

# RURAL HIPOTECARIO IV Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/12/2007

Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</i>                                       | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |        |       |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|--------|-------|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.   | Max.  |
| Interés Variable<br><i>Floating Interest</i>  | 4.854   | 100,00        | 207.590.396,07          | 100,00        | 356  | 100,00        | 237.687,98              | 100,00        | 4.854   | 100,00        | 207.352.708,09          | 100,00        | 5,360%                        |  |        |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 233   | 4,80          | 9.540.612,86            | 4,60          | 11   | 3,09          | 14.269,83               | 6,00          | 233   | 4,80          | 9.526.343,03            | 4,59          | 5,461%                        | 0,949                                    | 0,500  | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.471   | 50,91         | 114.279.511,80          | 55,05         | 110  | 30,90         | 65.493,16               | 27,55         | 2.471   | 50,91         | 114.214.018,64          | 55,08         | 5,292%                        | 0,847                                    | 0,000  | 2,500 |
| M. Hipotecario Bancos<br><i>Mortgage Market: Banks</i>                                  | 70  | 1,44          | 1.916.510,32            | 0,92          | 7  | 1,97          | 3.943,44                | 1,66          | 70  | 1,44          | 1.912.566,88            | 0,92          | 5,505%                        | 0,341                                    | 0,000  | 1,000 |
| M. Hipotecario Cajas de Ahorro<br><i>Mortgage Market: Savings Banks</i>                 | 1.665   | 34,30         | 65.210.737,72           | 31,41         | 175  | 49,16         | 138.291,78              | 58,18         | 1.665   | 34,30         | 65.072.445,94           | 31,38         | 5,479%                        | 0,242                                    | 0,000  | 2,500 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 415   | 8,55          | 16.643.023,37           | 8,02          | 53   | 14,89         | 15.689,77               | 6,60          | 415   | 8,55          | 16.627.333,60           | 8,02          | 5,291%                        | 0,057                                    | -0,350 | 1,100 |
| <b>Total :</b>  | <b>4.854</b>  | <b>100,00</b> | <b>207.590.396,07</b>   | <b>100,00</b> | <b>356</b>   | <b>100,00</b> | <b>237.687,98</b>       | <b>100,00</b> | <b>4.854</b>  | <b>100,00</b> | <b>207.352.708,09</b>   | <b>100,00</b> |                               |  |        |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 5,360%                        |  |        |       |
| Media Simple / <i>Average</i> :   |   |               | 42.766,87               |               |  |               | 667,66                  |               |   |               | 42.717,90               |               | 5,405%                        |  |        |       |
| Mínimo / <i>Minimum</i> :   |   |               | 3,31                    |               |  |               | 0,47                    |               |   |               | 3,31                    |               | 4,264%                        |  |        |       |
| Máximo / <i>Maximum</i> :   |   |               | 264.746,24              |               |  |               | 66.255,80               |               |   |               | 264.746,24              |               | 7,750%                        |  |        |       |