

MADRID RMBS III, FTA

INFORMACIÓN CORRESPONDIENTE AL MES DE FEBRERO DE 2018 INFORMATION CORRESPONDING TO THE MONTH OF FEBRUARY 2018

La Sociedad Gestora informa de los siguientes conceptos/The Sociedad Gestora provides the following information

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|--|-------------------------|
| * Saldo vivo de derechos de crédito a 01/02/2018: Outstanding balance of the credit rights on 01/02/2018: | 1.161.694.623,71 € |
| * Saldo vivo de derechos de crédito a 28/02/2018: Outstanding balance of the credit rights on 28/02/2018: | 1.156.487.090,93 € |
| * Tasa(1) de Amortización Anticipada(TAA) correspondiente al mes de Febrero: Prepayment Rate(1) corresponding to the month of February: | 1,55 % |
| * TAA (12 meses) / CPR (12 months): | 1,21 % |
| * Tipo interés medio ponderado / Weighted average interest rate: | 0,70 % |
| * Vencimiento residual medio / Weighted average maturity: | 20,63 |
| * Vida Media de los bonos (TAA 1,21%) / Average Life of bonds (CPR 1,21%): | |
| -Bono A2 / Bond A2 | 3,78 |
| -Bono A3 / Bond A3 | 11,66 |
| -Bono B / Bond B | 16,76 |
| -Bono C / Bond C | 18,74 |
| -Bono D / Bond D | 20,94 |
| -Bono E / Bond E | 20,94 |
| * Calificación Actual de los bonos / Current rating: | |
| -Bono A2 / Bond A2 | (M) A3/(F) BB-/(S) AA- |
| -Bono A3 / Bond A3 | (M) A3/(F) BB-/(S) BBB+ |
| -Bono B / Bond B | (M) B2/(F) B/(S) D |
| -Bono C / Bond C | (M) Ca/(F) CCC/(S) D |
| -Bono D / Bond D | (M) C/(F) CC/(S) D |
| -Bono E / Bond E | (M) C/(F) C/(S) D |

La Sociedad Gestora, para facilitar a los inversores la valoración de los Bonos, suministra a demanda los flujos de pago previstos durante la vida del Bono, bajo diversas hipótesis alternativas de TAA.

In order to facilitate the evaluation of the Bonds for the investors, the Sociedad Gestora will supply upon request the projected cashflows for the life of the Bond, under different prepayment scenarios.

(1) Tasa Anualizada

(1) Annualized Rate

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