



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

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**  
**c/ JUAN IGNACIO LUCA DE TENA 13**  
**28027 MADRID**  
**[santanderdetitulizacion@gruposantander.es](mailto:santanderdetitulizacion@gruposantander.es)**



NAME OF THE FUND: FONDO DE TITULIZACIÓN RMBS Prado IX

INFORMATION AT: QUARTER/SEMESTER 21 10 2021 - 17 12 2021 YEAR: 2021

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:
Iñaki Reyero Arregui - 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 CODE)	(ISIN)	NUMBER OF BONDS	NOMINAL			
				INITIAL	CURRENT	%Curr/In
Series A ES0305608004		4.246	Nominal per Bond Total Nominal	100.000,00 424.600.000,00	98.690,58 419.040.202,68	98,69%
Series B ES0305608012		244	Nominal per Bond Total Nominal	100.000,00 24.400.000,00	100.000,00 24.400.000,00	100,00%
Series C ES0305608020		390	Nominal per Bond Total Nominal	100.000,00 39.000.000,00	100.000,00 39.000.000,00	100,00%

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period December 17th, 2021			Next Payment Date March 17th, 2022		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest in Next Payment Date	Net Interest in Next Payment Date
Series A ES0305608004	1.309,42	22,96	0,098%	24,18	19,59
Series B ES0305608012	0,00	38,79	0,198%	49,50	40,10
Series C ES0305608020	0,00	54,63	0,298%	74,50	60,35
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	3.504
Principal Outstanding	488.000.029,80	482.440.189,49
Principal Outstanding per Loan	138.715,19	137.682,70
Interest Rate	1,72%	2,11%

PREPAYMENT RATE	CURRENT DATE
Monthly Single Rate	3,39%
Average 12 Months Single Rate	2,87%
Prepayment Rate from Constitution	2,88%

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	4.997,79	1.305,95	0,00
Debt to be amortised			482.435.480,14
Total Debt	4.997,79	1.305,95	482.435.480,14

## F.T. RMBS Prado IX

### QUARTERLY BONDS PAYOUT REPORT

December 17, 2021

BONDS. PRINCIPAL	
Previous Balance	488.000.000,00
Principal Amortised	5.559.797,32
Outstanding Balance	482.440.202,68
% of Initial Balance	98,86%
Principal Accrued and unpaid	0,00

DATA	
Pool Cut-off Date	10-dic.-2021
Payment Date	17-dic.-2021
Disbursement Date	21-oct.-2021
Number of Days (Act/360)	57
Reference Interest Rate (%)	-0,602%
Next Payment Date	17-mar.-2022

BONDS. INTEREST PAID			
	index rate	spread	
Class A	-0,555%	0,700%	97.488,16
Class B	-0,555%	0,800%	9.464,76
Class C	-0,555%	0,900%	21.305,70
Interest accrued and unpaid			0,00

RESIDUAL LIFE (YEARS)		
	INITIAL	December 17, 2021
Class A	3,78	4,35
Class B	4,91	4,75
Class C	4,91	4,75

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	488.000.029,80
Principal Amortised	5.559.840,31
Outstanding Balance	482.440.189,49
Number of Credit Rights	3.504
LTV	68,24%

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	3.656,72	1.052,63	0,00	0,00	0,00
Interest accrued Credit Rights	1.341,07	253,32	0,00	0,00	0,00
Outstanding Balance	1.155.896,46	206.475,65	0,00	0,00	0,00
Number of Credit Rights	12	1	0	0	0
% of Outstanding Balance	0,24%	0,04%	0,00%	0,00%	0,00%

**F.T. RMBS Prado IX**

**QUARTERLY REPORT - ALLOCATION OF CASH**

**December 17, 2021**

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>23.226.751,03</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	5.559.840,31
<b>CASH RECEIVED - INTEREST</b>	
Interest received Credit Rights	1.251.560,96
Interest received under GIC	0,00
<b>CONTENTIOUS</b>	0,00
<b>TRANSITORY PROPERTIES</b>	0,00
<b>OTHERS (Issue Premium Class A,...)</b>	6.655.349,76
<b>RESERVE FUND</b>	9.760.000,00

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>23.226.751,03</b>
Ordinary Expenses	16.043,84
Extraordinary Expenses	19.541,50
Swap payment	80.747,09
Interest paid to Class A Bondholders	97.488,16
Interest paid to Class B Bondholders	9.464,76
Reserve Fund	9.648.803,79
Principal withholding Class A	5.559.797,32
Interest paid to Class C Bondholders	21.305,70
Principal withholding Class C	0,00
Interest paid to Subordinated Loan	33.360,84
Principal paid to Subordinated Loan	136.647,77
Fixed fee in favour of UCI	6.000,00
Excess spread	7.597.550,26

<b>TREASURY ACCOUNT STATEMENT</b>	<b>9.931.848,69</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	9.760.000,00
Difference	(111.196,21)
Outstanding Balance	9.648.803,79
<b>WITHHOLDING</b>	283.044,90
<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>December 17, 2021</b>
SUBORDINATED ISSUE	63.400.000 (12,99%)	63.400.000 (13,14%)
SUBORDINATED LOAN	9.760.000 (2,00%)	9.648.803,79 (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>December 17, 2021</b>
Total Outstanding	775.000,00	749.548,44
Interest Rate	2,000%	2,000%

## F.T. RMBS Prado IX

### TRIGGERS OF THE MODEL

December 17, 2021

#### RESERVE FUND'S TRIGGERS

<b>1. AMOUNT REQUIRED WITHHELD:</b>	
Reserve Fund SHALL BE THE LESSER OF:	<b>9.648.803,79</b>
On every Interest Payment Date 2,25% Outstanding Principal Balance of the Assets	9.648.803,79
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	0
Principal Outstanding of renegotiated loans	0,00
% Principal Outstanding of renegotiated loans / Initial Principal balance	0,00%

#### TRIGGERS SERIE B INTEREST DEFERRAL

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

### COUNTERPARTIES

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED	CURRENT RATING	
TREASURY ACCOUNT	SANTANDER	DBRS	Long Term	A	A (high)
		Fitch		A	A
		Scope		BBB	AA-
		DBRS	Short Term	-	R-1 (middle)
		Fitch		F1	F2
		Scope		S-2	S-1+
PAYING AGENCY	BNP Paribas	DBRS	Long Term	A	AA (low)
		Fitch		A	A+
		Scope		-	AA-
		DBRS	Short Term	-	R-1 (middle)
		Fitch		F1	F1
		Scope		-	S-1+

ALL COUNTERPARTIES HAVE THE MINIMUM REQUIRED LEVEL OF RATING.

<b>F.T. RMBS Prado IX</b>
---------------------------

**DEFINITIONS****December 17, 2021****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.

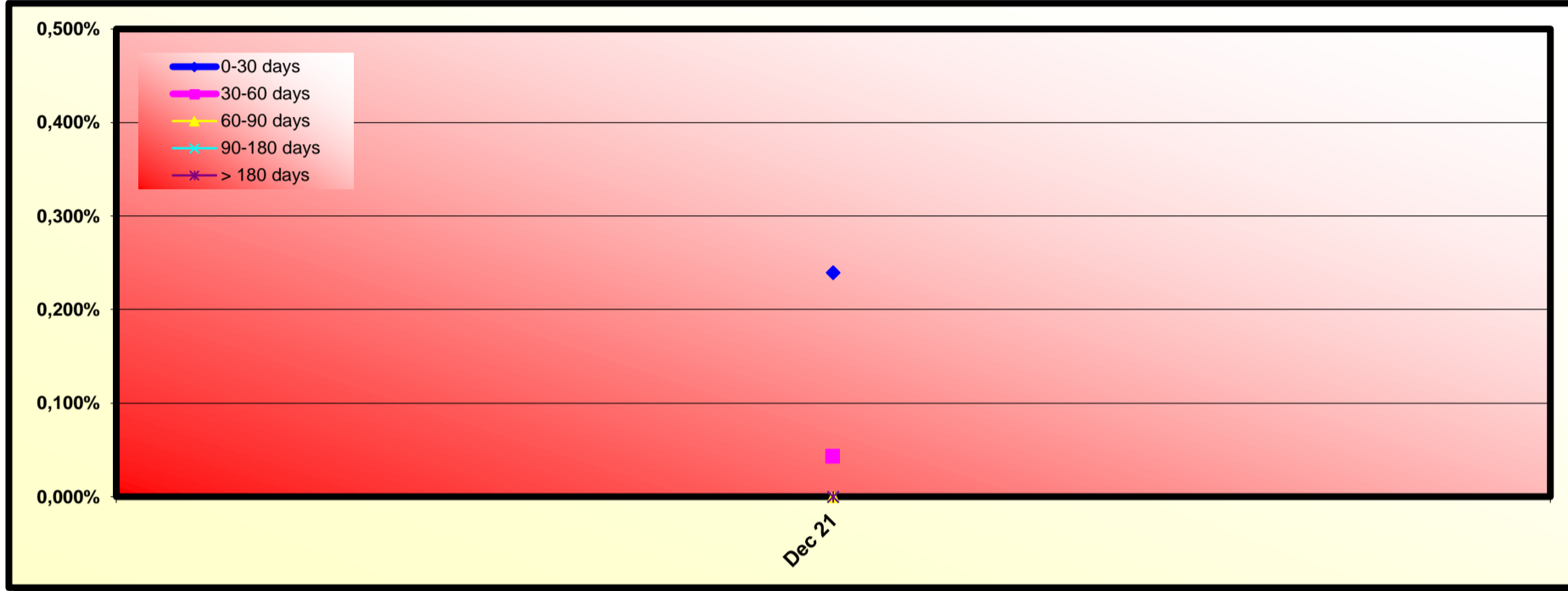


**FONDO DE TITULIZACIÓN RMBS Prado IX**

**HISTORICAL ARREARS AND PREPAYMENT REPORT**

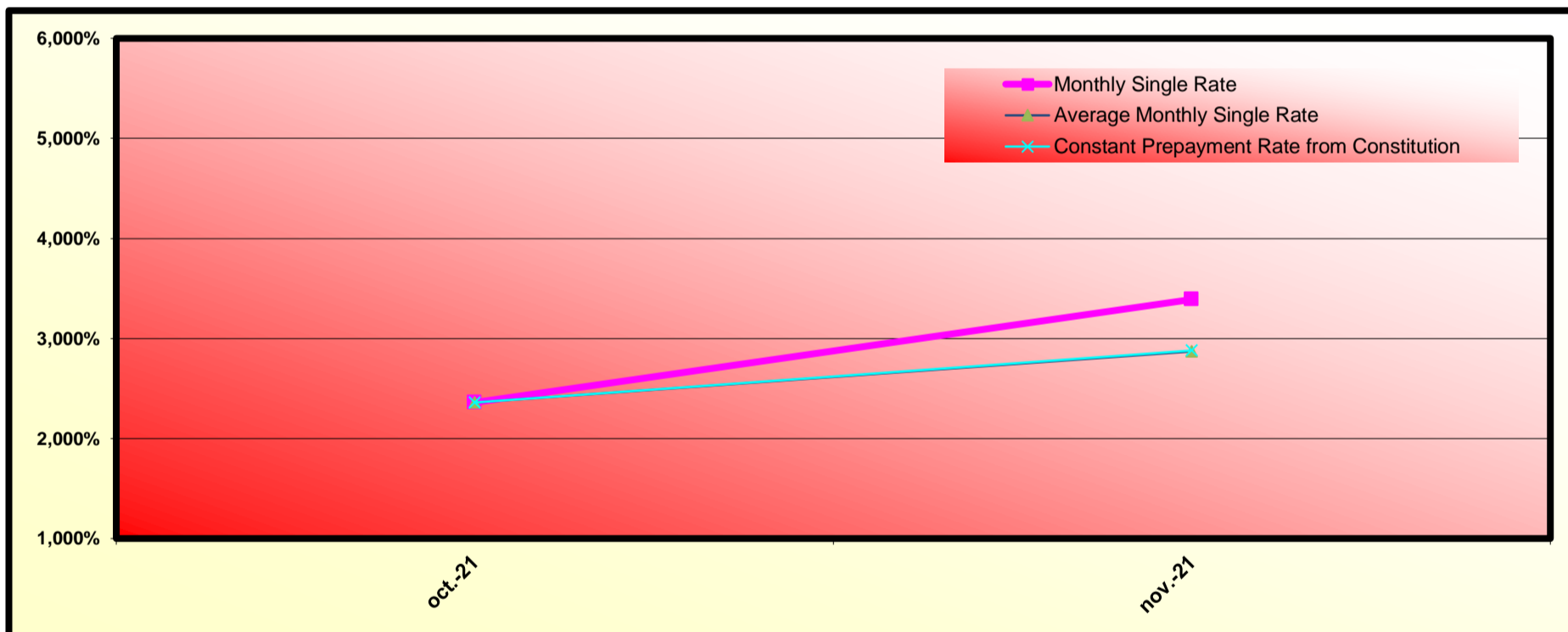
December 17, 2021

**HISTORICAL ARREARS**



Date						Dec 21
0-30 days						0,240%
30-60 days						0,043%
60-90 days						0,000%
90-180 days						0,000%
> 180 days						0,000%

**HISTORICAL PREPAYMENT**



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



# RMBS PRADO IX

## QUARTERLY STATISTIC INFORMATION

December 10, 2021

Principal Outstanding					
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	
0	25.000	75	2,14%	1.290.825,27	0,27%
25.000	50.000	240	6,85%	9.456.876,30	1,96%
50.000	75.000	433	12,36%	27.420.042,36	5,68%
75.000	100.000	546	15,58%	47.795.026,29	9,91%
100.000	125.000	507	14,47%	56.747.162,60	11,76%
125.000	150.000	477	13,61%	65.466.301,22	13,57%
150.000	175.000	392	11,19%	63.160.624,47	13,09%
175.000	200.000	263	7,51%	48.821.895,43	10,12%
200.000	225.000	150	4,28%	31.879.203,84	6,61%
225.000	250.000	108	3,08%	25.557.210,68	5,30%
250.000	275.000	68	1,94%	17.751.684,31	3,68%
275.000	300.000	62	1,77%	17.908.860,05	3,71%
300.000	325.000	40	1,14%	12.538.375,24	2,60%
325.000	350.000	48	1,37%	16.087.773,84	3,33%
350.000	375.000	31	0,88%	11.238.715,98	2,33%
375.000	400.000	20	0,57%	7.728.938,00	1,60%
400.000	425.000	11	0,31%	4.550.610,54	0,94%
425.000	450.000	8	0,23%	3.521.229,09	0,73%
450.000	475.000	7	0,20%	3.254.486,75	0,67%
475.000	500.000	1	0,03%	490.912,85	0,10%
500.000	525.000	4	0,11%	2.072.590,74	0,43%
525.000	550.000	4	0,11%	2.150.785,69	0,45%
550.000	575.000	2	0,06%	1.131.248,79	0,23%
575.000	600.000	1	0,03%	596.469,70	0,12%
600.000	625.000	3	0,09%	1.831.970,06	0,38%
625.000	650.000	1	0,03%	626.253,87	0,13%
650.000	675.000	1	0,03%	659.818,43	0,14%
700.000	725.000	1	0,03%	704.297,10	0,15%
<b>Total</b>		<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>

Maximum	Minimum	Simple Average
704.297,10	7.451,86	137.682,70

Nominal Interest (*)							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	208	5,94%	23.600.496,89	4,89%	0,30	0,79
0,50	1,00	270	7,71%	35.915.945,34	7,44%	0,76	1,25
1,00	1,50	306	8,73%	31.762.303,84	6,58%	1,08	1,57
1,50	2,00	312	8,90%	48.570.989,51	10,07%	1,87	0,88
2,00	2,50	1.344	38,36%	217.490.590,17	45,08%	2,28	1,01
2,50	3,00	822	23,46%	102.166.467,56	21,18%	2,76	0,73
3,00	3,50	105	3,00%	10.041.349,30	2,08%	3,23	1,35
3,50	4,00	122	3,48%	11.860.361,86	2,46%	3,60	0,69
4,00	4,50	14	0,40%	1.006.210,77	0,21%	4,04	2,46
4,50	5,00	1	0,03%	25.474,25	0,01%	4,74	2,14
<b>Total</b>		<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>	<b>2,11</b>	<b>0,99</b>

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

Maximum	Minimum	Simple Average
4,74	0,15	2,10

Origination Date							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Orig. Date	Weighted Months	
2007	82	2,34%	9.357.246,60	1,94%	14/07/2007	172,87	
2008	137	3,91%	14.693.097,86	3,05%	21/07/2008	160,63	
2009	320	9,13%	31.645.990,99	6,56%	06/07/2009	149,13	
2010	284	8,11%	32.299.695,43	6,70%	05/07/2010	137,17	
2011	229	6,54%	23.702.169,27	4,91%	15/06/2011	125,83	
2012	89	2,54%	7.362.046,84	1,53%	11/07/2012	112,97	
2013	53	1,51%	3.426.189,59	0,71%	29/07/2013	100,37	
2014	25	0,71%	1.994.499,50	0,41%	06/07/2014	89,13	
2015	5	0,14%	704.612,71	0,15%	21/07/2015	76,63	
2016	9	0,26%	744.641,70	0,15%	16/06/2016	65,80	
2017	15	0,43%	1.473.363,29	0,31%	05/08/2017	52,17	
2018	76	2,17%	11.304.436,36	2,34%	20/08/2018	39,67	
2019	145	4,14%	19.808.506,56	4,11%	25/07/2019	28,50	
2020	1.197	34,16%	180.884.874,74	37,49%	16/09/2020	14,80	
2021	838	23,92%	143.038.818,05	29,65%	01/04/2021	8,30	
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>	<b>19/01/2018</b>	<b>46,70</b>	

	Maximum	Minimum	Simple Average
Date	31/05/2021	05/01/2007	12/02/2017
Month	6,43	181,77	58,72

# RMBS PRADO IX

## QUARTERLY STATISTIC INFORMATION

December 10, 2021

Maturity Date						
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Mat. Date	Weighted Months
Until 2040	697	19,89%	53.648.622,56	11,12%	12/07/2036	175,07
2041	102	2,91%	12.354.949,60	2,56%	13/05/2041	233,10
2042	89	2,54%	10.803.766,99	2,24%	17/06/2042	246,23
2043	100	2,85%	11.563.084,42	2,40%	27/06/2043	258,57
2044	96	2,74%	11.964.721,48	2,48%	28/05/2044	269,60
2045	109	3,11%	15.433.835,62	3,20%	26/07/2045	283,53
2046	87	2,48%	12.295.484,25	2,55%	08/06/2046	293,93
2047	89	2,54%	12.489.316,55	2,59%	06/07/2047	306,87
2048	170	4,85%	25.320.352,73	5,25%	29/06/2048	318,63
2049	290	8,28%	42.892.131,77	8,89%	24/06/2049	330,47
2050	859	24,51%	134.329.058,62	27,84%	18/08/2050	344,27
2051	811	23,14%	138.701.101,95	28,75%	31/03/2051	351,70
2052	5	0,14%	643.762,95	0,13%	18/02/2052	362,27
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>	<b>07/12/2047</b>	<b>311,90</b>

	Maximum	Minimum	Simple Average
Date	01/05/2052	01/07/2023	08/04/2046
Month	370,00	18,93	296,17

Interest Rate Reset Period (*)				
Interest Rate Reset Period (*)	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
<b>annually</b>	<b>109</b>	<b>3,11%</b>	<b>12.059.949,81</b>	<b>2,50%</b>
Floating	103	2,94%	11.204.994,44	2,32%
Mixed	6	0,17%	854.955,37	0,18%
<b>semiannually</b>	<b>2.819</b>	<b>80,45%</b>	<b>404.884.679,17</b>	<b>83,92%</b>
Floating	1.385	39,53%	160.341.238,42	33,24%
Mixed	1.434	40,92%	244.543.440,75	50,69%
<b>fixed</b>	<b>576</b>	<b>16,44%</b>	<b>65.495.560,51</b>	<b>13,58%</b>
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</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>1.488</b>	<b>42,47%</b>	<b>171.546.232,86</b>	<b>35,56%</b>	<b>1,55</b>	<b>1,20</b>
EUR 12 M	994	28,37%	122.125.313,97	25,31%	1,23	1,35
IRPH	494	14,10%	49.420.918,89	10,24%	2,33	0,83
<b>Mixed</b>	<b>1.440</b>	<b>41,10%</b>	<b>245.398.396,12</b>	<b>50,87%</b>	<b>2,30</b>	<b>1,10</b>
EUR 12 M	1.440	41,10%	245.398.396,12	50,87%	2,30	1,10
<b>Fixed</b>	<b>576</b>	<b>16,44%</b>	<b>65.495.560,51</b>	<b>13,58%</b>	<b>2,87</b>	<b>0,00</b>
Fixed	576	16,44%	65.495.560,51	13,58%	2,87	0,00
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>	<b>2,11</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>	4,28	0,15	1,56
<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	2.434	69,46%	367.523.710,09	76,18%	1,94	1,18
IRPH	494	14,10%	49.420.918,89	10,24%	2,33	0,83
Fixed Rate	576	16,44%	65.495.560,51	13,58%	2,87	0,00
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>	<b>2,11</b>	<b>1,14</b>

# RMBS PRADO IX

## QUARTERLY STATISTIC INFORMATION

December 10, 2021

Property Location by Autonomous Community				
Property Location by Autonomous Community	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
ANDALUCIA	814	23,23%	89.999.875,21	18,66%
ARAGON	45	1,28%	4.235.731,15	0,88%
ASTURIAS	19	0,54%	1.694.325,52	0,35%
CANARIAS	156	4,45%	18.416.403,01	3,82%
CANTABRIA	21	0,60%	2.155.716,50	0,45%
CASTILLA LA MANCHA	102	2,91%	12.019.636,26	2,49%
CASTILLA Y LEON	39	1,11%	3.345.041,52	0,69%
CATALUÑA	995	28,40%	166.266.796,84	34,46%
COMUNIDAD VALENCIANA	327	9,33%	36.492.548,61	7,56%
EXTREMADURA	19	0,54%	1.486.728,02	0,31%
GALICIA	62	1,77%	5.036.985,13	1,04%
ISLAS BALEARES	29	0,83%	4.543.008,70	0,94%
LA RIOJA	3	0,09%	319.030,23	0,07%
MADRID	823	23,49%	131.389.342,59	27,23%
MURCIA	17	0,49%	1.240.067,19	0,26%
NAVARRA	8	0,23%	852.912,31	0,18%
PAIS VASCO	25	0,71%	2.946.040,70	0,61%
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</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%	704.297,10	0,15%	Madrid
Debtor nº 2	1	0,03%	659.818,43	0,14%	Cataluña
Debtor nº 3	1	0,03%	626.253,87	0,13%	Madrid
Debtor nº 4	1	0,03%	616.137,10	0,13%	Cataluña
Debtor nº 5	1	0,03%	611.270,35	0,13%	Madrid
Debtor nº 6	1	0,03%	604.562,61	0,13%	Cataluña
Debtor nº 7	1	0,03%	596.469,70	0,12%	Cataluña
Debtor nº 8	1	0,03%	566.776,89	0,12%	Madrid
Debtor nº 9	1	0,03%	564.471,90	0,12%	Madrid
Debtor nº 10	1	0,03%	545.313,43	0,11%	Cataluña
Rest of Debtors	3.494	99,71%	476.344.818,11	98,74%	
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</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%	39	1,11%	739.096,99	0,15%	7,89%	
10,00% - 20,00%	90	2,57%	3.646.379,11	0,76%	16,05%	
20,00% - 30,00%	168	4,79%	11.804.953,50	2,45%	26,08%	
30,00% - 40,00%	322	9,19%	31.183.008,06	6,46%	35,43%	
40,00% - 50,00%	473	13,50%	58.743.012,91	12,18%	45,54%	
50,00% - 60,00%	482	13,76%	69.237.277,50	14,35%	54,86%	
60,00% - 70,00%	365	10,42%	59.614.932,99	12,36%	64,84%	
70,00% - 80,00%	431	12,30%	67.504.421,88	13,99%	75,56%	
80,00% - 90,00%	662	18,89%	103.685.426,42	21,49%	85,64%	
90,00% - 100,00%	472	13,47%	76.281.680,13	15,81%	93,42%	
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>	<b>68,24%</b>	

Maximum	Minimum	Simple Average
98,90%	1,77%	63,43%

Residence Type				
Residence Type	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
First Residence	3.504	100,00%	482.440.189,49	100,00%
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>

# RMBS PRADO IX

## QUARTERLY STATISTIC INFORMATION

December 10, 2021

Number of securities				
Number of securities	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
1	2.484	70,89%	311.516.676,64	64,57%
2	895	25,54%	146.996.123,54	30,47%
3	102	2,91%	18.956.145,78	3,93%
4	20	0,57%	4.388.507,37	0,91%
5	3	0,09%	582.736,16	0,12%
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>

Borrower's nationality				
Borrower's nationality	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Spanish	3.238	92,41%	440.710.691,55	91,35%
Other	266	7,59%	41.729.497,94	8,65%
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>

Type of Dwelling				
Type of Dwelling	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
Free Dwellings	3.035	86,62%	429.319.050,65	88,99%
Official Protection Housing	469	13,38%	53.121.138,84	11,01%
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</b>	<b>100,00%</b>

Origination Channel				
Origination Channel	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding
INTERNET	151	4,31%	19.949.219,56	4,14%
OFFICE/BRANCH NETWORK	614	17,52%	89.650.089,20	18,58%
THIRD CHANNEL BUT UNDER	2.739	78,17%	372.840.880,73	77,28%
<b>Total</b>	<b>3.504</b>	<b>100,00%</b>	<b>482.440.189,49</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	11	0,76%	1.907.993,15	0,78%	08/09/2022	9,09
1	2	17	1,18%	2.580.348,07	1,05%	21/04/2023	16,58
2	3	15	1,04%	1.648.526,74	0,67%	16/06/2024	30,66
3	4	85	5,90%	14.845.647,00	6,05%	14/09/2025	45,81
4	5	124	8,61%	23.293.528,46	9,49%	10/04/2026	52,74
5	6	48	3,33%	7.878.477,81	3,21%	16/08/2027	69,20
6	7	27	1,88%	4.647.466,12	1,89%	14/03/2028	76,21
7	8	7	0,49%	1.201.709,51	0,49%	30/06/2029	91,98
8	9	46	3,19%	7.982.372,99	3,25%	08/09/2030	106,49
9	10	68	4,72%	12.222.707,25	4,98%	10/03/2031	112,60
10	11	1	0,07%	66.654,03	0,03%	01/04/2032	125,50
11	12	4	0,28%	514.582,56	0,21%	01/09/2033	142,78
12	13	10	0,69%	1.557.905,37	0,63%	09/05/2034	151,13
13	14	47	3,26%	7.188.747,20	2,93%	31/08/2035	167,08
14	15	36	2,50%	6.286.004,78	2,56%	28/03/2036	174,09
15	16	1	0,07%	115.217,87	0,05%	01/06/2037	188,40
16	17	12	0,83%	2.081.028,72	0,85%	06/07/2038	201,75
17	18	28	1,94%	4.834.538,96	1,97%	06/08/2039	214,94
18	19	428	29,72%	69.327.633,63	28,25%	09/09/2040	228,28
19	20	424	29,44%	75.081.207,17	30,60%	01/04/2041	235,09
23	24	1	0,07%	136.098,73	0,06%	01/10/2045	289,87
<b>Total</b>	<b>1.440</b>	<b>100,00%</b>	<b>245.398.396,12</b>	<b>100,00%</b>	<b>15/04/2036</b>	<b>174,67</b>	

	Maximum	Minimum	Simple Average
Date	01/10/2045	01/08/2022	04/05/2036
Month	289,87	7,80	175,33

# RMBS PRADO IX

## QUARTERLY STATISTIC INFORMATION

December 10, 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>1.434</b>	<b>99,58%</b>	<b>244.543.440,75</b>	<b>99,65%</b>	<b>2,30</b>	<b>1,10</b>	<b>21/04/2036</b>
<b>EUR 12 M</b>	<b>1.434</b>	<b>99,58%</b>	<b>244.543.440,75</b>	<b>99,65%</b>	<b>2,30</b>	<b>1,10</b>	<b>21/04/2036</b>
0-1	11	0,76%	1.907.993,15	0,78%	2,63	1,53	08/09/2022
1-2	17	1,18%	2.580.348,07	1,05%	2,49	1,54	21/04/2023
2-3	14	0,97%	1.623.052,49	0,66%	2,39	1,63	16/06/2024
3-4	85	5,90%	14.845.647,00	6,05%	2,13	1,54	14/09/2025
4-5	123	8,54%	23.145.942,75	9,43%	2,04	1,50	10/04/2026
5-6	47	3,26%	7.487.288,23	3,05%	2,15	1,37	20/08/2027
6-7	27	1,88%	4.647.466,12	1,89%	2,13	1,38	14/03/2028
7-8	7	0,49%	1.201.709,51	0,49%	2,56	1,28	30/06/2029
8-9	46	3,19%	7.982.372,99	3,25%	2,41	1,20	08/09/2030
9-10	68	4,72%	12.222.707,25	4,98%	2,22	1,11	10/03/2031
10-11	1	0,07%	66.654,03	0,03%	2,70	1,39	01/04/2032
11-12	4	0,28%	514.582,56	0,21%	2,79	1,54	01/09/2033
12-13	10	0,69%	1.557.905,37	0,63%	2,69	1,19	09/05/2034
13-14	47	3,26%	7.188.747,20	2,93%	2,44	1,07	31/08/2035
14-15	36	2,50%	6.286.004,78	2,56%	2,37	1,05	28/03/2036
15-16	1	0,07%	115.217,87	0,05%	2,80	1,39	01/06/2037
16-17	12	0,83%	2.081.028,72	0,85%	2,63	1,36	06/07/2038
17-18	28	1,94%	4.834.538,96	1,97%	2,64	1,04	06/08/2039
18-19	425	29,51%	69.036.927,80	28,13%	2,38	0,95	09/09/2040
19-20	424	29,44%	75.081.207,17	30,60%	2,29	0,93	01/04/2041
23-24	1	0,07%	136.098,73	0,06%	2,19	0,89	01/10/2045
<b>Annually</b>	<b>6</b>	<b>0,42%</b>	<b>854.955,37</b>	<b>0,35%</b>	<b>2,26</b>	<b>1,23</b>	<b>21/08/2031</b>
<b>EUR 12 M</b>	<b>6</b>	<b>0,42%</b>	<b>854.955,37</b>	<b>0,35%</b>	<b>2,26</b>	<b>1,23</b>	<b>21/08/2031</b>
2-3	1	0,07%	25.474,25	0,01%	4,74	2,14	01/06/2024
4-5	1	0,07%	147.585,71	0,06%	2,09	1,59	01/04/2026
5-6	1	0,07%	391.189,58	0,16%	1,94	1,14	01/06/2027
18-19	3	0,21%	290.705,83	0,12%	2,55	1,09	08/09/2040
<b>Total</b>	<b>1.440</b>	<b>100,00%</b>	<b>245.398.396,12</b>	<b>100,00%</b>	<b>2,30</b>	<b>1,10</b>	<b>15/04/2036</b>

Spread intervals for Mixed Loans							
Interval	Credit Rights	% Credit Rights	Principal Outstanding (€)	% Principal Outstanding	Weighted Nominal Interest	Weighted Spread	
0,00	0,50	769	53,40%	146.059.582,88	59,52%	2,30	0,92
0,50	1,00	488	33,89%	77.574.738,73	31,61%	2,28	1,27
1,00	1,50	179	12,43%	21.560.578,79	8,79%	2,37	1,66
1,50	2,00	2	0,14%	36.145,10	0,01%	4,57	2,11
2,00	2,50	2	0,14%	167.350,62	0,07%	3,96	2,75
<b>Total</b>	<b>1.440</b>	<b>100,00%</b>	<b>245.398.396,12</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	2	0,13%	90.161,86	0,05%	3,65	4,14
0,50	1,00	147	9,88%	18.260.176,56	10,64%	1,75	0,25
1,00	1,50	358	24,06%	37.448.827,04	21,83%	0,97	0,71
1,50	2,00	423	28,43%	61.188.577,14	35,67%	1,50	1,30
2,00	2,50	432	29,03%	44.612.052,82	26,01%	1,73	1,59
2,50	3,00	63	4,23%	5.579.840,39	3,25%	2,58	2,17
3,00	3,50	55	3,70%	3.814.685,43	2,22%	3,02	2,64
3,50	4,00	3	0,20%	332.487,14	0,19%	2,59	3,08
4,00	4,50	5	0,34%	219.424,48	0,13%	3,46	3,95
<b>Total</b>	<b>1.488</b>	<b>100,00%</b>	<b>171.546.232,86</b>	<b>100,00%</b>	<b>1,55</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>3,39%</b>
Average 12 Moth Single Rate	<b>2,87%</b>
Prepayment Rate from Constitution	<b>2,88%</b>

<b>2,88%</b>
0,24%

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>	99,76%	99,80%	0,20%	2,36%	<b>0,20%</b>	<b>2,36%</b>	486.815.082,05
<i>30-nov.-21</i>	486.712.520,25	<b>484.351.747,01</b>	99,51%	99,51%	0,24%	2,88%	<b>0,29%</b>	<b>3,39%</b>	484.351.747,01

**FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER**  
**(AMOUNTS IN EUR)**  
**CPR: 2,88%**

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>419.040.202,68</b>	<b>2.882.532,21</b>	<b>421.922.734,89</b>	<b>24.400.000,00</b>	<b>301.041,78</b>	<b>24.701.041,78</b>	<b>39.000.000,00</b>	<b>669.131,67</b>	<b>39.669.131,67</b>
17-dic.-21									
17-mar.-22	3.856.655,02	163.425,68	4.020.080,70	0,00	15.616,00	15.616,00	0,00	34.710,00	34.710,00
17-jun.-22	3.876.036,02	165.519,84	4.041.555,86	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
19-sep.-22	3.895.532,01	163.974,59	4.059.506,61	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
19-dic.-22	3.915.143,73	160.656,12	4.075.799,85	0,00	15.789,51	15.789,51	0,00	35.095,67	35.095,67
17-mar.-23	3.934.871,91	157.363,77	4.092.235,67	0,00	15.616,00	15.616,00	0,00	34.710,00	34.710,00
19-jun.-23	3.954.717,30	159.292,04	4.114.009,34	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
18-sep.-23	3.974.289,00	157.715,42	4.132.004,42	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
18-dic.-23	3.987.983,86	154.433,93	4.142.417,79	0,00	15.789,51	15.789,51	0,00	35.095,67	35.095,67
18-mar.-24	4.003.042,16	152.861,33	4.155.903,50	0,00	15.789,51	15.789,51	0,00	35.095,67	35.095,67
17-jun.-24	4.011.500,67	152.945,25	4.164.445,92	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-sep.-24	4.024.967,07	151.346,00	4.176.313,07	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-dic.-24	4.039.901,90	148.113,75	4.188.015,66	0,00	15.789,51	15.789,51	0,00	35.095,67	35.095,67
17-mar.-25	4.055.481,82	144.910,57	4.200.392,39	0,00	15.616,00	15.616,00	0,00	34.710,00	34.710,00
17-jun.-25	4.072.322,18	146.514,02	4.218.836,20	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-sep.-25	4.088.852,50	144.890,52	4.233.743,02	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-dic.-25	4.107.324,37	141.703,25	4.249.027,63	0,00	15.789,51	15.789,51	0,00	35.095,67	35.095,67
17-mar.-26	4.114.786,44	138.544,22	4.253.330,66	0,00	15.616,00	15.616,00	0,00	34.710,00	34.710,00
17-jun.-26	4.121.728,35	139.982,55	4.261.710,90	0,00	15.963,02	15.963,02	0,00	35.481,33	35.481,33
17-sep.-26	347.005.066,35	138.339,35	347.143.405,71	24.400.000,00	15.963,02	24.415.963,02	39.000.000,00	35.481,33	39.035.481,33