

RURAL HIPOTECARIO IX Fondo de Titulización de Activos



Brief report

Date: 02/28/2022  
Currency: EUR

Constitution date  
03/28/2007

VAT Reg. no.  
V85049039

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

**Originator**  
Caixa Popular-Caixa Rural  
Caixa Rural de Balears  
Caixa Rural de Callosa d'En Sarrià  
Caixa Rural Galega  
Caja Campo, Caja Rural  
Caja Rural Aragonesa y de los Pirineos  
Caja Rural Central  
Caja Rural de Aragón  
Caja Rural de Asturias  
Caja Rural de Burgos  
Caja Rural de Canarias  
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Caja Rural de Córdoba  
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Caja Rural de Extremadura  
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Caja Rural de Navarra  
Caja Rural de Soria  
Caja Rural de Tenerife  
Caja Rural de Teruel  
Caja Rural de Zamora  
Caja Rural del Mediterráneo, Ruralcaja  
Caja Rural del Sur  
Caja Rural R. San Agustín de Fuente  
Alamo  
Credit Valencia

**Service**  
Caixa Popular-Caixa Rural  
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**Lead Managers**  
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Calyon  
Deutsche Bank  
DZ Bank  
Bancaja  
Banco Pastor  
Rabobank International

**Bond Underwriters and Placement Agents**  
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**Bond Paying Agent**  
Société Générale

**Market**  
AIAF Mercado de Renta Fija

**Register of Book Securities**  
Iberclear

**Treasury Account**  
Société Générale

**Swap**  
Banco Cooperativo Español

**Assets Custodian**  
Banco Cooperativo Español

**Fund Auditor**  
KPMG Adiores

**Start-up Loan**

Issued securities: Asset-Backed Bonds

| Bonds issue               |                        |                                                               |                                         |                                                            |                                                             |                                               |                                                                                                  |                           |              |
|---------------------------|------------------------|---------------------------------------------------------------|-----------------------------------------|------------------------------------------------------------|-------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------------------------------------------------|---------------------------|--------------|
| Series<br>ISIN Code       | Issue date<br>N° 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>Fitch / Moody's |              |
|                           |                        | Current                                                       | Original                                |                                                            |                                                             | Final maturity (legal)                        | Next                                                                                             | Current                   | Original     |
| Series A1<br>ES0374274001 | 04/03/2007<br>2,000    |                                                               | 100,000.00<br>200,000,000.00            | Floating<br>3-M Euribor+0.050%<br>17.Feb/May/Aug/Nov       | 05/17/2022                                                  | 02/17/2050<br>Quarterly<br>17.Feb/May/Aug/Nov | "Pass-Through"                                                                                   | AAAsf<br>Aaa (sf)         | AAA<br>Aaa   |
| Series A2<br>ES0374274019 | 04/03/2007<br>10,217   | 3,971.37<br>40,575,487.29<br>3.97%                            | 100,000.00<br>1,021,700,000.00          | Floating<br>3-M Euribor+0.140%<br>17.Feb/May/Aug/Nov       | 0.0000%<br>05/17/2022<br>0.000000 Gross<br>0.000000 Net     | 02/17/2050<br>Quarterly<br>17.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | AAAsf<br>Aa2 (sf)         | AAA<br>Aaa   |
| Series A3<br>ES0374274027 | 04/03/2007<br>2,100    |                                                               | 100,000.00<br>210,000,000.00<br>100.00% | Floating<br>3-M Euribor+0.190%<br>17.Feb/May/Aug/Nov       | 0.0000%<br>05/17/2022<br>0.000000 Gross<br>0.000000 Net     | 02/17/2050<br>Quarterly<br>17.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | AAAsf<br>A1 (sf)          | AAA<br>Aaa   |
| Series B<br>ES0374274035  | 04/03/2007<br>293      | 37,031.04<br>10,850,094.72<br>37.03%                          | 100,000.00<br>29,300,000.00             | Floating<br>3-M Euribor+0.320%<br>17.Feb/May/Aug/Nov       | 0.0000%<br>05/17/2022<br>0.000000 Gross<br>0.000000 Net     | 02/17/2050<br>Quarterly<br>17.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | A+sf<br>Ba1 (sf)          | A+ Aa3       |
| Series C<br>ES0374274043  | 04/03/2007<br>285      | 37,027.88<br>10,552,945.80<br>37.03%                          | 100,000.00<br>28,500,000.00             | Floating<br>3-M Euribor+0.520%<br>17.Feb/May/Aug/Nov       | 0.0000%<br>05/17/2022<br>0.000000 Gross<br>0.000000 Net     | 02/17/2050<br>Quarterly<br>17.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | Asf<br>B3 (sf)            | BBB+<br>Baa2 |
| Series D<br>ES0374274050  | 04/03/2007<br>105      | 54,576.70<br>5,730,553.50<br>54.58%                           | 100,000.00<br>10,500,000.00             | Floating<br>3-M Euribor+2.000%<br>17.Feb/May/Aug/Nov       | 1.4770%<br>05/17/2022<br>199.285304 Gross<br>161.421096 Net | 02/17/2050<br>Quarterly<br>17.Feb/May/Aug/Nov | To Be Determined<br>"Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | BBBsf<br>Ca (sf)          | BB+<br>Ba3   |
| Series E<br>ES0374274068  | 04/03/2007<br>300      | 25,000.00<br>7,500,000.00<br>50.00%                           | 50,000.00<br>15,000,000.00              | Floating<br>3-M Euribor+4.000%<br>17.Feb/May/Aug/Nov       | 3.4770%<br>05/17/2022<br>214.897917 Gross<br>174.067313 Net | 02/17/2050<br>Quarterly<br>17.Feb/May/Aug/Nov | To Be Determined<br>Due to Cash<br>Reserve reduction                                             | CCsf<br>C (sf)            | CCC Ca       |
| Total                     |                        | 285,209,081.31                                                | 1,515,000,000.00                        |                                                            |                                                             |                                               |                                                                                                  |                           |              |

| Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date |                               |                         |       |            |  |            |  |            |  |            |  |            |  |            |  |            |  |            |
|-------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-------------------------|-------|------------|--|------------|--|------------|--|------------|--|------------|--|------------|--|------------|--|------------|
|                                                                                                                                                 |                               | % Monthly CPR (SMM)     |       | 0.17       |  | 0.25       |  | 0.34       |  | 0.42       |  | 0.51       |  | 0.60       |  | 0.69       |  | 0.78       |
|                                                                                                                                                 |                               | % Annual equivalent CPR |       | 2.00       |  | 3.00       |  | 4.00       |  | 5.00       |  | 6.00       |  | 7.00       |  | 8.00       |  | 9.00       |
| Series A2                                                                                                                                       | With optional redemption *    | Average life            | Years | 0.82       |  | 0.76       |  | 0.71       |  | 0.68       |  | 0.64       |  | 0.60       |  | 0.58       |  | 0.55       |
|                                                                                                                                                 |                               |                         | Date  | 12/13/2022 |  | 11/22/2022 |  | 11/04/2022 |  | 10/22/2022 |  | 10/08/2022 |  | 09/25/2022 |  | 09/16/2022 |  | 09/07/2022 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 1.50       |  | 1.50       |  | 1.24       |  | 1.24       |  | 1.24       |  | 1.00       |  | 1.00       |  | 1.00       |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years | 0.82       |  | 0.76       |  | 0.71       |  | 0.68       |  | 0.64       |  | 0.60       |  | 0.58       |  | 0.55       |
|                                                                                                                                                 |                               |                         | Date  | 12/13/2022 |  | 11/22/2022 |  | 11/04/2022 |  | 10/22/2022 |  | 10/08/2022 |  | 09/25/2022 |  | 09/16/2022 |  | 09/07/2022 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 1.51       |  | 1.51       |  | 1.24       |  | 1.24       |  | 1.00       |  | 1.00       |  | 1.00       |  | 1.00       |
| Series A3                                                                                                                                       | With optional redemption *    | Average life            | Years | 4.28       |  | 4.04       |  | 3.67       |  | 3.45       |  | 3.40       |  | 3.19       |  | 2.99       |  | 2.79       |
|                                                                                                                                                 |                               |                         | Date  | 05/27/2026 |  | 03/03/2026 |  | 10/16/2025 |  | 07/31/2025 |  | 07/10/2025 |  | 04/26/2025 |  | 02/12/2025 |  | 12/02/2024 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 5.00       |  | 4.75       |  | 4.25       |  | 4.00       |  | 4.00       |  | 3.75       |  | 3.50       |  | 3.25       |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years | 6.63       |  | 6.33       |  | 6.05       |  | 5.79       |  | 5.55       |  | 5.31       |  | 5.10       |  | 4.89       |
|                                                                                                                                                 |                               |                         | Date  | 10/01/2028 |  | 06/15/2028 |  | 03/05/2028 |  | 12/01/2027 |  | 09/02/2027 |  | 06/10/2027 |  | 03/23/2027 |  | 01/06/2027 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 15.76      |  | 15.25      |  | 14.51      |  | 14.25      |  | 14.01      |  | 13.76      |  | 13.50      |  | 13.25      |
| Series B                                                                                                                                        | With optional redemption *    | Average life            | Years | 3.75       |  | 3.54       |  | 3.21       |  | 3.03       |  | 2.97       |  | 2.79       |  | 2.62       |  | 2.45       |
|                                                                                                                                                 |                               |                         | Date  | 11/15/2025 |  | 08/31/2025 |  | 05/04/2025 |  | 02/25/2025 |  | 02/05/2025 |  | 12/02/2024 |  | 09/30/2024 |  | 07/29/2024 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 5.00       |  | 4.75       |  | 4.25       |  | 4.00       |  | 4.00       |  | 3.75       |  | 3.50       |  | 3.25       |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years | 5.96       |  | 5.70       |  | 5.45       |  | 5.22       |  | 5.01       |  | 4.80       |  | 4.61       |  | 4.43       |
|                                                                                                                                                 |                               |                         | Date  | 02/01/2028 |  | 10/28/2027 |  | 07/31/2027 |  | 05/08/2027 |  | 02/18/2027 |  | 12/06/2026 |  | 09/28/2026 |  | 07/24/2026 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |
| Series C                                                                                                                                        | With optional redemption *    | Average life            | Years | 3.75       |  | 3.54       |  | 3.21       |  | 3.03       |  | 2.97       |  | 2.79       |  | 2.62       |  | 2.45       |
|                                                                                                                                                 |                               |                         | Date  | 11/15/2025 |  | 08/31/2025 |  | 05/04/2025 |  | 02/25/2025 |  | 02/05/2025 |  | 12/02/2024 |  | 09/30/2024 |  | 07/29/2024 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 5.00       |  | 4.75       |  | 4.25       |  | 4.00       |  | 4.00       |  | 3.75       |  | 3.50       |  | 3.25       |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years | 5.96       |  | 5.70       |  | 5.45       |  | 5.22       |  | 5.01       |  | 4.80       |  | 4.61       |  | 4.43       |
|                                                                                                                                                 |                               |                         | Date  | 02/01/2028 |  | 10/28/2027 |  | 07/31/2027 |  | 05/08/2027 |  | 02/18/2027 |  | 12/06/2026 |  | 09/28/2026 |  | 07/24/2026 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |
| Series D                                                                                                                                        | With optional redemption *    | Average life            | Years | 5.00       |  | 4.75       |  | 4.25       |  | 4.00       |  | 4.00       |  | 3.75       |  | 3.50       |  | 3.25       |
|                                                                                                                                                 |                               |                         | Date  | 02/17/2027 |  | 11/17/2026 |  | 05/17/2026 |  | 02/17/2026 |  | 02/17/2026 |  | 11/16/2025 |  | 08/17/2025 |  | 05/17/2025 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 5.00       |  | 4.75       |  | 4.25       |  | 4.00       |  | 4.00       |  | 3.75       |  | 3.50       |  | 3.25       |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |
|                                                                                                                                                 |                               |                         | Date  | 08/17/2046 |  | 02/26/2022 |  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |
| Series E                                                                                                                                        | With optional redemption *    | Average life            | Years | 5.00       |  | 4.75       |  | 4.25       |  | 4.00       |  | 4.00       |  | 3.75       |  | 3.50       |  | 3.25       |
|                                                                                                                                                 |                               |                         | Date  | 02/17/2027 |  | 11/17/2026 |  | 05/17/2026 |  | 02/17/2026 |  | 02/17/2026 |  | 11/17/2025 |  | 08/17/2025 |  | 05/17/2025 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 5.00       |  | 4.75       |  | 4.25       |  | 4.00       |  | 4.00       |  | 3.75       |  | 3.50       |  | 3.25       |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |
|                                                                                                                                                 |                               |                         | Date  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |  | 08/17/2046 |
|                                                                                                                                                 |                               | Final Maturity          | Years | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |  | 24.51      |

Optional Clean up call when the amount of the Outstanding Balance of the securitized assets is less than 10 per 100 of the initial Outstanding Balance.  
Hypothesis of delinquency and default assumptions of the securitized assets: 0%.

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund.  
Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

Additional information

Europea de Titulización: C/Jorge Juan 68 - 28009 Madrid ☎ +34 91 411 84 67 📠 +34 91 411 84 68 🌐 www.edt-sg.com ✉ info@edt-sg.com  
Official register CNMV: C/ Edison, 4 - 28006 Madrid ☎ +34 91 585 15 00 🌐 www.cnmv.com

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## Brief report

**Date:** 02/28/2022  
**Currency:** EUR

**Constitution date**  
03/28/2007

**VAT Reg. no.**  
V85049039

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Europea de Titulización, S.G.F.T

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Banco Cooperativo Español

**Fund Auditor**  
KPMG Auditores

**Start-up Loan**

## Credit enhancement and financial operations

| Credit enhancement (CE) |        |                |        |               |                  |  |       |
|-------------------------|--------|----------------|--------|---------------|------------------|--|-------|
| Current                 |        |                |        | At issue date |                  |  |       |
|                         |        |                | % CE   |               |                  |  | % CE  |
| Class A                 | 87.86% | 250,575,487.29 | 12.47% | 94.50%        | 1,431,700,000.00 |  | 5.55% |
| Series A1               | 0.00%  | 0.00           |        | 13.20%        | 200,000,000.00   |  |       |
| Series A2               | 14.23% | 40,575,487.29  |        | 67.44%        | 1,021,700,000.00 |  |       |
| Series A3               | 73.63% | 210,000,000.00 |        | 13.86%        | 210,000,000.00   |  |       |
| Series B                | 3.80%  | 10,850,094.72  | 8.56%  | 1.93%         | 29,300,000.00    |  | 3.60% |
| Series C                | 3.70%  | 10,552,945.80  | 4.76%  | 1.88%         | 28,500,000.00    |  | 1.70% |
| Series D                | 2.01%  | 5,730,553.50   | 2.70%  | 0.69%         | 10,500,000.00    |  | 1.00% |
| Series E                | 2.63%  | 7,500,000.00   |        | 0.99%         | 15,000,000.00    |  |       |
| Issue of Bonds          |        | 285,209,081.31 |        |               | 1,515,000,000.00 |  |       |
| Reserve Fund            | 2.70%  | 7,500,000.00   |        | 1.00%         | 15,000,000.00    |  |       |

## Collateral: Residential mortgage loans (PTCs)

| General                                     |  |                |                      |  |
|---------------------------------------------|--|----------------|----------------------|--|
|                                             |  | Current        | At constitution date |  |
| Count                                       |  | 5,374          | 12,768               |  |
| Principal                                   |  |                |                      |  |
| Principal outstanding                       |  | 279,985,394.54 | 1,500,118,980.94     |  |
| Average loan                                |  | 52,100.00      | 117,490.52           |  |
| Minimum                                     |  | 0.00           | 97.12                |  |
| Maximum                                     |  | 308,539.88     | 495,690.90           |  |
| Interest rate                               |  |                |                      |  |
| Weighted average (wac)                      |  | 0.62%          | 4.38%                |  |
| Minimum                                     |  | 0.00%          | 2.67%                |  |
| Maximum                                     |  | 5.90%          | 7.00%                |  |
| Final maturity                              |  |                |                      |  |
| Weighted average (WARM) (months)            |  | 151            | 301                  |  |
| Minimum                                     |  | 03/02/2022     | 01/29/2009           |  |
| Maximum                                     |  | 10/05/2046     | 08/16/2046           |  |
| Index (principal outstanding distribution)  |  |                |                      |  |
| 3-month EURIBOR/MIBOR                       |  | 0.03%          | 0.02%                |  |
| 1-year EURIBOR/MIBOR                        |  | 2.02%          | 5.74%                |  |
| 1-year EURIBOR/MIBOR (Mortgage Market)      |  | 89.92%         | 84.22%               |  |
| Mortgage Market: Savings Banks              |  | 0.00%          | 8.03%                |  |
| Mortgage Market: All Institutions           |  | 3.47%          | 1.97%                |  |
| Savings Banks Lending Rate (CECA Indicator) |  | 0.00%          | 0.00%                |  |
| Secondary Market Public Debt 2-6 years      |  | 4.56%          | 0.00%                |  |

| Prepayments                  |               |               |               |                |            |
|------------------------------|---------------|---------------|---------------|----------------|------------|
|                              | Current month | Last 3 months | Last 6 months | Last 12 months | Historical |
| Single month. mort. (SMM)    | 0.37%         | 0.41%         | 0.38%         | 0.40%          | 0.43%      |
| Annual Percentage Rate (CPR) | 4.30%         | 4.85%         | 4.50%         | 4.71%          | 5.03%      |

| Current delinquency      |        |              |            |       |              |        |                  |               |                                |       |
|--------------------------|--------|--------------|------------|-------|--------------|--------|------------------|---------------|--------------------------------|-------|
| Aging                    | Assets | Overdue debt |            |       |              |        | Outstanding debt | Total debt    | % Total debt / Appraisal Value |       |
|                          |        | Principal    | Interest   | Other | Total        | %      |                  |               |                                |       |
| <i>Delinquencies</i>     |        |              |            |       |              |        |                  |               |                                |       |
| Up to 1 month            | 270    | 92,381.46    | 6,852.48   | 0.00  | 99,233.94    | 1.33   | 15,628,203.63    | 15,727,437.57 | 48.52                          | 33.29 |
| from > 1 to = 2 months   | 39     | 34,116.16    | 2,471.91   | 0.00  | 36,588.07    | 0.49   | 2,347,159.06     | 2,383,747.13  | 7.35                           | 30.76 |
| from > 2 to = 3 months   | 26     | 36,094.46    | 3,253.75   | 0.00  | 39,348.21    | 0.53   | 1,845,098.90     | 1,884,447.11  | 5.81                           | 35.37 |
| from > 3 to = 6 months   | 14     | 26,053.97    | 3,570.75   | 0.00  | 29,624.72    | 0.40   | 785,126.05       | 814,750.77    | 2.51                           | 29.47 |
| from > 6 to < 12 months  | 9      | 30,837.90    | 6,544.53   | 0.00  | 37,382.43    | 0.50   | 552,095.85       | 589,478.28    | 1.82                           | 39.53 |
| from = 12 to < 18 months | 11     | 60,423.06    | 5,984.00   | 0.00  | 66,407.06    | 0.89   | 523,620.87       | 590,027.93    | 1.82                           | 34.39 |
| from = 18 to < 24 months | 6      | 64,215.93    | 5,260.03   | 0.00  | 69,475.96    | 0.93   | 371,898.00       | 441,373.96    | 1.36                           | 34.30 |
| from ≥ 2 years           | 110    | 6,273,475.28 | 816,327.73 | 0.00  | 7,089,803.01 | 94.94  | 2,890,930.79     | 9,980,733.80  | 30.79                          | 47.91 |
| Subtotal                 | 485    | 6,617,598.22 | 850,265.18 | 0.00  | 7,467,863.40 | 100.00 | 24,944,133.15    | 32,411,996.55 | 100.00                         | 36.66 |
| Total                    | 485    | 6,617,598.22 | 850,265.18 | 0.00  | 7,467,863.40 |        | 24,944,133.15    | 32,411,996.55 |                                |       |

| Other financial operations (current)   |              |          |          |
|----------------------------------------|--------------|----------|----------|
| Assets                                 | Balance      | Interest |          |
| Treasury Account                       | 9,552,492.11 | -0.500%  |          |
| Swap Deposit Account                   | 8,860,000.00 | 0.000%   |          |
| Servicer ppal collect not yet credited | 491,677.90   |          |          |
| Servicer ints collect not yet credited | 25,050.00    |          |          |
| Liabilities                            | Available    | Balance  | Interest |
| Start-up Loan L/T                      |              | 0.00     |          |
| Start-up Loan S/T                      |              | 0.00     |          |

| LTV Distribution         |  |              |                      |
|--------------------------|--|--------------|----------------------|
|                          |  | Current      | At constitution date |
|                          |  | % Pool % LTV | % Pool % LTV         |
| 0.01 - 10%               |  | 2.48 6.91    | 0.01 8.27            |
| 10.01 - 20%              |  | 10.26 15.87  | 0.51 16.46           |
| 20.01 - 30%              |  | 18.98 25.53  | 1.82 25.56           |
| 30.01 - 40%              |  | 27.20 34.97  | 4.48 35.73           |
| 40.01 - 50%              |  | 28.02 43.99  | 7.76 45.47           |
| 50.01 - 60%              |  | 10.75 53.92  | 13.20 55.31          |
| 60.01 - 70%              |  | 2.31 63.11   | 20.67 65.31          |
| 70.01 - 80%              |  |              | 37.09 75.82          |
| 80.01 - 90%              |  |              | 7.60 84.93           |
| 90.01 - 100%             |  |              | 6.86 94.86           |
| Weighted average (WALTV) |  | 35.73        | 67.58                |
| Minimum                  |  | 0.00         | 0.11                 |
| Maximum                  |  | 68.60        | 99.64                |

| Geographic distribution |         |                      |
|-------------------------|---------|----------------------|
|                         | Current | At constitution date |
| Andalucía               | 18.96%  | 19.61%               |
| Aragón                  |         | 9.23%                |
| Asturias                | 4.10%   | 3.40%                |
| Balearic Islands        | 4.89%   | 3.56%                |
| Basque Country          | 0.21%   | 1.31%                |
| Canary Islands          | 9.24%   | 7.22%                |
| Cantabria               | 0.61%   | 0.68%                |
| Castilla-La Mancha      | 2.29%   | 1.95%                |
| Castilla-León           | 3.14%   | 4.94%                |
| Catalonia               | 3.08%   | 3.71%                |
| Extremadura             | 2.27%   | 2.32%                |
| Galicia                 | 0.63%   | 0.68%                |
| La Rioja                | 1.73%   | 1.95%                |
| Madrid                  | 0.80%   | 0.84%                |
| Murcia                  | 1.00%   | 1.42%                |
| Navarra                 | 1.33%   | 4.41%                |
| Valencia                | 36.48%  | 32.45%               |

## Additional information