

Brief report

Date: 11/30/2021
 Currency: EUR

Constitution date
 11/18/2005

VAT Reg. no.
 V84511179

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

Originator
 Caixa Rural de Balears
 Caja Campo, Caja Rural
 Caja Rural Central
 Caja Rural de Albacete
 Caja Rural de Aragón
 Caja Rural de Asturias
 Caja Rural de Extremadura
 Caja Rural de Granada
 Caja Rural de Teruel
 Caja Rural de Zamora
 Caja Rural del Mediterráneo, Ruralcaja

Lead Managers
 Banco Cooperativo Español
 BBVA
 Calyon
 DZ Bank

Bond Underwriters and Placement Agents
 Banco Cooperativo Español
 BBVA
 Calyon
 DZ Bank
 ABN AMRO
 Banco Pastor
 Dexia Banco
 EBN Banco
 HSBC
 Rabobank International

Service Credit Support Provider
 Banco Cooperativo Español

Bond Paying Agent
 Société Générale

Market
 AIAF Mercado de Renta Fija

Register of Book Securities
 Iberclear

Treasury Account
 Société Générale

Swap
 Banco Cooperativo Español

Start-up Loan
 Caixa Rural de Balears
 Caja Campo, Caja Rural
 Caja Rural Central
 Caja Rural de Albacete
 Caja Rural de Aragón
 Caja Rural de Asturias
 Caja Rural de Extremadura
 Caja Rural de Granada
 Caja Rural de Teruel
 Caja Rural de Zamora
 Caja Rural del Mediterráneo, Ruralcaja

Assets Custodian
 Banco Cooperativo Español

Fund Auditor
 KPMG Auditores

Issued securities: Asset-Backed Bonds

| Bonds Issue | | | | | | | | | | |
|--------------------------|------------------------|---|--------------------------------|--|---|---|--|-----------------------|--------------|--|
| Series ISIN Code | Issue date Nº bonds | Principal outstanding (Bond Unit / Series Total / %Factor) | | Interest type Reference rate and margin Payment Date | Interest Rate Next coupon | Redemption | | Rating | | |
| | | Current | Original | | | Final maturity (legal) | Next | Current | Original | |
| Series A ES0374273003 | 11/23/2005 10,081 | 10,159.55 102,418,423.55 10.16% | 100,000.00 1,008,100,000.00 | Floating 3-M Euribor+0.170% 18.Jan/Apr/Jul/Oct | 0.0000% 01/18/2022 0.000000 Gross 0.000000 Net | 01/18/2039 Quarterly 18.Jan/Apr/Jul/Oct | 01/18/2022 "Pass-Through" | AAAsf Aa1 (sf) | AAA Aaa | |
| Series B ES0374273011 | 11/23/2005 363 | 21,540.30 7,819,128.90 21.54% | 100,000.00 36,300,000.00 | Floating 3-M Euribor+0.340% 18.Jan/Apr/Jul/Oct | 0.0000% 01/18/2022 0.000000 Gross 0.000000 Net | 01/18/2039 Quarterly 18.Jan/Apr/Jul/Oct | To be determined "Pass-Through" Pro rata deferred start / Secutorial | AA-sf Baa1 (sf) | A A1 | |
| Series C ES0374273029 | 11/23/2005 80 | 21,538.17 1,723,053.60 21.54% | 100,000.00 8,000,000.00 | Floating 3-M Euribor+0.550% 18.Jan/Apr/Jul/Oct | 0.0000% 01/18/2022 0.000000 Gross 0.000000 Net | 01/18/2039 Quarterly 18.Jan/Apr/Jul/Oct | To be determined "Pass-Through" Pro rata deferred start / Secutorial | A+sf Ba2 (sf) | BBB+ Baa2 | |
| Series D ES0374273037 | 11/23/2005 128 | 21,536.38 2,756,656.64 21.54% | 100,000.00 12,800,000.00 | Floating 3-M Euribor+2.000% 18.Jan/Apr/Jul/Oct | 1.4490% 01/18/2022 79.749215 Gross 64.596864 Net | 01/18/2039 Quarterly 18.Jan/Apr/Jul/Oct | To be determined "Pass-Through" Pro rata deferred start / Secutorial | Asf B2 (sf) | BB Ba2 | |
| Series E ES0374273045 | 11/23/2005 128 | 49,931.25 6,391,200.00 49.93% | 100,000.00 12,800,000.00 | Floating 3-M Euribor+4.000% 18.Jan/Apr/Jul/Oct | 3.4490% 01/18/2022 440.099585 Gross 356.480664 Net | 01/18/2039 Quarterly 18.Jan/Apr/Jul/Oct | To be determined Due to Cash Reserve reduction | CCCs Ca (sf) | CC Ca | |
| Total | | 121,108,462.69 | 1,078,000,000.00 | | | | | | | |

| Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date | | | | | | | | | | | | | | |
|---|-------------------------------|----------------|-------|---------------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
| Series | Option | Type | Yrs | % Monthly CPR (SMM) | | | | | | | | | | |
| | | | | 0.17 | 0.25 | 0.34 | 0.42 | 0.51 | 0.60 | 0.69 | 0.78 | | | |
| Series A | With optional redemption * | Average life | Years | 0.72 | 0.71 | 0.71 | 0.71 | 0.71 | 0.48 | 0.48 | 0.48 | 0.48 | 0.48 | |
| | | Final Maturity | Years | 07/06/2022 | 07/05/2022 | 07/04/2022 | 07/04/2022 | 07/04/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | |
| | Without optional redemption * | Average life | Years | 4.54 | 4.38 | 4.23 | 4.09 | 3.96 | 3.83 | 3.70 | 3.59 | | | |
| | | Final Maturity | Years | 05/02/2026 | 03/06/2026 | 01/10/2026 | 11/19/2025 | 10/01/2025 | 08/15/2025 | 07/01/2025 | 05/19/2025 | | | |
| | | Average life | Years | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | |
| | | Final Maturity | Years | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | |
| Series B | With optional redemption * | Average life | Years | 0.72 | 0.71 | 0.71 | 0.71 | 0.71 | 0.48 | 0.48 | 0.48 | 0.48 | 0.48 | |
| | | Final Maturity | Years | 07/06/2022 | 07/05/2022 | 07/04/2022 | 07/04/2022 | 07/04/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | |
| | Without optional redemption * | Average life | Years | 4.54 | 4.38 | 4.23 | 4.09 | 3.96 | 3.83 | 3.70 | 3.59 | | | |
| | | Final Maturity | Years | 05/02/2026 | 03/06/2026 | 01/10/2026 | 11/19/2025 | 10/01/2025 | 08/15/2025 | 07/01/2025 | 05/19/2025 | | | |
| | | Average life | Years | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | |
| | | Final Maturity | Years | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | |
| Series C | With optional redemption * | Average life | Years | 0.72 | 0.71 | 0.71 | 0.71 | 0.71 | 0.48 | 0.48 | 0.48 | 0.48 | 0.48 | |
| | | Final Maturity | Years | 07/06/2022 | 07/05/2022 | 07/04/2022 | 07/04/2022 | 07/04/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | |
| | Without optional redemption * | Average life | Years | 4.54 | 4.38 | 4.23 | 4.09 | 3.96 | 3.83 | 3.70 | 3.59 | | | |
| | | Final Maturity | Years | 05/02/2026 | 03/06/2026 | 01/10/2026 | 11/19/2025 | 10/01/2025 | 08/15/2025 | 07/01/2025 | 05/19/2025 | | | |
| | | Average life | Years | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | |
| | | Final Maturity | Years | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | |
| Series D | With optional redemption * | Average life | Years | 0.72 | 0.71 | 0.71 | 0.71 | 0.71 | 0.48 | 0.48 | 0.48 | 0.48 | 0.48 | |
| | | Final Maturity | Years | 07/06/2022 | 07/05/2022 | 07/04/2022 | 07/04/2022 | 07/04/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | 04/12/2022 | |
| | Without optional redemption * | Average life | Years | 4.54 | 4.38 | 4.23 | 4.09 | 3.96 | 3.83 | 3.70 | 3.59 | | | |
| | | Final Maturity | Years | 05/02/2026 | 03/06/2026 | 01/10/2026 | 11/19/2025 | 10/01/2025 | 08/15/2025 | 07/01/2025 | 05/19/2025 | | | |
| | | Average life | Years | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | |
| | | Final Maturity | Years | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | |
| Series E | With optional redemption * | Average life | Years | 0.75 | 0.75 | 0.75 | 0.75 | 0.75 | 0.50 | 0.50 | 0.50 | 0.50 | 0.50 | |
| | | Final Maturity | Years | 07/18/2022 | 07/18/2022 | 07/18/2022 | 07/18/2022 | 07/18/2022 | 04/18/2022 | 04/18/2022 | 04/18/2022 | 04/18/2022 | 04/18/2022 | 04/18/2022 |
| | Without optional redemption * | Average life | Years | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 |
| | | Final Maturity | Years | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 |
| | | Average life | Years | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 | 16.76 |
| | | Final Maturity | Years | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 | 07/18/2038 |

Optional Clean up call when the amount of the Outstanding Balance 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%.

Credit enhancement and financial operations

| Credit enhancement (CE) | | | | | | |
|-------------------------|---------|----------------|---------------|--------|------------------|-------|
| | Current | | At issue date | | % CE | |
| | % CE | % CE | % CE | % CE | | |
| Series A | 84.57% | 102,418,423.55 | 16.29% | 93.52% | 1,008,100,000.00 | 6.56% |
| Series B | 6.46% | 7,819,128.90 | 9.48% | 3.37% | 36,300,000.00 | 3.15% |
| Series C | 1.42% | 1,723,053.60 | 7.97% | 0.74% | 8,000,000.00 | 2.40% |
| Series D | 2.28% | 2,756,656.64 | 5.57% | 1.19% | 12,800,000.00 | 1.20% |
| Series E | 5.28% | 6,391,200.00 | | | 12,800,000.00 | |
| Issue of Bonds | | 121,108,462.69 | | | 1,078,000,000.00 | |
| Reserve Fund | 5.57% | 6,391,200.00 | 1.20% | | 12,800,000.00 | |

| Other financial operations (current) | | | |
|---------------------------------------|--------------|----------|----------|
| Assets | Balance | Interest | |
| Treasury Account | 9,478,574.47 | -0.5000% | |
| Service ppal collect not yet credited | 112,434.01 | | |
| Service ints collect not yet credited | 7,122.19 | | |
| Liabilities | Available | Balance | Interest |
| Start-up Loan L/T | | 0.00 | |
| Start-up Loan S/T | | 0.00 | |

RURAL HIPOTECARIO GLOBAL I Fondo de Titulización de Activos

Brief report

Date: 11/30/2021
Currency: EUR

Constitution date
11/18/2005

VAT Reg. no.
V84511179

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

Originator
Caixa Rural de Balears
Caja Campo, Caja Rural
Caja Rural Central
Caja Rural de Albacete
Caja Rural de Aragón
Caja Rural de Asturias
Caja Rural de Extremadura
Caja Rural de Granada
Caja Rural de Teruel
Caja Rural de Zamora
Caja Rural del Mediterráneo, Ruralcaja

Servicer
Caixa Rural de Balears
Caja Campo, Caja Rural
Caja Rural Central
Caja Rural de Albacete
Caja Rural de Aragón
Caja Rural de Asturias
Caja Rural de Extremadura
Caja Rural de Granada
Caja Rural de Teruel
Caja Rural de Zamora
Caja Rural del Mediterráneo, Ruralcaja

Lead Managers
Banco Cooperativo Español
BBVA
Calyon
DZ Bank

Bond Underwriters and Placement Agents
Banco Cooperativo Español
BBVA
Calyon
DZ Bank
ABN AMRO
Banco Pastor
Dexia Bank
EBN Banco
HSBC
Rabobank International

Servicer Credit Support Provider
Banco Cooperativo Español

Bond Paying Agent
Société Générale

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
Société Générale

Swap
Banco Cooperativo Español

Start-up Loan
Caixa Rural de Balears
Caja Campo, Caja Rural
Caja Rural Central
Caja Rural de Albacete
Caja Rural de Aragón
Caja Rural de Asturias
Caja Rural de Extremadura
Caja Rural de Granada
Caja Rural de Teruel
Caja Rural de Zamora
Caja Rural del Mediterráneo, Ruralcaja

Assets Custodian
Banco Cooperativo Español

Fund Auditor
KPMG Auditores

Collateral: Residential mortgage loans (PTCs)

| General | | | |
|--|----------------|----------------------|--|
| | Current | At constitution date | |
| Count | 3,865 | 12,986 | |
| Principal | | | |
| Principal outstanding | 112,347,527.00 | 1,065,201,761.38 | |
| Average loan | 29,067.92 | 82,026.93 | |
| Minimum | 2.57 | 141.61 | |
| Maximum | 194,565.62 | 901,500.00 | |
| Interest rate | | | |
| Weighted average (wac) | 0.71% | 3.31% | |
| Minimum | 0.00% | 2.20% | |
| Maximum | 6.00% | 8.50% | |
| Final maturity | | | |
| Weighted average (WARM) (months) | 112 | 246 | |
| Minimum | 12/05/2021 | 02/06/2007 | |
| Maximum | 10/25/2038 | 11/01/2035 | |
| Index (principal outstanding distribution) | | | |
| 3-month EURIBOR/MIBOR | 0.54% | 0.28% | |
| 6-month EURIBOR/MIBOR | 0.00% | 0.02% | |
| 1-year EURIBOR/MIBOR | 8.93% | 8.15% | |
| 1-year EURIBOR/MIBOR (Mortgage Market) | 73.08% | 69.64% | |
| Mortgage Market: Savings Banks | 0.00% | 16.37% | |
| Mortgage Market: All Institutions | 7.49% | 5.53% | |
| Secondary Market Public Debt 2-6 years | 9.97% | | |

| LTV Distribution | | | | |
|--------------------------|---------|-------|----------------------|-------|
| | Current | | At constitution date | |
| | % Pool | % LTV | % Pool | % LTV |
| 0.01 - 10% | 6.40 | 6.88 | 0.12 | 7.29 |
| 10.01 - 20% | 18.00 | 15.07 | 0.91 | 16.47 |
| 20.01 - 30% | 27.95 | 25.44 | 2.56 | 25.46 |
| 30.01 - 40% | 27.71 | 35.30 | 5.14 | 35.40 |
| 40.01 - 50% | 17.77 | 43.11 | 9.56 | 45.81 |
| 50.01 - 60% | 2.17 | 52.06 | 15.78 | 55.26 |
| 60.01 - 70% | | | 20.00 | 65.31 |
| 70.01 - 80% | | | 35.50 | 75.52 |
| 80.01 - 90% | | | 6.90 | 84.50 |
| 90.01 - 100% | | | 3.52 | 94.46 |
| Weighted average (WALTV) | 28.83 | | 64.78 | |
| Minimum | 0.00 | | 0.12 | |
| Maximum | 55.44 | | 100.00 | |

| Prepayments | | | | | |
|------------------------------|---------------|---------------|---------------|----------------|------------|
| | Current month | Last 3 months | Last 6 months | Last 12 months | Historical |
| Single month. mort. (SMM) | 0.50% | 0.40% | 0.38% | 0.37% | 0.46% |
| Annual Percentage Rate (CPR) | 5.81% | 4.72% | 4.45% | 4.39% | 5.35% |

| Geographic distribution | | |
|-------------------------|---------|----------------------|
| | Current | At constitution date |
| Andalucia | 19.72% | 18.20% |
| Aragon | 4.95% | 7.71% |
| Asturias | 7.10% | 6.28% |
| Balearic Islands | 1.73% | 2.22% |
| Basque Country | 0.12% | 0.09% |
| Cantabria | 0.05% | 0.07% |
| Castilla-La Mancha | 1.49% | 2.42% |
| Castilla-Leon | 4.61% | 3.09% |
| Catalonia | 4.59% | 4.15% |
| Extremadura | 2.17% | 2.64% |
| Galicia | 0.17% | 0.09% |
| La Rioja | 1.85% | 1.30% |
| Madrid | 0.56% | 0.52% |
| Murcia | 1.55% | 1.38% |
| Navarra | | 0.02% |
| Valencia | 49.33% | 49.82% |

| Current delinquency | | | | | | | | | | |
|--------------------------|--------|--------------|------------|-------|--------------|--------|------------------|--------------|--------------------------------|-------|
| Aging | Assets | Overdue debt | | | | | Outstanding debt | Total debt | % Total debt / Appraisal Value | |
| | | Principal | Interest | Other | Total | % | | | | |
| Delinquencies | | | | | | | | | | |
| Up to 1 month | 140 | 40,982.70 | 1,704.61 | 0.00 | 42,687.31 | 1.38 | 4,210,468.48 | 4,253,155.79 | 43.00 | 21.37 |
| from > 1 to = 2 months | 30 | 22,486.63 | 1,578.26 | 0.00 | 24,064.89 | 0.78 | 1,061,613.57 | 1,085,678.46 | 10.98 | 21.51 |
| from > 2 to = 3 months | 8 | 8,772.59 | 403.20 | 0.00 | 9,175.79 | 0.30 | 235,300.15 | 244,475.94 | 2.47 | 21.94 |
| from > 3 to = 6 months | 3 | 4,354.96 | 324.15 | 0.00 | 4,679.11 | 0.15 | 88,682.97 | 93,362.08 | 0.94 | 27.16 |
| from > 6 to < 12 months | 5 | 7,854.79 | 378.40 | 0.00 | 8,233.19 | 0.27 | 71,266.69 | 79,499.88 | 0.80 | 22.36 |
| from = 12 to < 18 months | 6 | 17,494.41 | 735.80 | 0.00 | 18,230.21 | 0.59 | 194,384.10 | 212,614.31 | 2.15 | 27.21 |
| from = 18 to < 24 months | 4 | 98,398.06 | 1,118.34 | 0.00 | 99,516.40 | 3.22 | 18,544.11 | 118,060.51 | 1.19 | 14.94 |
| from ≥ 2 years | 78 | 2,538,026.77 | 346,028.50 | 0.00 | 2,884,055.27 | 93.32 | 920,079.69 | 3,804,134.96 | 38.46 | 38.41 |
| Subtotal | 274 | 2,738,370.91 | 352,271.26 | 0.00 | 3,090,642.17 | 100.00 | 6,800,339.76 | 9,890,981.93 | 100.00 | 25.87 |
| Total | 274 | 2,738,370.91 | 352,271.26 | 0.00 | 3,090,642.17 | | 6,800,339.76 | 9,890,981.93 | | |