

# RURAL HIPOTECARIO IX 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*: 31/12/2011

Divisa / *Currency*: EUR

| Indices 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.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>   | <b>9.907</b>  | <b>100,00</b> | <b>948.229.306,81</b>   | <b>100,00</b> | <b>1.223</b>   | <b>100,00</b> | <b>1.993.211,19</b>     | <b>100,00</b> | <b>9.897</b>  | <b>100,00</b> | <b>946.236.095,62</b>   | <b>100,00</b> | <b>3,086%</b>                 |  |        |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>   | 2   | 0,02          | 254.809,94              | 0,03          | 0  | 0,00          | 0,00                    | 0,00          | 2   | 0,02          | 254.809,94              | 0,03          | 3,000%                        | 0,750                                    | 0,750  | 0,750 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>  | 696   | 7,03          | 50.836.453,51           | 5,36          | 76   | 6,21          | 186.822,42              | 9,37          | 695   | 7,02          | 50.649.631,09           | 5,35          | 3,151%                        | 0,821                                    | 0,400  | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i>                   | 8.253   | 83,30         | 806.770.682,28          | 85,08         | 892  | 72,94         | 1.306.716,74            | 65,56         | 8.244   | 83,30         | 805.463.965,54          | 85,12         | 3,008%                        | 0,844                                    | 0,000  | 3,000 |
| M. Hipotecario Cajas de Ahorro<br><i>Mortgage Market: Savings Banks</i>                                   | 667   | 6,73          | 72.194.007,66           | 7,61          | 207  | 16,93         | 443.943,82              | 22,27         | 667   | 6,74          | 71.750.063,84           | 7,58          | 3,738%                        | 0,221                                    | 0,000  | 1,450 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>                          | 286   | 2,89          | 17.657.529,10           | 1,86          | 46   | 3,76          | 51.978,16               | 2,61          | 286   | 2,89          | 17.605.550,94           | 1,86          | 3,728%                        | 0,317                                    | -0,250 | 2,500 |
| Tipo Activo Referencia Cajas Ahorro (Indicador CEI)<br><i>Savings Banks Lending Rate (CECA Indicator)</i> | 3   | 0,03          | 515.824,32              | 0,05          | 2  | 0,16          | 3.750,05                | 0,19          | 3   | 0,03          | 512.074,27              | 0,05          | 5,559%                        | 0,365                                    | 0,000  | 1,250 |
| <b>Total :</b>  | <b>9.907</b>  | <b>100,00</b> | <b>948.229.306,81</b>   | <b>100,00</b> | <b>1.223</b>   | <b>100,00</b> | <b>1.993.211,19</b>     | <b>100,00</b> | <b>9.897</b>  | <b>100,00</b> | <b>946.236.095,62</b>   | <b>100,00</b> |                               |  |        |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>  |   |               |                         |               |  |               |                         |               |   |               |                         |               | <b>3,086%</b>                 |  |        |       |
| <b>Media Simple / <i>Average</i> :</b>  |   |               | <b>95.713,06</b>        |               |  |               | <b>1.629,77</b>         |               |   |               | <b>95.608,38</b>        |               | <b>3,088%</b>                 |  |        |       |
| <b>Mínimo / <i>Minimum</i> :</b>  |   |               | <b>1,94</b>             |               |  |               | <b>0,29</b>             |               |   |               | <b>1,94</b>             |               | <b>1,237%</b>                 |  |        |       |
| <b>Máximo / <i>Maximum</i> :</b>  |   |               | <b>471.538,02</b>       |               |  |               | <b>42.554,46</b>        |               |   |               | <b>470.756,63</b>       |               | <b>7,000%</b>                 |  |        |       |