



## **F.T. RMBS PRADO IX**

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**  
**c/ JUAN IGNACIO LUCA DE TENA 13**  
**28027 MADRID**  
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NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado IX

INFORMATION AT: QUARTER/SEMESTER 17 06 2022 - 19 09 2022 YEAR: 2022

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:
Juan Carlos Berzal Valero - Managing Director	

**I. DATA OF THE FUND**

Constitution Date	October 18th, 2021	Paying Agency	Banco Santander, S.A.	
Disbursement Date	October 21th, 2021	Negotiation Market	AIAF	
Final Date of Redemption	June 17th, 2055	Rating Agencies	DBRS / Fitch / Scope	
Gestora	Santander de Titulización	Rating	Initial	Current
Credit Rights's Seller	Unión de Créditos Financieros (UCI)	Series A	AAA / AAA / AAA	AAA / AAA / AAA
		Series B	AH / A+ / A-	AH / A+ / A-
		Series C	Non Rated	Non Rated

**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 ES0305608004	4.246	Nominal per Bond	100.000,00	90.902,50	90,90%
		Total Nominal	424.600.000,00	385.972.015,00	
Series B ES0305608012	244	Nominal per Bond	100.000,00	100.000,00	100,00%
		Total Nominal	24.400.000,00	24.400.000,00	
Series C ES0305608020	390	Nominal per Bond	100.000,00	100.000,00	100,00%
		Total Nominal	39.000.000,00	39.000.000,00	

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period September 19th, 2022			Next Payment Date December 19th, 2022		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305608004	2.618,70	126,49	1,730%	397,52	321,99
Series B ES0305608012	0,00	161,37	1,830%	462,58	374,69
Series C ES0305608020	0,00	187,48	1,930%	487,86	395,17
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	3.518	3.397
Principal Outstanding	488.000.029,80	449.371.984,07
Principal Outstanding per Loan	138.715,19	132.284,95
Interest Rate	1,72%	2,24%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	3,93%
Average 12 Months Single Rate	5,32%
Prepayment Rate from Constitution	5,34%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	5.583,52	16.808,11	18.336,73
Debt to be amortised			449.346.151,87
Total Debt	5.583,52	16.808,11	449.364.488,60

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### QUARTERLY BONDS PAYOUT REPORT

September 19, 2022

BONDS. PRINCIPAL	
Previous Balance	460.491.015,20
Principal Amortised	11.119.000,20
Outstanding Balance	449.372.015,00
% of Initial Balance	92,08%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	12-sep.-2022
Payment Date	19-sep.-2022
Previous Payment Date	17-jun.-2022
Number of Days (Act/360)	94
Reference Interest Rate (%)	1,030%
Next Payment Date	19-dic.-2022

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,182%	0,700%	537.076,54
Class B	-0,182%	0,800%	39.374,28
Class C	-0,182%	0,900%	73.117,20
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	September 19, 2022
Class A	3,78	3,29
Class B	4,91	4,00
Class C	4,91	4,00

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	460.490.979,45
Principal Amortised	11.118.995,38
Outstanding Balance	449.371.984,07
Number of Credit Rights	3.397
LTV	66,67%

DEFAULTED RECEIVABLES	
Previous balance	0,00
Difference	0,00
Up to date	0,00

DEFAULTED RECEIVABLES RECOVERIES	
Previous balance	0,00
Difference	0,00
Up to date	0,00

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

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	3.622,29	7.174,72	1.409,71	1.998,36	11.627,12
Interest accrued Credit Rights	1.961,23	4.008,37	263,80	1.953,15	6.709,61
Outstanding Balance	1.569.803,50	1.183.849,28	80.171,75	220.575,42	518.619,74
Number of Credit Rights	16	9	2	2	3
% of Outstanding Balance	0,35%	0,26%	0,02%	0,05%	0,12%

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**QUARTERLY REPORT - ALLOCATION OF CASH**

**September 19, 2022**

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>22.762.851,37</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	11.118.995,38
<b>CASH RECEIVED - INTEREST</b>	
Interest received Credit Rights	2.429.598,95
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS</b>	4.437,45
<b>RESERVE FUND</b>	9.209.819,59

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>22.762.851,37</b>
Management Fee	23.718,44
Ordinary Expenses	3.188,17
Swap payment	-159.085,26
Interest paid to Class A Bondholders	537.076,54
Interest paid to Class B Bondholders	39.374,28
Reserve Fund	8.987.439,68
Principal withholding Class A	11.119.000,20
Interest paid to Class C Bondholders	73.117,20
Principal withholding Class C	0,00
Interest paid to Subordinated Loan	51.606,86
Principal paid to Subordinated Loan	262.254,02
Fixed fee in favour of UCI	6.000,00
Excess spread	1.819.161,24

<b>TREASURY ACCOUNT STATEMENT</b>	<b>9.052.543,01</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	9.209.819,59
Difference	(222.379,91)
Outstanding Balance	8.987.439,68
<b>WITHHOLDING</b>	65.103,33
<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>September 19, 2022</b>
SUBORDINATED ISSUE	63.400.000 (12,99%)	63.400.000 (14,11%)
SUBORDINATED LOAN	9.760.000 (2,00%)	8.987.439,68 (2,00%)

<sup>(1)</sup> Credit enhancement is calculated over the Outstanding Balance of Credit Rights.

<sup>(2)</sup> Subordinated Loan has been funded and withheld by UCI. Principal Reserve Fund has been funded through Subordinated Loan.

<b>SUBORDINATED LOAN 2</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>September 19, 2022</b>
Total Outstanding	775.000,00	632.471,26
Interest Rate	2,000%	2,000%

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### TRIGGERS OF THE MODEL

September 19, 2022

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>8.987.439,68</b>
On every Interest Payment Date 2,25% Outstanding Principal Balance of the Assets	8.987.439,68
with a floor of 1% Initial Outstanding Principal Balance of the Assets	1.220.000,07
with a cap of initial Reserve Fund Required Amount	9.760.000,00
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 15,00% "of the Initial Principal Balance of the Assets	73.200.004,47
Number of loans that have been renegotiated	2
Principal Outstanding of renegotiated loans	256.767,91
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,05%

#### TRIGGERS SERIE B INTEREST DEFERRAL

SERIE B INTEREST DEFERRAL IF CUMULATIVE DEFAULT RATIO >= AL 1% INITIAL BALANCE CR'S	NO
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### COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED	CURRENT RATING	
TREASURY ACCOUNT	SANTANDER	DBRS	Long Term	A	A (high)
		Fitch Scope		A BBB	A (*) AA-
		DBRS	Short Term	-	R-1 (middle)
		Fitch Scope		F1 S-2	F1 (*) S-1+
SWAP	BNP Paribas	DBRS	Long Term	A	AA (low)
		Fitch		A	A+
		DBRS	Short Term	-	R-1 (middle)
		Fitch		F1	F1+

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

*(\*) Deposit Rating applied*

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**DEFINITIONS**

**September 19, 2022**

**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.

**DEFAULTED RECEIVABLES**

Means, at any time, any Receivable that (i) has instalments pending payment for twelve (12) or more months, or (ii) whose debt, in the opinion of UCI, has been deemed not recoverable by the Servicer.

**DEFAULTED RECEIVABLES RECOVERIES**

All the recoveries of the loans which have been determined as default, such as sales of REOs and any other income received by the client.

**REOs (REAL ESTATE OWNED)**

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

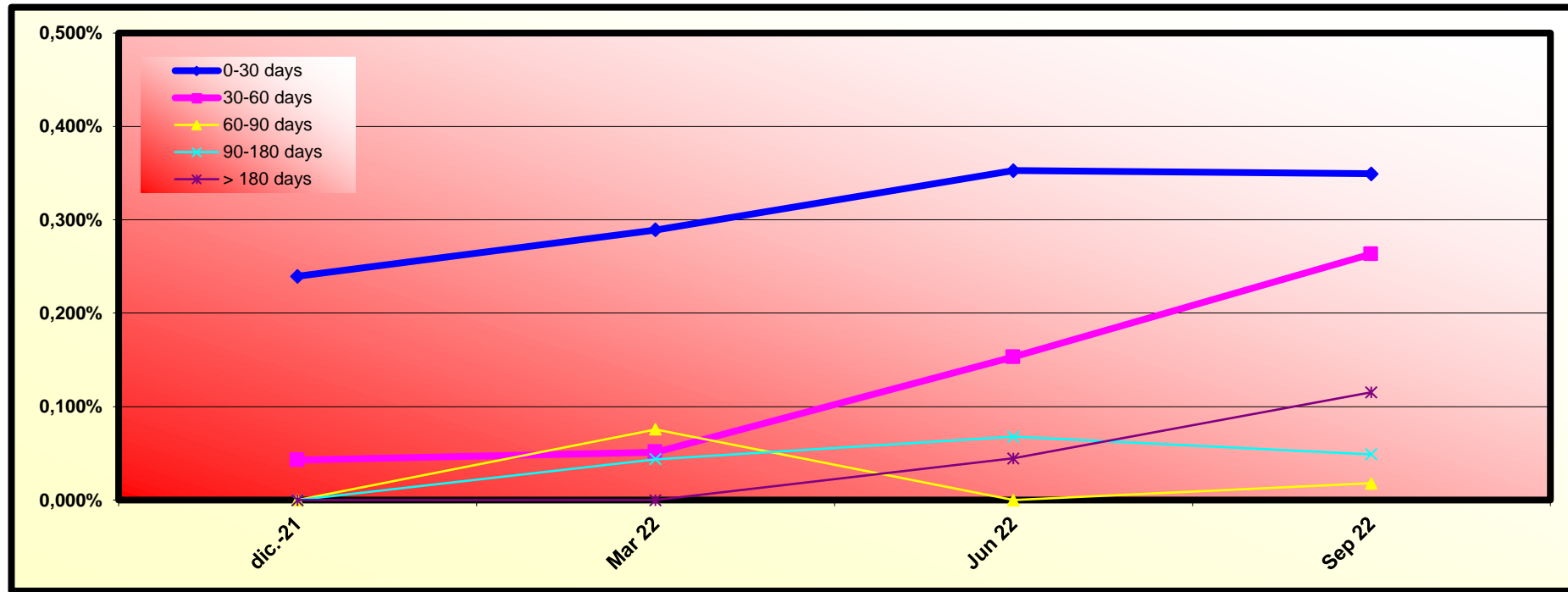


**FONDO DE TITULIZACIÓN RMBS Prado IX**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

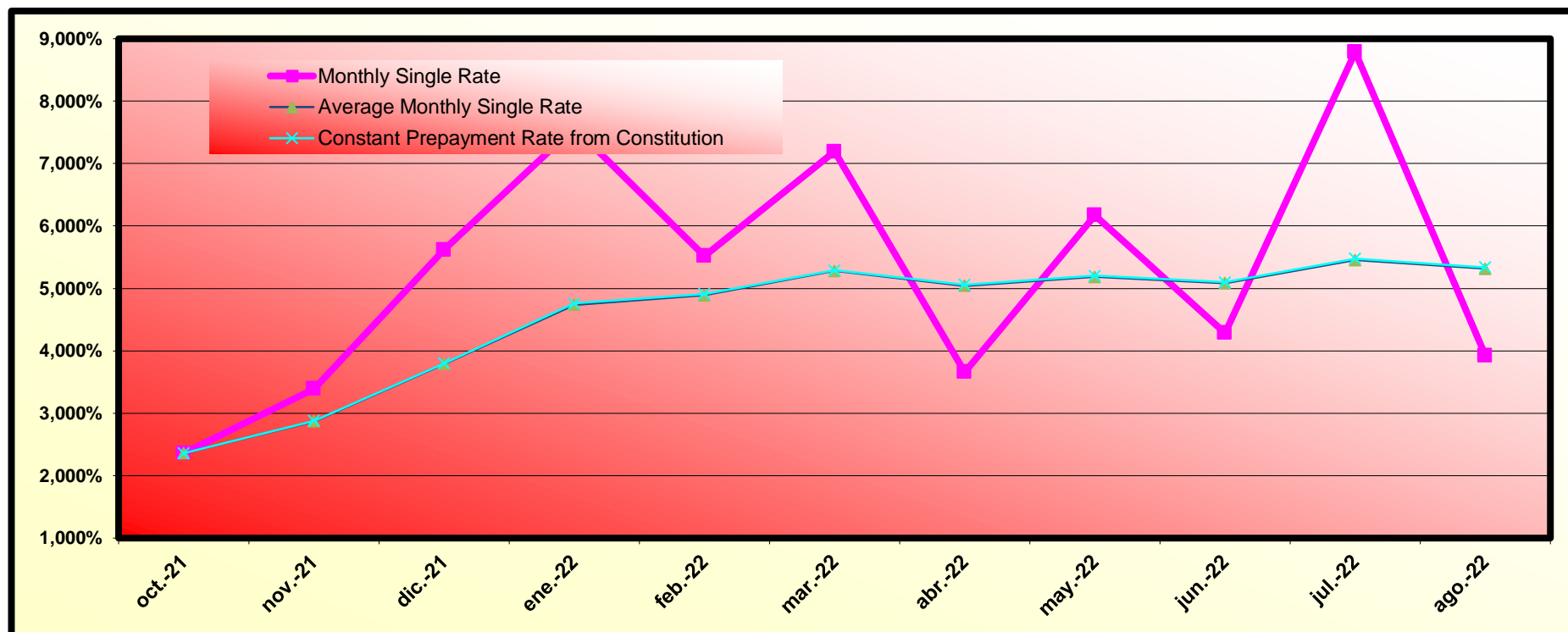
September 19, 2022

**HISTORICAL ARREARS**



Date	dic.-21	Mar 22	Jun 22	Sep 22
0-30 days	0,240%	0,289%	0,353%	0,349%
30-60 days	0,043%	0,051%	0,153%	0,263%
60-90 days	0,000%	0,076%	0,000%	0,018%
90-180 days	0,000%	0,044%	0,068%	0,049%
> 180 days	0,000%	0,000%	0,045%	0,115%

**HISTORICAL PREPAYMENT**



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



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## QUARTERLY STATISTIC INFORMATION

September 12, 2022

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	87	2,56%	1.423.129,54	0,32%
25.000	50.000	256	7,54%	10.054.946,21	2,24%
50.000	75.000	441	12,98%	27.995.104,59	6,23%
75.000	100.000	546	16,07%	47.704.540,31	10,62%
100.000	125.000	509	14,98%	57.136.645,44	12,71%
125.000	150.000	460	13,54%	63.287.660,94	14,08%
150.000	175.000	369	10,86%	59.564.529,57	13,26%
175.000	200.000	234	6,89%	43.525.472,25	9,69%
200.000	225.000	138	4,06%	29.362.664,61	6,53%
225.000	250.000	90	2,65%	21.261.136,89	4,73%
250.000	275.000	57	1,68%	14.857.818,34	3,31%
275.000	300.000	56	1,65%	16.094.540,16	3,58%
300.000	325.000	46	1,35%	14.466.388,15	3,22%
325.000	350.000	36	1,06%	12.076.642,46	2,69%
350.000	375.000	27	0,79%	9.734.354,42	2,17%
375.000	400.000	10	0,29%	3.853.524,42	0,86%
400.000	425.000	10	0,29%	4.093.659,68	0,91%
425.000	450.000	6	0,18%	2.618.643,77	0,58%
450.000	475.000	4	0,12%	1.824.491,79	0,41%
475.000	500.000	2	0,06%	978.441,34	0,22%
500.000	525.000	4	0,12%	2.052.078,43	0,46%
525.000	550.000	1	0,03%	532.821,45	0,12%
550.000	575.000	1	0,03%	556.063,21	0,12%
575.000	600.000	3	0,09%	1.764.316,34	0,39%
600.000	625.000	2	0,06%	1.218.412,50	0,27%
625.000	650.000	1	0,03%	647.392,55	0,14%
675.000	700.000	1	0,03%	686.564,71	0,15%
<b>Total</b>		<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
686.564,71	5.764,42	132.284,95

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	28	0,82%	2.125.846,79	0,47%	0,36	0,76
0,50	1,00	113	3,33%	11.466.114,26	2,55%	0,74	0,91
1,00	1,50	254	7,48%	34.786.292,82	7,74%	1,23	1,36
1,50	2,00	477	14,04%	68.294.869,77	15,20%	1,81	1,05
2,00	2,50	1.480	43,57%	226.005.111,96	50,29%	2,29	1,02
2,50	3,00	745	21,93%	79.671.265,77	17,73%	2,75	0,56
3,00	3,50	144	4,24%	13.084.648,64	2,91%	3,24	1,45
3,50	4,00	118	3,47%	11.717.561,59	2,61%	3,61	0,75
4,00	4,50	34	1,00%	2.107.100,81	0,47%	4,13	2,61
4,50	5,00	4	0,12%	113.171,66	0,03%	4,74	3,29
<b>Total</b>		<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>	<b>2,24</b>	<b>0,98</b>

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

Maximum	Minimum	Simple Average
4,94	0,15	2,29

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
2007	81	2,38%	8.789.946,11	1,96%	13/07/2007	181,97	
2008	135	3,97%	13.967.857,42	3,11%	21/07/2008	169,70	
2009	310	9,13%	29.464.433,09	6,56%	06/07/2009	158,20	
2010	276	8,12%	30.319.727,47	6,75%	05/07/2010	146,23	
2011	220	6,48%	22.074.092,46	4,91%	17/06/2011	134,83	
2012	85	2,50%	6.578.366,70	1,46%	14/07/2012	121,93	
2013	49	1,44%	3.073.487,76	0,68%	06/08/2013	109,20	
2014	23	0,68%	1.658.663,07	0,37%	05/07/2014	98,23	
2015	4	0,12%	413.754,52	0,09%	23/08/2015	84,63	
2016	9	0,26%	716.809,12	0,16%	16/06/2016	74,87	
2017	13	0,38%	1.171.498,73	0,26%	14/07/2017	61,93	
2018	74	2,18%	10.451.499,66	2,33%	20/08/2018	48,73	
2019	141	4,15%	18.562.479,85	4,13%	26/07/2019	37,53	
2020	1.159	34,12%	168.297.060,98	37,45%	17/09/2020	23,83	
2021	818	24,08%	133.832.307,13	29,78%	01/04/2021	17,37	
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>	<b>19/01/2018</b>	<b>55,77</b>	

	Maximum	Minimum	Simple Average
Date	31/05/2021	05/01/2007	14/02/2017
Month	15,63	190,97	67,85

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## QUARTERLY STATISTIC INFORMATION

September 12, 2022

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	674	19,84%	48.912.929,02	10,88%	20/08/2036	167,27
2041	95	2,80%	10.524.956,71	2,34%	19/05/2041	224,23
2042	92	2,71%	10.522.346,43	2,34%	11/06/2042	236,97
2043	93	2,74%	10.638.053,46	2,37%	27/06/2043	249,50
2044	92	2,71%	10.885.710,63	2,42%	07/06/2044	260,83
2045	107	3,15%	14.357.335,60	3,19%	01/08/2045	274,63
2046	84	2,47%	11.229.390,29	2,50%	04/06/2046	284,73
2047	91	2,68%	12.384.746,58	2,76%	04/07/2047	297,73
2048	167	4,92%	23.883.130,02	5,31%	02/07/2048	309,67
2049	283	8,33%	40.123.833,30	8,93%	21/06/2049	321,30
2050	836	24,61%	127.151.911,59	28,30%	18/08/2050	335,20
2051	778	22,90%	128.124.316,41	28,51%	01/04/2051	342,63
2052	5	0,15%	633.324,03	0,14%	18/02/2052	353,20
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>	<b>27/12/2047</b>	<b>303,50</b>

	Maximum	Minimum	Simple Average
Date	01/05/2052	01/08/2023	10/04/2046
Month	360,80	10,77	287,06

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>106</b>	<b>3,12%</b>	<b>11.098.677,55</b>	<b>2,47%</b>
Floating	101	2,97%	10.405.411,26	2,32%
Mixed	5	0,15%	693.266,29	0,15%
<b>semiannually</b>	<b>2.723</b>	<b>80,16%</b>	<b>375.861.540,27</b>	<b>83,64%</b>
Floating	1.337	39,36%	148.820.034,47	33,12%
Mixed	1.386	40,80%	227.041.505,80	50,52%
<b>fixed</b>	<b>568</b>	<b>16,72%</b>	<b>62.411.766,25</b>	<b>13,89%</b>
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</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>1.438</b>	<b>42,33%</b>	<b>159.225.445,73</b>	<b>35,43%</b>	<b>1,90</b>	<b>1,20</b>
EUR 12 M	962	28,32%	113.063.564,06	25,16%	1,67	1,35
IRPH	476	14,01%	46.161.881,67	10,27%	2,47	0,83
<b>Mixed</b>	<b>1.391</b>	<b>40,95%</b>	<b>227.734.772,09</b>	<b>50,68%</b>	<b>2,30</b>	<b>1,10</b>
EUR 12 M	1.391	40,95%	227.734.772,09	50,68%	2,30	1,10
<b>Fixed</b>	<b>568</b>	<b>16,72%</b>	<b>62.411.766,25</b>	<b>13,89%</b>	<b>2,87</b>	<b>0,00</b>
Fixed	568	16,72%	62.411.766,25	13,89%	2,87	0,00
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>	<b>2,24</b>	<b>1,14</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>	4,94	0,15	2,00
<b>Mixed</b>	4,74	1,79	2,35
<b>Fixed</b>	3,95	1,00	2,89

Index Rate						
Index Rate	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread
EUR 12 M	2.353	69,27%	340.798.336,15	75,84%	2,09	1,18
IRPH	476	14,01%	46.161.881,67	10,27%	2,47	0,83
Fixed Rate	568	16,72%	62.411.766,25	13,89%	2,87	0,00
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>	<b>2,24</b>	<b>1,14</b>

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## QUARTERLY STATISTIC INFORMATION

September 12, 2022

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	792	23,31%	84.213.562,86	18,74%
ARAGON	45	1,32%	4.054.531,72	0,90%
ASTURIAS	18	0,53%	1.580.388,25	0,35%
CANARIAS	153	4,50%	17.368.632,54	3,87%
CANTABRIA	20	0,59%	1.929.937,96	0,43%
CASTILLA LA MANCHA	100	2,94%	11.386.916,01	2,53%
CASTILLA Y LEON	38	1,12%	3.081.286,99	0,69%
CATALUÑA	958	28,20%	154.532.564,46	34,39%
COMUNIDAD VALENCIANA	322	9,48%	34.178.922,32	7,61%
EXTREMADURA	19	0,56%	1.450.298,42	0,32%
GALICIA	61	1,80%	4.809.012,33	1,07%
ISLAS BALEARES	27	0,79%	4.064.508,77	0,90%
LA RIOJA	3	0,09%	311.220,62	0,07%
MADRID	793	23,34%	121.690.074,58	27,08%
MURCIA	17	0,50%	1.203.494,42	0,27%
NAVARRA	8	0,24%	790.520,97	0,18%
PAIS VASCO	23	0,68%	2.726.110,85	0,61%
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</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%	686.564,71	0,15%	Madrid
Debtor nº 2	1	0,03%	647.392,55	0,14%	Cataluña
Debtor nº 3	1	0,03%	614.098,97	0,14%	Madrid
Debtor nº 4	1	0,03%	604.313,53	0,13%	Cataluña
Debtor nº 5	1	0,03%	590.442,79	0,13%	Cataluña
Debtor nº 6	1	0,03%	588.904,41	0,13%	Madrid
Debtor nº 7	1	0,03%	584.969,14	0,13%	Cataluña
Debtor nº 8	1	0,03%	556.063,21	0,12%	Madrid
Debtor nº 9	1	0,03%	532.821,45	0,12%	Cataluña
Debtor nº 10	1	0,03%	517.933,57	0,12%	Madrid
Rest of Debtors	3.387	99,71%	443.448.479,74	98,68%	
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</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%	47	1,38%	828.956,62	0,18%	7,38%
10,00%	20,00%	98	2,88%	3.836.035,93	0,85%	16,08%
20,00%	30,00%	187	5,50%	13.172.135,23	2,93%	26,41%
30,00%	40,00%	318	9,36%	30.566.947,34	6,80%	35,70%
40,00%	50,00%	478	14,07%	58.892.731,97	13,11%	45,48%
50,00%	60,00%	458	13,48%	64.557.681,00	14,37%	54,83%
60,00%	70,00%	348	10,24%	55.017.758,26	12,24%	64,68%
70,00%	80,00%	447	13,16%	67.031.875,55	14,92%	75,23%
80,00%	90,00%	687	20,22%	106.510.579,05	23,70%	85,42%
90,00%	100,00%	329	9,69%	48.957.283,12	10,89%	92,67%
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>	<b>66,67%</b>	

Maximum	Minimum	Simple Average
97,17%	0,97%	61,80%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.397	100,00%	449.371.984,07	100,00%
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>

# RMBS PRADO IX

## QUARTERLY STATISTIC INFORMATION

September 12, 2022

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
1	2.428	71,47%	291.284.114,67	64,82%
2	856	25,20%	137.042.740,55	30,50%
3	95	2,80%	17.311.629,71	3,85%
4	15	0,44%	3.161.910,18	0,70%
5	3	0,09%	571.588,96	0,13%
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.139	92,41%	410.386.023,91	91,32%
Other	258	7,59%	38.985.960,16	8,68%
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	2.936	86,43%	398.668.025,43	88,72%
Official Protection Housing (VPO)	461	13,57%	50.703.958,64	11,28%
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
INTERNET	145	4,27%	18.256.419,05	4,06%
OFFICE/BRANCH NETWORK	597	17,57%	83.667.923,50	18,62%
THIRD CHANNEL BUT UNDERWRITING	2.655	78,16%	347.447.641,52	77,32%
<b>Total</b>	<b>3.397</b>	<b>100,00%</b>	<b>449.371.984,07</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	17	1,22%	2.414.026,59	1,06%	20/03/2023	6,31
1	2	11	0,79%	1.117.381,79	0,49%	07/03/2024	18,07
2	3	37	2,66%	6.649.610,45	2,92%	25/06/2025	33,90
3	4	171	12,29%	29.286.716,02	12,86%	25/02/2026	42,08
4	5	26	1,87%	4.761.758,01	2,09%	15/06/2027	57,91
5	6	46	3,31%	6.870.386,71	3,02%	21/01/2028	65,26
6	7	5	0,36%	872.414,25	0,38%	17/06/2029	82,35
7	8	21	1,51%	3.691.567,99	1,62%	30/06/2030	94,95
8	9	89	6,40%	15.228.633,35	6,69%	04/02/2031	102,25
9	10	1	0,07%	64.625,35	0,03%	01/04/2032	116,30
10	11	2	0,14%	276.345,39	0,12%	17/07/2033	132,06
11	12	11	0,79%	1.631.035,18	0,72%	05/04/2034	140,78
12	13	25	1,80%	3.787.303,66	1,66%	03/07/2035	155,91
13	14	58	4,17%	9.238.544,50	4,06%	07/02/2036	163,23
14	15	1	0,07%	112.994,18	0,05%	01/06/2037	179,20
15	16	6	0,43%	822.182,21	0,36%	09/06/2038	191,64
16	17	18	1,29%	3.016.802,51	1,32%	13/04/2039	201,91
17	18	192	13,80%	30.842.304,26	13,54%	17/06/2040	216,27
18	19	653	46,94%	106.916.602,02	46,95%	10/02/2041	224,21
23	24	1	0,07%	133.537,67	0,06%	01/10/2045	280,67
<b>Total</b>	<b>1.391</b>	<b>100,00%</b>	<b>227.734.772,09</b>	<b>100,00%</b>	<b>31/05/2036</b>	<b>167,02</b>	

	Maximum	Minimum	Simple Average
Date	01/10/2045	01/11/2022	15/06/2036
Month	280,67	1,67	167,53



# RMBS PRADO IX

## QUARTERLY STATISTIC INFORMATION

September 12, 2022

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>1.386</b>	<b>99,64%</b>	<b>227.041.505,80</b>	<b>99,70%</b>	<b>2,30</b>	<b>1,10</b>	<b>04/06/2036</b>
<b>EUR 12 M</b>	<b>1.386</b>	<b>99,64%</b>	<b>227.041.505,80</b>	<b>99,70%</b>	<b>2,30</b>	<b>1,10</b>	<b>04/06/2036</b>
0-1	17	1,22%	2.414.026,59	1,06%	2,51	1,56	20/03/2023
1-2	10	0,72%	1.093.053,83	0,48%	2,46	1,66	05/03/2024
2-3	37	2,66%	6.649.610,45	2,92%	2,13	1,53	25/06/2025
3-4	171	12,29%	29.286.716,02	12,86%	2,07	1,52	25/02/2026
4-5	25	1,80%	4.378.336,09	1,92%	2,10	1,32	16/06/2027
5-6	46	3,31%	6.870.386,71	3,02%	2,16	1,40	21/01/2028
6-7	5	0,36%	872.414,25	0,38%	2,55	1,29	17/06/2029
7-8	21	1,51%	3.691.567,99	1,62%	2,51	1,28	30/06/2030
8-9	89	6,40%	15.228.633,35	6,69%	2,24	1,12	04/02/2031
9-10	1	0,07%	64.625,35	0,03%	2,70	1,39	01/04/2032
10-11	2	0,14%	276.345,39	0,12%	2,87	1,73	17/07/2033
11-12	11	0,79%	1.631.035,18	0,72%	2,68	1,19	05/04/2034
12-13	25	1,80%	3.787.303,66	1,66%	2,49	1,11	03/07/2035
13-14	58	4,17%	9.238.544,50	4,06%	2,37	1,04	07/02/2036
14-15	1	0,07%	112.994,18	0,05%	2,80	1,39	01/06/2037
15-16	6	0,43%	822.182,21	0,36%	2,65	1,39	09/06/2038
16-17	18	1,29%	3.016.802,51	1,32%	2,70	1,14	13/04/2039
17-18	190	13,66%	30.679.152,02	13,47%	2,38	0,94	16/06/2040
18-19	652	46,87%	106.794.237,85	46,89%	2,33	0,94	10/02/2041
23-24	1	0,07%	133.537,67	0,06%	2,19	0,89	01/10/2045
<b>Annually</b>	<b>5</b>	<b>0,36%</b>	<b>693.266,29</b>	<b>0,30%</b>	<b>2,29</b>	<b>1,15</b>	<b>10/10/2032</b>
<b>EUR 12 M</b>	<b>5</b>	<b>0,36%</b>	<b>693.266,29</b>	<b>0,30%</b>	<b>2,29</b>	<b>1,15</b>	<b>10/10/2032</b>
1-2	1	0,07%	24.327,96	0,01%	4,74	2,14	01/06/2024
4-5	1	0,07%	383.421,92	0,17%	1,94	1,14	01/06/2027
17-18	2	0,14%	163.152,24	0,07%	2,59	1,09	22/08/2040
18-19	1	0,07%	122.364,17	0,05%	2,49	1,09	01/10/2040
<b>Total</b>	<b>1.391</b>	<b>100,00%</b>	<b>227.734.772,09</b>	<b>100,00%</b>	<b>2,30</b>	<b>1,10</b>	<b>31/05/2036</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	749	53,85%	136.844.662,71	60,09%	2,30	0,92
0,50	1,00	466	33,50%	70.509.941,72	30,96%	2,28	1,27
1,00	1,50	172	12,37%	20.182.338,57	8,86%	2,36	1,66
1,50	2,00	2	0,14%	34.852,37	0,02%	4,56	2,11
2,00	2,50	2	0,14%	162.976,72	0,07%	3,96	2,75
<b>Total</b>	<b>1.391</b>	<b>100,00%</b>	<b>227.734.772,09</b>	<b>100,00%</b>	<b>2,30</b>	<b>1,10</b>	

Maximum	Minimum	Simple Average
2,84	0,79	1,13

Spread intervals for Floating Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	143	9,94%	17.255.003,25	10,84%	1,90	0,25
0,50	1,00	346	24,06%	34.747.256,60	21,82%	1,59	0,71
1,00	1,50	406	28,23%	56.512.544,22	35,49%	1,71	1,29
1,50	2,00	418	29,07%	41.274.527,73	25,92%	2,09	1,59
2,00	2,50	62	4,31%	5.283.792,45	3,32%	3,13	2,17
2,50	3,00	53	3,69%	3.555.477,72	2,23%	3,55	2,63
3,00	3,50	4	0,28%	333.891,26	0,21%	4,07	3,08
3,50	4,00	5	0,35%	197.751,81	0,12%	4,22	3,95
4,00	>4	1	0,07%	65.200,69	0,04%	4,44	4,15
<b>Total</b>	<b>1.438</b>	<b>100,00%</b>	<b>159.225.445,73</b>	<b>100,00%</b>	<b>1,90</b>	<b>1,20</b>	

Maximum	Minimum	Simple Average
4,15	0,15	1,23

## FONDO DE TITULIZACIÓN DE ACTIVOS RMBS PRADO IX

Monthly Single Rate	<b>3,93%</b>
Average 12 Moth Single Rate	<b>5,32%</b>
Prepayment Rate from Constitution	<b>5,34%</b>

<b>5,34%</b>
0,46%

Date	Outstanding	Real outstanding	Prepaymnet vector CPR	Remaining end of month	Average Single Monthly Mortality	CPR	Monthly Single Monthly Mortality	CPR	Outstanding after payment
<i>18-oct.-21</i>	488.000.029,80	<b>488.000.029,80</b>	100,00%	100,00%					<b>488.000.029,80</b>
<i>31-oct.-21</i>	488.000.029,80	<b>487.030.893,99</b>	99,54%	99,80%	0,20%	2,36%	<b>0,20%</b>	<b>2,36%</b>	485.775.242,70
<i>30-nov.-21</i>	486.712.520,25	<b>484.351.747,01</b>	99,09%	99,51%	0,24%	2,88%	<b>0,29%</b>	<b>3,39%</b>	482.284.801,55
<i>31-dic.-21</i>	485.422.859,52	<b>480.745.404,33</b>	98,64%	99,04%	0,32%	3,80%	<b>0,48%</b>	<b>5,62%</b>	478.813.967,75
<i>31-ene.-22</i>	484.131.043,37	<b>476.328.106,95</b>	98,19%	98,39%	0,41%	4,76%	<b>0,65%</b>	<b>7,58%</b>	475.362.640,55
<i>28-feb.-22</i>	482.837.067,54	<b>472.813.490,21</b>	97,74%	97,92%	0,42%	4,91%	<b>0,47%</b>	<b>5,52%</b>	471.930.719,75
<i>31-mar.-22</i>	481.540.927,79	<b>468.620.854,44</b>	97,30%	97,32%	0,45%	5,29%	<b>0,62%</b>	<b>7,19%</b>	468.518.105,59
<i>30-abr.-22</i>	480.242.619,83	<b>465.908.703,37</b>	96,85%	97,02%	0,43%	5,06%	<b>0,31%</b>	<b>3,66%</b>	465.124.698,84
<i>31-may.-22</i>	478.942.139,38	<b>462.186.290,34</b>	96,41%	96,50%	0,44%	5,20%	<b>0,53%</b>	<b>6,17%</b>	461.750.400,74
<i>30-jun.-22</i>	477.639.482,16	<b>459.249.305,65</b>	95,97%	96,15%	0,44%	5,10%	<b>0,36%</b>	<b>4,29%</b>	458.395.113,01
<i>31-jul.-22</i>	476.334.643,87	<b>454.498.333,52</b>	95,53%	95,42%	0,47%	5,48%	<b>0,76%</b>	<b>8,79%</b>	455.058.737,88
<i>31-ago.-22</i>	475.027.620,20	<b>451.741.178,04</b>	95,10%	95,10%	0,46%	5,34%	<b>0,33%</b>	<b>3,93%</b>	451.741.178,04

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 5,34%**

Payment Date	Series A Bonds			Series B Bonds			Series C Bonds		
	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow	Principal Repayment	Gross Interest	Total Flow
<b>TOTALS:</b>	<b>385.972.015,00</b>	<b>2.007.623,79</b>	<b>387.979.638,79</b>	<b>24.400.000,00</b>	<b>253.152,71</b>	<b>24.653.152,71</b>	<b>39.000.000,00</b>	<b>562.687,67</b>	<b>39.562.687,67</b>
19-sep.-22									
19-dic.-22	9.840.965,94	148.856,54	9.989.822,48	0,00	15.442,49	15.442,49	0,00	34.324,33	34.324,33
17-mar.-23	9.610.175,47	146.691,11	9.756.866,58	0,00	15.616,00	15.616,00	0,00	34.710,00	34.710,00
19-jun.-23	9.577.294,50	146.119,65	9.723.414,16	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
18-sep.-23	9.413.467,25	142.301,51	9.555.768,76	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
18-dic.-23	9.185.936,50	137.042,71	9.322.979,21	0,00	15.789,51	15.789,51	0,00	35.095,67	35.095,67
18-mar.-24	9.025.851,79	133.420,39	9.159.272,18	0,00	15.789,51	15.789,51	0,00	35.095,67	35.095,67
17-jun.-24	8.920.677,99	131.288,24	9.051.966,23	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-sep.-24	8.761.661,41	127.731,86	8.889.393,27	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-dic.-24	8.550.834,91	122.888,46	8.673.723,37	0,00	15.789,51	15.789,51	0,00	35.095,67	35.095,67
17-mar.-25	8.346.775,91	118.203,21	8.464.979,12	0,00	15.616,00	15.616,00	0,00	34.710,00	34.710,00
17-jun.-25	8.309.045,66	117.502,36	8.426.548,03	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-sep.-25	8.162.176,96	114.189,83	8.276.366,78	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-dic.-25	7.968.498,36	109.730,01	8.078.228,37	0,00	15.789,51	15.789,51	0,00	35.095,67	35.095,67
17-mar.-26	7.771.819,57	105.416,47	7.877.236,05	0,00	15.616,00	15.616,00	0,00	34.710,00	34.710,00
17-jun.-26	7.725.620,90	104.660,70	7.830.281,60	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-sep.-26	254.801.211,86	101.580,75	254.902.792,61	24.400.000,00	15.963,02	24.415.963,02	39.000.000,00	35.481,33	39.035.481,33