

RURAL HIPOTECARIO XII 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*: 31/12/2013

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|--------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 7.427 | 100,00 | 678.753.746,52 | 100,00 | 1.330 | 100,00 | 1.666.333,61 | 100,00 | 7.427 | 100,00 | 677.087.412,91 | 100,00 | 2,062% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 190 | 2,56 | 6.605.886,69 | 0,97 | 19 | 1,43 | 6.922,08 | 0,42 | 190 | 2,56 | 6.598.964,61 | 0,97 | 1,514% | 0,975 | 0,500 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 6.932 | 93,34 | 653.338.011,61 | 96,26 | 1.223 | 91,95 | 1.473.871,12 | 88,45 | 6.932 | 93,34 | 651.864.140,49 | 96,27 | 2,007% | 0,805 | -0,400 | 3,000 |
| M. Hipotecario Cajas de Ahorro <i>Mortgage Market: Savings Banks</i> | 263 | 3,54 | 16.031.134,03 | 2,36 | 81 | 6,09 | 175.880,10 | 10,55 | 263 | 3,54 | 15.855.253,93 | 2,34 | 4,228% | 0,687 | 0,000 | 3,000 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 42 | 0,57 | 2.778.714,19 | 0,41 | 7 | 0,53 | 9.660,31 | 0,58 | 42 | 0,57 | 2.769.053,88 | 0,41 | 3,880% | 0,344 | 0,000 | 1,500 |
| Total : | 7.427 | 100,00 | 678.753.746,52 | 100,00 | 1.330 | 100,00 | 1.666.333,61 | 100,00 | 7.427 | 100,00 | 677.087.412,91 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,062% | | | |
| Media Simple / <i>Average</i> : | | | 91.390,03 | | | | 1.252,88 | | | | 91.165,67 | | 2,108% | | | |
| Mínimo / <i>Minimum</i> : | | | 136,57 | | | | 0,04 | | | | 136,57 | | 0,141% | | | |
| Máximo / <i>Maximum</i> : | | | 446.494,19 | | | | 31.007,93 | | | | 445.260,52 | | 5,750% | | | |