

BANCAJA 10 Fondo de Titulización de Activos

Brief report

Date: 11/30/2007  
Currency: EUR



Date of constitution  
01/26/2007

VAT Reg. no.  
G84966126

Management Company  
Europa de Titulización, S.G.F.T

Originator  
Bancaja  
Caja de Ahorros de Valencia, Castellón  
y Alicante

Servicer  
Bancaja  
Caja de Ahorros de Valencia, Castellón  
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Lead Managers  
Bancaja  
Barclays Bank  
Calyon  
JP Morgan

Bond Underwriters and Placement Agents  
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Market  
AIAF Mercado de Renta Fija

Register of Book Securities  
Iberclear

Treasury Account  
Bancaja

Start-up Loan  
Bancaja

Assets Custodian  
Bancaja

Fund Auditors  
Ernst&Young

Amortisation Account  
Bancaja

Issued securities: Asset-Backed Bonds

| Bonds issue               |                        |                                                               |                                |                                                            |                                                                 |                                               |                                                                                                   |                         |             |
|---------------------------|------------------------|---------------------------------------------------------------|--------------------------------|------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------|---------------------------------------------------------------------------------------------------|-------------------------|-------------|
| Series<br>ISIN Code       | Issue date<br>Nº bonds | Principal outstanding<br>(Bond Unit / Series Total / %Factor) |                                | Interest type<br>Reference rate and margin<br>Payment Date | Interest Rate<br>Next coupon                                    | Redemption                                    |                                                                                                   | Rating<br>Moody's / S&P |             |
|                           |                        | Current                                                       | Original                       |                                                            |                                                                 | Final maturity (legal)                        | Next                                                                                              | Current                 | Original    |
| Series A1<br>ES0312872007 | 01/31/2007<br>4,200    | 40,492.59<br>170,068,878.00<br>40.49%                         | 100,000.00<br>420,000,000.00   | Floating<br>3-M Euribor+0.050%<br>22.Feb/May/Aug/Nov       | 4.6860%<br>02/22/2008<br>484.912263 Gross<br>397.628056 Net     | 02/22/2050<br>Quarterly<br>22.Feb/May/Aug/Nov | 02/22/2008<br>"Pass-Through"                                                                      | Aaa<br>AAA              | Aaa<br>AAA  |
| Series A2<br>ES0312872015 | 01/31/2007<br>15,370   | 100,000.00<br>1,537,000,000.00<br>100.00%                     | 100,000.00<br>1,537,000,000.00 | Floating<br>3-M Euribor+0.120%<br>22.Feb/May/Aug/Nov       | 4.7560%<br>02/22/2008<br>1,215.422222 Gross<br>996.646222 Net   | 02/22/2050<br>Quarterly<br>22.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutential /<br>Pro rata under<br>certain<br>circumstances | Aaa<br>AAA              | Aaa<br>AAA  |
| Series A3<br>ES0312872023 | 01/31/2007<br>5,000    | 100,000.00<br>500,000,000.00<br>100.00%                       | 100,000.00<br>500,000,000.00   | Floating<br>3-M Euribor+0.190%<br>22.Feb/May/Aug/Nov       | 4.8260%<br>02/22/2008<br>1,233.311111 Gross<br>1,011.315111 Net | 02/22/2050<br>Quarterly<br>22.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutential /<br>Pro rata under<br>certain<br>circumstances | Aaa<br>AAA              | Aaa<br>AAA  |
| Series B<br>ES0312872031  | 01/31/2007<br>650      | 100,000.00<br>65,000,000.00<br>100.00%                        | 100,000.00<br>65,000,000.00    | Floating<br>3-M Euribor+0.270%<br>22.Feb/May/Aug/Nov       | 4.9060%<br>02/22/2008<br>1,253.755556 Gross<br>1,028.079556 Net | 02/22/2050<br>Quarterly<br>22.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutential /<br>Pro rata under<br>certain<br>circumstances | A1<br>A                 | A1<br>A     |
| Series C<br>ES0312872049  | 01/31/2007<br>520      | 100,000.00<br>52,000,000.00<br>100.00%                        | 100,000.00<br>52,000,000.00    | Floating<br>3-M Euribor+1.500%<br>22.Feb/May/Aug/Nov       | 5.1360%<br>02/22/2008<br>1,312.533333 Gross<br>1,076.277333 Net | 02/22/2050<br>Quarterly<br>22.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutential /<br>Pro rata under<br>certain<br>circumstances | Baa3<br>BBB             | Baa3<br>BBB |
| Series D<br>ES0312872056  | 01/31/2007<br>260      | 100,000.00<br>26,000,000.00<br>100.00%                        | 100,000.00<br>26,000,000.00    | Floating<br>3-M Euribor+1.900%<br>22.Feb/May/Aug/Nov       | 6.5360%<br>02/22/2008<br>1,670.311111 Gross<br>1,369.655111 Net | 02/22/2050<br>Quarterly<br>22.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutential /<br>Pro rata under<br>certain<br>circumstances | Ba3<br>BB               | Ba3<br>BB   |
| Series E<br>ES0312872064  | 01/31/2007<br>310      | 100,000.00<br>31,000,000.00<br>100.00%                        | 100,000.00<br>31,000,000.00    | Floating<br>3-M Euribor+4.000%<br>22.Feb/May/Aug/Nov       | 8.6360%<br>02/22/2008<br>2,206.977778 Gross<br>1,809.721778 Net | 02/22/2050<br>Quarterly<br>22.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Due to Cash<br>Reserve reduction                            | Ca<br>CCC-              | Ca<br>CCC-  |
| Total                     |                        | 2,381,068,878.00                                              | 2,631,000,000.00               |                                                            |                                                                 |                                               |                                                                                                   |                         |             |

| Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) |                               |                         |            |            |            |            |            |            |            |            |            |
|---------------------------------------------------------------------------------------------------------------------|-------------------------------|-------------------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
|                                                                                                                     |                               | % Monthly CPR (SMM)     |            | 0,17       | 0,34       | 0,51       | 0,69       | 0,87       | 1,06       | 1,25       | 1,44       |
|                                                                                                                     |                               | % Annual equivalent CPR |            | 2,00       | 4,00       | 6,00       | 8,00       | 10,00      | 12,00      | 14,00      | 16,00      |
| Series A1                                                                                                           | With optional redemption *    | Average life            | Years      | 0.80       | 0.64       | 0.57       | 0.52       | 0.49       | 0.47       | 0.46       | 0.44       |
|                                                                                                                     |                               |                         | Date       | 09/18/2008 | 07/22/2008 | 06/23/2008 | 07/06/2008 | 05/25/2008 | 05/20/2008 | 05/14/2008 | 09/05/2008 |
|                                                                                                                     |                               | Final Maturity          | Years      | 1.73       | 1.23       | 0.98       | 0.98       | 0.73       | 0.73       | 0.73       | 0.73       |
|                                                                                                                     |                               |                         | Date       | 08/22/2009 | 02/22/2009 | 11/22/2008 | 11/22/2008 | 08/22/2008 | 08/22/2008 | 08/22/2008 | 08/22/2008 |
|                                                                                                                     | Without optional redemption * | Average life            | Years      | 0.80       | 0.64       | 0.57       | 0.52       | 0.49       | 0.47       | 0.46       | 0.44       |
|                                                                                                                     |                               |                         | Date       | 09/18/2008 | 07/22/2008 | 06/23/2008 | 07/06/2008 | 05/25/2008 | 05/20/2008 | 05/14/2008 | 09/05/2008 |
| Final Maturity                                                                                                      |                               | Years                   | 1.73       | 1.23       | 0.98       | 0.98       | 0.73       | 0.73       | 0.73       | 0.73       |            |
|                                                                                                                     |                               | Date                    | 08/22/2009 | 02/22/2009 | 11/22/2008 | 11/22/2008 | 08/22/2008 | 08/22/2008 | 08/22/2008 | 08/22/2008 |            |
| Series A2                                                                                                           | With optional redemption *    | Average life            | Years      | 11.41      | 8.74       | 6.96       | 5.73       | 4.86       | 4.21       | 3.71       | 3.31       |
|                                                                                                                     |                               |                         | Date       | 04/26/2019 | 08/25/2016 | 11/13/2014 | 08/22/2013 | 06/10/2012 | 11/02/2012 | 08/13/2011 | 03/23/2011 |
|                                                                                                                     |                               | Final Maturity          | Years      | 21.99      | 18.49      | 15.48      | 12.99      | 11.24      | 9.73       | 8.48       | 7.48       |
|                                                                                                                     |                               |                         | Date       | 11/22/2029 | 05/22/2026 | 05/22/2023 | 11/22/2020 | 02/22/2019 | 08/22/2017 | 05/22/2016 | 05/22/2015 |
|                                                                                                                     | Without optional redemption * | Average life            | Years      | 11.41      | 8.74       | 6.96       | 5.73       | 4.86       | 4.21       | 3.71       | 3.31       |
|                                                                                                                     |                               |                         | Date       | 04/26/2019 | 08/25/2016 | 11/13/2014 | 08/22/2013 | 06/10/2012 | 11/02/2012 | 08/13/2011 | 03/23/2011 |
| Final Maturity                                                                                                      |                               | Years                   | 21.99      | 18.49      | 15.48      | 12.99      | 11.24      | 9.73       | 8.48       | 7.48       |            |
|                                                                                                                     |                               | Date                    | 11/22/2029 | 05/22/2026 | 05/22/2023 | 11/22/2020 | 02/22/2019 | 08/22/2017 | 05/22/2016 | 05/22/2015 |            |
| Series A3                                                                                                           | With optional redemption *    | Average life            | Years      | 25.30      | 22.49      | 19.61      | 16.93      | 14.74      | 12.90      | 11.46      | 10.16      |
|                                                                                                                     |                               |                         | Date       | 12/03/2033 | 05/22/2030 | 03/07/2027 | 10/29/2024 | 08/24/2022 | 10/18/2020 | 12/05/2019 | 01/24/2018 |
|                                                                                                                     |                               | Final Maturity          | Years      | 26.49      | 23.99      | 21.25      | 18.49      | 16.24      | 14.24      | 12.74      | 11.24      |
|                                                                                                                     |                               |                         | Date       | 05/22/2034 | 11/22/2031 | 02/22/2029 | 05/22/2026 | 02/22/2024 | 02/22/2022 | 08/22/2020 | 02/22/2019 |
|                                                                                                                     | Without optional redemption * | Average life            | Years      | 26.66      | 24.18      | 21.59      | 19.16      | 16.99      | 15.13      | 13.53      | 12.18      |
|                                                                                                                     |                               |                         | Date       | 07/21/2034 | 01/27/2032 | 06/28/2029 | 01/22/2027 | 11/22/2024 | 10/01/2023 | 09/06/2021 | 02/02/2020 |
| Final Maturity                                                                                                      |                               | Years                   | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      |            |
|                                                                                                                     |                               | Date                    | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 |            |
| Series B                                                                                                            | With optional redemption *    | Average life            | Years      | 20.70      | 17.47      | 14.72      | 12.49      | 10.75      | 9.35       | 8.27       | 7.35       |
|                                                                                                                     |                               |                         | Date       | 05/08/2028 | 05/15/2025 | 08/17/2022 | 05/22/2020 | 08/26/2018 | 03/04/2017 | 05/03/2016 | 06/04/2015 |
|                                                                                                                     |                               | Final Maturity          | Years      | 26.49      | 23.99      | 21.25      | 18.49      | 16.24      | 14.24      | 12.74      | 11.24      |
|                                                                                                                     |                               |                         | Date       | 05/22/2034 | 11/22/2031 | 02/22/2029 | 05/22/2026 | 02/22/2024 | 02/22/2022 | 08/22/2020 | 02/22/2019 |
|                                                                                                                     | Without optional redemption * | Average life            | Years      | 21.28      | 18.20      | 15.58      | 13.45      | 11.72      | 10.31      | 9.17       | 8.23       |
|                                                                                                                     |                               |                         | Date       | 07/03/2029 | 05/02/2026 | 06/26/2023 | 09/05/2021 | 08/16/2019 | 03/21/2018 | 01/27/2017 | 02/19/2016 |
| Final Maturity                                                                                                      |                               | Years                   | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      |            |
|                                                                                                                     |                               | Date                    | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 |            |
| Series C                                                                                                            | With optional redemption *    | Average life            | Years      | 20.70      | 17.47      | 14.72      | 12.49      | 10.75      | 9.35       | 8.27       | 7.35       |
|                                                                                                                     |                               |                         | Date       | 05/08/2028 | 05/15/2025 | 08/17/2022 | 05/22/2020 | 08/26/2018 | 03/04/2017 | 05/03/2016 | 06/04/2015 |
|                                                                                                                     |                               | Final Maturity          | Years      | 26.49      | 23.99      | 21.25      | 18.49      | 16.24      | 14.24      | 12.74      | 11.24      |
|                                                                                                                     |                               |                         | Date       | 05/22/2034 | 11/22/2031 | 02/22/2029 | 05/22/2026 | 02/22/2024 | 02/22/2022 | 08/22/2020 | 02/22/2019 |
|                                                                                                                     | Without optional redemption * | Average life            | Years      | 21.28      | 18.20      | 15.58      | 13.45      | 11.72      | 10.31      | 9.17       | 8.23       |
|                                                                                                                     |                               |                         | Date       | 07/03/2029 | 05/02/2026 | 06/26/2023 | 09/05/2021 | 08/16/2019 | 03/21/2018 | 01/27/2017 | 02/19/2016 |
| Final Maturity                                                                                                      |                               | Years                   | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      |            |
|                                                                                                                     |                               | Date                    | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 |            |
| Series D                                                                                                            | With optional redemption *    | Average life            | Years      | 20.70      | 17.47      | 14.72      | 12.49      | 10.75      | 9.35       | 8.27       | 7.35       |
|                                                                                                                     |                               |                         | Date       | 05/08/2028 | 05/15/2025 | 08/17/2022 | 05/22/2020 | 08/26/2018 | 03/04/2017 | 05/03/2016 | 06/04/2015 |
|                                                                                                                     |                               | Final Maturity          | Years      | 26.49      | 23.99      | 21.25      | 18.49      | 16.24      | 14.24      | 12.74      | 11.24      |
|                                                                                                                     |                               |                         | Date       | 05/22/2034 | 11/22/2031 | 02/22/2029 | 05/22/2026 | 02/22/2024 | 02/22/2022 | 08/22/2020 | 02/22/2019 |
|                                                                                                                     | Without optional redemption * | Average life            | Years      | 21.28      | 18.20      | 15.58      | 13.45      | 11.72      | 10.31      | 9.17       | 8.23       |
|                                                                                                                     |                               |                         | Date       | 07/03/2029 | 05/02/2026 | 06/26/2023 | 09/05/2021 | 08/16/2019 | 03/21/2018 | 01/27/2017 | 02/19/2016 |
| Final Maturity                                                                                                      |                               | Years                   | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      |            |
|                                                                                                                     |                               | Date                    | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 |            |
| Series E                                                                                                            | With optional redemption *    | Average life            | Years      | 21.54      | 18.52      | 15.85      | 13.55      | 11.76      | 10.26      | 9.13       | 8.08       |
|                                                                                                                     |                               |                         | Date       | 08/06/2029 | 02/06/2026 | 02/10/2023 | 06/15/2021 | 08/31/2019 | 02/03/2018 | 12/01/2017 | 12/25/2015 |
|                                                                                                                     |                               | Final Maturity          | Years      | 26.49      | 23.99      | 21.25      | 18.49      | 16.24      | 14.24      | 12.74      | 11.24      |
|                                                                                                                     |                               |                         | Date       | 05/22/2034 | 11/22/2031 | 02/22/2029 | 05/22/2026 | 02/22/2024 | 02/22/2022 | 08/22/2020 | 02/22/2019 |
|                                                                                                                     | Without optional redemption * | Average life            | Years      | 27.80      | 26.02      | 24.73      | 23.81      | 23.14      | 22.64      | 22.26      | 21.96      |
|                                                                                                                     |                               |                         | Date       | 09/09/2035 | 01/12/2033 | 08/16/2032 | 09/15/2031 | 01/15/2031 | 07/17/2030 | 02/27/2030 | 09/11/2029 |
| Final Maturity                                                                                                      |                               | Years                   | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      | 39.01      |            |
|                                                                                                                     |                               | Date                    | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 | 11/22/2046 |            |

\* Optional clean up call when the amount of the securitised assets is less than 10 per 100 of the initial outstanding balance.  
Hypothesis of delinquency and default assumptions of the securitised assets: 0%

Additional information

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Ernst&Young

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Bancaja

### Credit enhancement and financial operations

| Credit enhancement (CE) |        |                  |       |               |                  |  |       |
|-------------------------|--------|------------------|-------|---------------|------------------|--|-------|
| Current                 |        |                  |       | At issue date |                  |  |       |
|                         |        |                  | % CE  |               |                  |  | % CE  |
| Class A                 | 92.69% | 2,207,068,878.00 | 7.40% | 93.39%        | 2,457,000,000.00 |  | 7.80% |
| Series A1               | 7.14%  | 170,068,878.00   |       | 15.96%        | 420,000,000.00   |  |       |
| Series A2               | 64.55% | 1,537,000,000.00 |       | 58.42%        | 1,537,000,000.00 |  |       |
| Series A3               | 21.00% | 500,000,000.00   |       | 19.00%        | 500,000,000.00   |  |       |
| Series B                | 2.73%  | 65,000,000.00    | 4.64% | 2.47%         | 65,000,000.00    |  | 5.33% |
| Series C                | 2.18%  | 52,000,000.00    | 2.43% | 1.98%         | 52,000,000.00    |  | 3.35% |
| Series D                | 1.09%  | 26,000,000.00    | 1.32% | 0.99%         | 26,000,000.00    |  | 2.36% |
| Series E                | 1.30%  | 31,000,000.00    |       | 1.18%         | 31,000,000.00    |  | 1.18% |
| Issue of Bonds          |        | 2,381,068,878.00 |       |               | 2,631,000,000.00 |  |       |
| Reserve Fund            | 1.32%  | 31,000,000.00    |       | 1.18%         | 31,000,000.00    |  |       |

### Collateral: Residential mortgage loans

| General                                    |                  |                      |  |
|--------------------------------------------|------------------|----------------------|--|
|                                            | Current          | At constitution date |  |
| Count                                      | 17,195           | 18,662               |  |
| Principal                                  |                  |                      |  |
| Principal outstanding                      | 2,337,656,220.70 | 2,600,172,859.42     |  |
| Average loan                               | 135,949.77       | 139,329.81           |  |
| Minimum                                    | 1.69             | 22.71                |  |
| Maximum                                    | 344,000.00       | 344,786.69           |  |
| Interest rate                              |                  |                      |  |
| Weighted average (wac)                     | 5.18%            | 4.23%                |  |
| Minimum                                    | 4.25%            | 2.41%                |  |
| Maximum                                    | 6.58%            | 6.00%                |  |
| Final maturity                             |                  |                      |  |
| Weighted average (WARM) (months)           | 343              | 353                  |  |
| Minimum                                    | 12/05/2007       | 02/05/2007           |  |
| Maximum                                    | 10/05/2046       | 10/05/2046           |  |
| Index (principal outstanding distribution) |                  |                      |  |
| 1-year EURIBOR/MIBOR (Mortgage Market)     | 100.00%          | 100.00%              |  |

| Prepayments                  |               |               |               |                |            |
|------------------------------|---------------|---------------|---------------|----------------|------------|
|                              | Current month | Last 3 months | Last 6 months | Last 12 months | Historical |
| Single month. mort. (SMM)    | 0.60%         | 0.72%         | 0.81%         |                | 0.92%      |
| Annual Percentage Rate (CPR) | 6.92%         | 8.30%         | 9.34%         |                | 10.53%     |

| Other financial operations (current)  |           |               |          |
|---------------------------------------|-----------|---------------|----------|
| Assets                                |           | Balance       | Interest |
| Treasury Account                      |           | 40,154,779.30 | 4.636%   |
| Service ppal collect not yet credited |           | 5,498,456.81  |          |
| Service ints collect not yet credited |           | 527,639.12    |          |
| Liabilities                           | Available | Balance       | Interest |
| Start-up Loan                         |           | 5,495,355.45  | 6.677%   |
| Liquidity Facility A1                 | 0.00      | 0.00          |          |

| LTV Distribution          |         |                      |        |
|---------------------------|---------|----------------------|--------|
|                           | Current | At constitution date |        |
|                           | % Pool  | % LTV                | % LTV  |
| 0.01 - 10%                | 0.04    | 7.24                 | 0.02   |
| 10.01 - 20%               | 0.32    | 16.43                | 0.21   |
| 20.01 - 30%               | 1.03    | 26.30                | 0.80   |
| 30.01 - 40%               | 2.57    | 35.76                | 2.25   |
| 40.01 - 50%               | 4.84    | 45.45                | 4.26   |
| 50.01 - 60%               | 7.99    | 55.38                | 7.62   |
| 60.01 - 70%               | 14.55   | 65.57                | 13.98  |
| 70.01 - 80%               | 34.81   | 75.87                | 35.99  |
| 80.01 - 90%               | 15.43   | 84.70                | 15.29  |
| 90.01 - 100%              | 18.42   | 95.49                | 19.58  |
| Weighted average (WALT.V) | 74.48   |                      | 75.76  |
| Minimum                   | 0.00    |                      | 0.01   |
| Maximum                   | 100.00  |                      | 100.00 |

| Geographic distribution |         |                      |
|-------------------------|---------|----------------------|
|                         | Current | At constitution date |
| Andalucia               | 13.16%  | 13.25%               |
| Aragon                  | 0.99%   | 1.01%                |
| Asturias                | 0.65%   | 0.62%                |
| Balearic Islands        | 4.73%   | 4.74%                |
| Basque Country          | 1.95%   | 1.91%                |
| Canary Islands          | 6.94%   | 6.92%                |
| Cantabria               | 0.43%   | 0.43%                |
| Castilla-La Mancha      | 3.23%   | 3.19%                |
| Castilla-Leon           | 3.56%   | 3.55%                |
| Catalonia               | 14.07%  | 13.83%               |
| Ceuta                   | 0.02%   | 0.02%                |
| Extremadura             | 0.62%   | 0.63%                |
| Galicia                 | 1.92%   | 1.95%                |
| La Rioja                | 0.44%   | 0.43%                |
| Madrid                  | 8.88%   | 8.75%                |
| Melilla                 | 0.02%   | 0.03%                |
| Murcia                  | 2.82%   | 2.79%                |
| Navarra                 | 1.39%   | 1.38%                |
| Valencia                | 34.19%  | 34.57%               |

| Current delinquency              |        |              |            |       |            |        |                  |                |                                |
|----------------------------------|--------|--------------|------------|-------|------------|--------|------------------|----------------|--------------------------------|
| Aging                            | Assets | Overdue debt |            |       |            |        | Outstanding debt | Total debt     |                                |
|                                  |        | Principal    | Interest   | Other | Total      | %      |                  | %              | % Total debt / Appraisal Value |
| <i>Delinquencies</i>             |        |              |            |       |            |        |                  |                |                                |
| Up to 1 month                    | 820    | 111,360.62   | 200,431.82 | 0.00  | 311,792.44 | 36.99  | 114,591,284.75   | 114,903,077.19 | 74.56                          |
| 1 to 2 months                    | 196    | 61,275.72    | 176,508.42 | 0.00  | 237,784.14 | 28.21  | 26,846,562.93    | 27,084,347.07  | 17.57                          |
| 2 to 3 months                    | 37     | 15,471.11    | 48,245.56  | 0.00  | 63,716.67  | 7.56   | 4,433,821.17     | 4,497,537.84   | 2.92                           |
| 3 to 6 months                    | 37     | 26,476.20    | 82,759.28  | 0.00  | 109,235.48 | 12.96  | 4,584,115.53     | 4,693,351.01   | 3.05                           |
| 6 to 12 months                   | 23     | 28,116.69    | 92,332.43  | 0.00  | 120,449.12 | 14.29  | 2,811,949.11     | 2,932,398.23   | 1.90                           |
| Subtotal                         | 1,113  | 242,700.34   | 600,277.51 | 0.00  | 842,977.85 | 100.00 | 153,267,733.49   | 154,110,711.34 | 100.00                         |
| <i>Doubt debts (subjectives)</i> |        |              |            |       |            |        |                  |                |                                |
|                                  | 0      | 0.00         | 0.00       | 0.00  | 0.00       | 0.00   | 0.00             | 0.00           |                                |
| Subtotal                         | 0      | 0.00         | 0.00       | 0.00  | 0.00       | 0.00   | 0.00             | 0.00           | 0.00                           |
| Total                            | 1,113  | 242,700.34   | 600,277.51 | 0.00  | 842,977.85 |        | 153,267,733.49   | 154,110,711.34 | 75.36                          |

Each range includes the beginning but not the ending time

#### Additional information