55%</b>	419.565.218,28
30-nov.-16	418.051.914,38	<b>417.054.565,60</b>	99,79%	99,76%	0,12%	1,42%	<b>-0,15%</b>	<b>-1,81%</b>	417.186.832,23
31-dic.-16	416.107.383,97	<b>414.586.049,31</b>	99,69%	99,63%	0,12%	1,45%	<b>0,13%</b>	<b>1,52%</b>	414.816.464,94
31-ene.-17	414.166.266,73	<b>412.932.950,60</b>	99,59%	99,70%	0,07%	0,89%	<b>-0,07%</b>	<b>-0,82%</b>	412.453.957,21
28-feb.-17	412.228.103,56	<b>410.232.714,04</b>	99,48%	99,52%	0,10%	1,16%	<b>0,19%</b>	<b>2,22%</b>	410.098.835,08
31-mar.-17	410.294.496,02	<b>407.789.747,69</b>	99,38%	99,39%	0,10%	1,22%	<b>0,13%</b>	<b>1,51%</b>	407.752.674,37
30-abr.-17	408.362.339,10	<b>406.061.314,39</b>	99,28%	99,44%	0,08%	0,96%	<b>-0,05%</b>	<b>-0,57%</b>	405.412.371,80
31-may.-17	406.437.330,80	<b>403.575.356,75</b>	99,17%	99,30%	0,09%	1,05%	<b>0,14%</b>	<b>1,68%</b>	403.083.567,24
30-jun.-17	404.517.390,56	<b>401.802.910,61</b>	99,07%	99,33%	0,07%	0,89%	<b>-0,03%</b>	<b>-0,40%</b>	400.764.170,80
31-jul.-17	402.601.487,95	<b>399.426.485,99</b>	98,97%	99,21%	0,08%	0,95%	<b>0,12%</b>	<b>1,41%</b>	398.453.140,48
31-ago.-17	400.690.300,60	<b>397.493.708,49</b>	98,87%	99,20%	0,07%	0,87%	<b>0,01%</b>	<b>0,11%</b>	396.151.127,27
30-sep.-17	398.781.521,19	<b>395.487.612,57</b>	98,76%	99,17%	0,07%	0,83%	<b>0,03%</b>	<b>0,34%</b>	393.855.831,32
31-oct.-17	396.876.641,67	<b>392.850.111,09</b>	98,66%	98,99%	0,08%	0,94%	<b>0,19%</b>	<b>2,26%</b>	391.568.710,74
30-nov.-17	394.974.857,88	<b>391.074.621,65</b>	98,56%	99,01%	0,07%	0,85%	<b>-0,03%</b>	<b>-0,33%</b>	389.288.954,48
31-dic.-17	393.077.953,92	<b>389.212.001,97</b>	98,46%	99,02%	0,07%	0,79%	<b>0,00%</b>	<b>-0,05%</b>	387.018.303,20
31-ene.-18	391.185.512,80	<b>387.267.403,34</b>	98,36%	99,00%	0,06%	0,75%	<b>0,02%</b>	<b>0,22%</b>	384.756.325,36
28-feb.-18	389.296.872,92	<b>385.771.434,78</b>	98,25%	99,09%	0,05%	0,64%	<b>-0,10%</b>	<b>-1,17%</b>	382.502.350,86
31-mar.-18	387.413.203,43	<b>383.570.835,97</b>	98,15%	99,01%	0,06%	0,66%	<b>0,09%</b>	<b>1,04%</b>	380.257.509,22
30-abr.-18	385.531.424,12	<b>381.212.942,48</b>	98,05%	98,88%	0,06%	0,71%	<b>0,13%</b>	<b>1,54%</b>	378.018.758,73
31-may.-18	383.656.071,06	<b>379.533.800,32</b>	97,95%	98,93%	0,05%	0,65%	<b>-0,05%</b>	<b>-0,56%</b>	375.790.530,34
30-jun.-18	381.785.549,58	<b>377.298.723,41</b>	97,85%	98,82%	0,06%	0,67%	<b>0,10%</b>	<b>1,22%</b>	373.571.237,78
31-jul.-18	379.919.426,53	<b>374.907.503,21</b>	97,75%	98,68%	0,06%	0,72%	<b>0,15%</b>	<b>1,73%</b>	371.360.436,64
31-ago.-18	378.058.396,90	<b>372.708.223,01</b>	97,65%	98,58%	0,06%	0,74%	<b>0,10%</b>	<b>1,16%</b>	369.158.785,92
30-sep.-18	376.200.924,61	<b>371.216.731,24</b>	97,54%	98,68%	0,06%	0,66%	<b>-0,09%</b>	<b>-1,10%</b>	366.964.765,50
31-oct.-18	374.348.562,47	<b>368.851.782,43</b>	97,44%	98,53%	0,06%	0,71%	<b>0,15%</b>	<b>1,73%</b>	364.779.871,50
30-nov.-18	372.499.279,01	<b>366.653.928,53</b>	97,34%	98,43%	0,06%	0,73%	<b>0,10%</b>	<b>1,22%</b>	362.602.104,71
31-dic.-18	370.654.765,65	<b>363.795.846,07</b>	97,24%	98,15%	0,07%	0,83%	<b>0,29%</b>	<b>3,38%</b>	360.433.094,39
31-ene.-19	368.814.586,28	<b>361.345.069,40</b>	97,14%	97,97%	0,07%	0,87%	<b>0,18%</b>	<b>2,12%</b>	358.272.396,29
28-feb.-19	366.978.098,45	<b>358.759.287,50</b>	97,04%	97,76%	0,08%	0,93%	<b>0,22%</b>	<b>2,59%</b>	356.119.367,74
31-mar.-19	365.146.459,29	<b>356.659.813,43</b>	96,94%	97,68%	0,08%	0,94%	<b>0,09%</b>	<b>1,03%</b>	353.975.113,19
30-abr.-19	363.316.632,57	<b>354.822.970,91</b>	96,84%	97,66%	0,08%	0,91%	<b>0,01%</b>	<b>0,17%</b>	351.836.671,63
31-may.-19	361.493.074,31	<b>352.521.085,64</b>	96,74%	97,52%	0,08%	0,94%	<b>0,15%</b>	<b>1,76%</b>	349.708.342,25
30-jun.-19	359.674.227,63	<b>349.909.881,81</b>	96,64%	97,29%	0,08%	1,00%	<b>0,24%</b>	<b>2,83%</b>	347.588.595,56
31-jul.-19	357.859.653,24	<b>348.681.765,55</b>	96,54%	97,44%	0,08%	0,91%	<b>-0,15%</b>	<b>-1,87%</b>	345.476.987,29
31-ago.-19	356.050.053,06	<b>346.930.807,15</b>	96,44%	97,44%	0,07%	0,89%	<b>0,00%</b>	<b>-0,04%</b>	343.374.175,49
30-sep.-19	354.243.895,69	<b>344.945.493,21</b>	96,34%	97,38%	0,07%	0,88%	<b>0,07%</b>	<b>0,78%</b>	341.278.663,92
31-oct.-19	352.442.722,54	<b>341.769.876,39</b>	96,24%	96,97%	0,08%	0,99%	<b>0,41%</b>	<b>4,86%</b>	339.191.919,73
30-nov.-19	350.644.515,88	<b>339.513.416,59</b>	96,14%	96,83%	0,08%	1,01%	<b>0,15%</b>	<b>1,79%</b>	337.111.982,18
31-dic.-19	348.850.957,98	<b>337.313.017,88</b>	96,04%	96,69%	0,09%	1,03%	<b>0,14%</b>	<b>1,64%</b>	335.040.452,16
31-ene.-20	347.061.607,60	<b>334.723.795,81</b>	95,94%	96,45%	0,09%	1,08%	<b>0,26%</b>	<b>3,03%</b>	332.976.886,53
29-feb.-20	345.275.835,41	<b>332.213.951,52</b>	95,84%	96,22%	0,09%	1,12%	<b>0,24%</b>	<b>2,80%</b>	330.920.663,65
31-mar.-20	343.494.786,47	<b>330.427.063,00</b>	95,74%	96,20%	0,09%	1,10%	<b>0,02%</b>	<b>0,27%</b>	328.872.863,32
30-abr.-20	341.715.468,24	<b>329.196.158,23</b>	95,64%	96,34%	0,09%	1,04%	<b>-0,15%</b>	<b>-1,77%</b>	326.830.603,43
31-may.-20	339.942.255,30	<b>328.045.771,00</b>	95,55%	96,50%	0,08%	0,97%	<b>-0,17%</b>	<b>-2,06%</b>	324.798.052,69
30-jun.-20	338.173.629,19	<b>325.671.497,62</b>	95,45%	96,30%	0,08%	1,00%	<b>0,20%</b>	<b>2,43%</b>	322.773.737,83
31-jul.-20	336.409.146,54	<b>322.522.646,66</b>	95,35%	95,87%	0,09%	1,09%	<b>0,45%</b>	<b>5,24%</b>	320.757.216,71
31-ago.-20	334.649.522,22	<b>320.431.601,31</b>	95,25%	95,75%	0,09%	1,10%	<b>0,13%</b>	<b>1,50%</b>	318.749.152,18
30-sep.-20	332.893.229,44	<b>318.988.981,67</b>	95,15%	95,82%	0,09%	1,06%	<b>-0,07%</b>	<b>-0,90%</b>	316.748.071,35
31-oct.-20	331.141.798,24	<b>316.809.862,64</b>	95,05%	95,67%	0,09%	1,08%	<b>0,16%</b>	<b>1,88%</b>	314.755.412,95
30-nov.-20	329.393.224,52	<b>314.461.813,98</b>	94,95%	95,47%	0,09%	1,11%	<b>0,21%</b>	<b>2,54%</b>	312.769.253,97
31-dic.-20	327.649.181,40	<b>312.287.753,82</b>	94,85%	95,31%	0,09%	1,12%	<b>0,16%</b>	<b>1,94%</b>	310.791.167,31
31-ene.-21	325.909.856,28	<b>309.858.213,94</b>	94,76%	95,07%	0,10%	1,16%	<b>0,25%</b>	<b>2,94%</b>	308.821.311,49
28-feb.-21	324.174.004,02	<b>307.628.484,57</b>	94,66%	94,90%	0,10%	1,18%	<b>0,19%</b>	<b>2,23%</b>	306.858.488,37
31-mar.-21	322.442.758,00	<b>305.729.915,97</b>	94,56%	94,82%	0,10%	1,18%	<b>0,08%</b>	<b>1,00%</b>	304.903.753,79
30-abr.-21	320.713.501,91	<b>303.308.152,74</b>	94,46%	94,57%	0,10%	1,21%	<b>0,26%</b>	<b>3,04%</b>	302.954.617,17
31-may.-21	318.990.718,79	<b>301.015.297,49</b>	94,36%	94,36%	0,10%	1,24%	<b>0,22%</b>	<b>2,61%</b>	301.015.297,49

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 1,24%**

Payment Date	Series A Bonds		
	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>169.124.038,60</b>	<b>294.940,94</b>	<b>169.418.979,54</b>
15-jun.-21			
15-sep.-21	5.780.123,96	150.839,85	5.930.963,81
15-dic.-21	163.343.914,64	144.101,09	163.488.015,74