

TDA IBERCAJA 2, FTA

INFORMACIÓN CORRESPONDIENTE AL MES DE AGOSTO DE 2022 INFORMATION CORRESPONDING TO THE MONTH OF AUGUST 2022

La Sociedad Gestora informa de los siguientes conceptos/The Sociedad Gestora provides the following information

| | | |
|---|---------------------------------------------------------------------------------------------------------------------------------------|------------------|
| * | Saldo vivo de derechos de crédito a 01/08/2022: Outstanding balance of the credit rights on 01/08/2022: | 99.802.647,79 € |
| * | Saldo vivo de derechos de crédito a 31/08/2022: Outstanding balance of the credit rights on 31/08/2022: | 98.055.619,82 € |
| * | Tasa(1) de Amortización Anticipada(TAA) correspondiente al mes de Agosto: Prepayment Rate(1) corresponding to the month of August: | 5,47 % |
| * | TAA (12 meses) / CPR (12 months): | 4,51 % |
| * | Tipo interés medio ponderado / Weighted average interest rate: | 0,74 % |
| * | Vencimiento residual medio / Weighted average maturity: | 8,60 |
| * | Vida Media de los bonos (TAA 4,51%) / Average Life of bonds (CPR 4,51%): | |
| | -Bono A / Bond A | 0,60 |
| | -Bono B / Bond B | 0,60 |
| | -Bono C / Bond C | 0,60 |
| | -Bono D / Bond D | 0,60 |
| | -Bono E / Bond E | 0,60 |
| * | Calificación Actual de los bonos / Current rating: | |
| | -Bono A / Bond A | (M) Aa1/(S) AAA |
| | -Bono B / Bond B | (M) A3/(S) AAA |
| | -Bono C / Bond C | (M) Baa3/(S) AA+ |
| | -Bono D / Bond D | (M) Ba1/(S) AA |
| | -Bono E / Bond E | (M) Ca |

La Sociedad Gestora, para facilitar a los inversores la valoración de los Bonos, suministra a demanda los flujos de pago previstos durante la vida del Bono, bajo diversas hipótesis alternativas de TAA.

In order to facilitate the evaluation of the Bonds for the investors, the Sociedad Gestora will supply upon request the projected cashflows for the life of the Bond, under different prepayment scenarios.

(1) Tasa Anualizada

(1) Annualized Rate

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