

RURAL HIPOTECARIO XV 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 (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 31/12/2019

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> | 4.685 | 100,00 | 303.046.621,69 | 100,00 | 125 | 100,00 | 183.607,70 | 100,00 | 4.684 | 100,00 | 302.863.013,99 | 100,00 | 0,695% | | | |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 3 | 0,06 | 133.256,39 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,06 | 133.256,39 | 0,04 | 2,352% | 0,524 | 0,000 | 0,750 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 857 | 18,29 | 49.980.204,51 | 16,49 | 26 | 20,80 | 27.613,84 | 15,04 | 857 | 18,30 | 49.952.590,67 | 16,49 | 0,687% | 0,914 | 0,250 | 2,250 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 3.789 | 80,88 | 251.209.712,15 | 82,89 | 98 | 78,40 | 154.882,69 | 84,36 | 3.788 | 80,87 | 251.054.829,46 | 82,89 | 0,686% | 0,855 | -0,250 | 2,750 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 36 | 0,77 | 1.723.448,64 | 0,57 | 1 | 0,80 | 1.111,17 | 0,61 | 36 | 0,77 | 1.722.337,47 | 0,57 | 2,166% | 0,196 | -0,200 | 1,000 |
| Total : | 4.685 | 100,00 | 303.046.621,69 | 100,00 | 125 | 100,00 | 183.607,70 | 100,00 | 4.684 | 100,00 | 302.863.013,99 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,695% | | | |
| Media Simple / Average : | | | 64.684,44 | | | | 1.468,86 | | | | 64.659,06 | | 0,715% | | | |
| Mínimo / Minimum : | | | 295,00 | | | | 3,40 | | | | 295,00 | | 0,000% | | | |
| Máximo / Maximum : | | | 316.713,29 | | | | 36.407,57 | | | | 316.713,29 | | 4,250% | | | |