

RURAL HIPOTECARIO GLOBAL I Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos hipotecarios vivienda (CTHS) / Residential mortgage loans

Fecha / Date: 31/12/2009

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|--------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 8.993 | 100,00 | 595.794.112,46 | 100,00 | 808 | 100,00 | 897.685,22 | 100,00 | 8.989 | 100,00 | 594.896.427,24 | 100,00 | 3,294% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 18 | 0,20 | 2.000.139,84 | 0,34 | 1 | 0,12 | 8,36 | 0,00 | 18 | 0,20 | 2.000.131,48 | 0,34 | 2,812% | 0,723 | 0,500 | 0,750 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 3 | 0,03 | 62.138,04 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,03 | 62.138,04 | 0,01 | 6,206% | 1,946 | 1,500 | 2,000 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 726 | 8,07 | 53.064.452,63 | 8,91 | 47 | 5,82 | 101.503,15 | 11,31 | 726 | 8,08 | 52.962.949,48 | 8,90 | 3,237% | 0,874 | 0,250 | 2,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 6.123 | 68,09 | 423.271.534,06 | 71,04 | 494 | 61,14 | 627.129,44 | 69,86 | 6.119 | 68,07 | 422.644.404,62 | 71,05 | 3,061% | 0,920 | -0,030 | 3,000 |
| M. Hipotecario Cajas de Ahorro <i>Mortgage Market: Savings Banks</i> | 1.471 | 16,36 | 83.643.690,01 | 14,04 | 191 | 23,64 | 91.296,81 | 10,17 | 1.471 | 16,36 | 83.552.393,20 | 14,04 | 4,098% | 0,017 | -0,250 | 1,500 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 652 | 7,25 | 33.752.157,88 | 5,67 | 75 | 9,28 | 77.747,46 | 8,66 | 652 | 7,25 | 33.674.410,42 | 5,66 | 4,343% | 0,364 | 0,000 | 2,500 |
| Total : | 8.993 | 100,00 | 595.794.112,46 | 100,00 | 808 | 100,00 | 897.685,22 | 100,00 | 8.989 | 100,00 | 594.896.427,24 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 3,294% | | | |
| Media Simple / Average : | | | 66.250,87 | | | | 1.111,00 | | | | 66.180,49 | | 3,358% | | | |
| Mínimo / Minimum : | | | 70,18 | | | | 1,91 | | | | 70,18 | | 1,252% | | | |
| Máximo / Maximum : | | | 729.809,69 | | | | 46.595,92 | | | | 729.809,69 | | 8,258% | | | |