## Issued securities: Asset-Backed Bonds

### Bonds issue

<table>
<thead>
<tr>
<th>Series</th>
<th>ISIN Code</th>
<th>Issue date</th>
<th>N° bonds</th>
<th>Principal outstanding (Bond Unit / Series Total / Factor)%</th>
<th>Interest type</th>
<th>Reference rate and margin</th>
<th>Payment Dates</th>
<th>Interest Rate</th>
<th>Net coupon</th>
<th>Redemption</th>
<th>Rating</th>
<th>Fitch / Moody's / S&amp;P</th>
<th>Current</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>ES0314146000</td>
<td>09/30/2007</td>
<td>0.00</td>
<td>0.00 / 195,000,000.00 / 1.00%</td>
<td>Floating</td>
<td>3.64 / Euribor+0.05% / 18.Mar/Unlend/Sep</td>
<td>09/17/2020</td>
<td>0.00 / 195,000,000.00 / 18.Mar/Unlend/Sep</td>
<td>Amortized</td>
<td>Aaa</td>
<td>Aaa</td>
<td>Aaa</td>
<td></td>
</tr>
<tr>
<td>A2</td>
<td>ES0314146010</td>
<td>03/26/2007</td>
<td>24.00</td>
<td>1.000,000,000.00 / 2,400,000,000.00 / 1.00%</td>
<td>Floating</td>
<td>3.64 / Euribor+0.14% / 18.Mar/Unlend/Sep</td>
<td>09/17/2020</td>
<td>17.87 / 6327 / Gross 14.00 / 6386 / Net</td>
<td>Amortized</td>
<td>Bbb</td>
<td>Bbb</td>
<td>Bbb</td>
<td></td>
</tr>
<tr>
<td>A3</td>
<td>ES0314146020</td>
<td>03/26/2007</td>
<td>3.875</td>
<td>387,500,000.00 / 387,500,000.00 / 1.00%</td>
<td>Floating</td>
<td>3.64 / Euribor+0.18% / 18.Mar/Unlend/Sep</td>
<td>09/17/2020</td>
<td>52.38 / 8099 / Gross 41.11 / 1111 / Net</td>
<td>Amortized</td>
<td>Bbb</td>
<td>Bbb</td>
<td>Bbb</td>
<td></td>
</tr>
</tbody>
</table>

### Bond Underwriters and Placement Agents

| Agency | BBVA | Deutsche Bank A.G. | BBVA | ABN AMRO | BBVA | Société Générale | IXIS CIB | Calyon | BARCLAYS | ABN AMRO | BBVA |

### Bond Paying Agent

Société Générale

### Market

AIAF Mercado de Renta Fija

### Register of Book Securities

info@edt-sg.com

## Credit enhancement (CE)

<table>
<thead>
<tr>
<th>Series</th>
<th>Current</th>
<th>At issue date</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>A2</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>A3</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>A4</td>
<td>-</td>
<td>-</td>
</tr>
</tbody>
</table>

## Other financial operations (current)

### Assets Balance Interest

<table>
<thead>
<tr>
<th>Assets</th>
<th>Balance</th>
<th>Interest</th>
</tr>
</thead>
<tbody>
<tr>
<td>Treasury Account</td>
<td>2,125,464.71</td>
<td>0.00%</td>
</tr>
<tr>
<td>Servicer pool not call not credited</td>
<td>10,460,342.91</td>
<td></td>
</tr>
<tr>
<td>Servicer into call not credited</td>
<td>2,231,125.04</td>
<td></td>
</tr>
</tbody>
</table>

### Liabilities

<table>
<thead>
<tr>
<th>Liabilities</th>
<th>Available</th>
<th>Balance</th>
<th>Interest</th>
</tr>
</thead>
<tbody>
<tr>
<td>Subordinated Loan LT</td>
<td>40,000,000.00</td>
<td>3.02%</td>
<td></td>
</tr>
<tr>
<td>Subordinated Loan ST</td>
<td>0.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Shelf-UP Loan LT</td>
<td>0.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Shelf-UP Loan ST</td>
<td>0.00</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

## Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR)

### Credit enhancement (CE)
Collateral: Residential mortgage loans

### General
- **Count**: 25,088
- **At constitution date**: 35,077

#### Principal
- **Weighted average (wac)**: 1.22%
- **Minimum**: 0.10%
- **Maximum**: 3.93%

#### Interest rate
- **Fixed rate**:
  - Weighted average (fixed rate) (wAIRM): 0.51%
- **Minimum**: 0.20%
- **Maximum**: 0.99%

#### Payoff dates
- **Initial payment**: 30/8/2013
- **Residual debt**: 30/11/2046

### Debt Distribution
- **Total debt**: 2,615,820,889.06
- **Maximum LTV**:
  - 100.01 - 110%: 74.88%
  - 70.01 - 80%: 4.88%
  - 50.01 - 60%: 37.40%
  - 30.01 - 40%: 3.55%
  - 20.01 - 30%: 1.49%
  - 0.01 - 10%: 0.10%

### Prepayments
- **Current month**: 0.00%
- **Last 3 months**: 0.11%
- **Last 6 months**: 0.15%
- **Last 12 months**: 0.13%
- **Historical**: 0.32%

#### Single month. mort. (SMM)
- **Annual Percentage Rate (APR)**:
  - **1.10%**
  - **1.92%**
  - **1.49%**
  - **3.68%**

### Aging
- **Total**: 2,453
- **Overdue debt**: 2,453
- **Outstanding debt**: 2,453

#### Delinquencies
- **Total %**: 274,278,995.25
- **% Total debt**: 62.78

### Financial Swap
- **Deutsche Bank A.G.**