

## RURAL HIPOTECARIO V 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*

Fecha / *Date*: 31/10/2017

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/Indice<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>                                            | 2.947                                                           | 100,00        | 88.983.122,02           | 100,00        | 174                                                    | 100,00        | 1.476.119,09            | 100,00        | 2.923                                                           | 100,00        | 87.507.002,93           | 100,00        | 0,894%                        |                                          |        |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 35                                                              | 1,19          | 564.395,04              | 0,63          | 3                                                      | 1,72          | 1.400,90                | 0,09          | 35                                                              | 1,20          | 562.994,14              | 0,64          | 1,057%                        | 1,125                                    | 0,550  | 1,750 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.597                                                           | 88,12         | 80.063.573,93           | 89,98         | 129                                                    | 74,14         | 996.063,95              | 67,48         | 2.583                                                           | 88,37         | 79.067.509,98           | 90,36         | 0,761%                        | 0,824                                    | 0,000  | 3,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 315                                                             | 10,69         | 8.355.153,05            | 9,39          | 42                                                     | 24,14         | 478.654,24              | 32,43         | 305                                                             | 10,43         | 7.876.498,81            | 9,00          | 2,222%                        | 0,280                                    | -0,250 | 1,500 |
| <b>Total :</b>                                                                          | <b>2.947</b>                                                    | <b>100,00</b> | <b>88.983.122,02</b>    | <b>100,00</b> | <b>174</b>                                             | <b>100,00</b> | <b>1.476.119,09</b>     | <b>100,00</b> | <b>2.923</b>                                                    | <b>100,00</b> | <b>87.507.002,93</b>    | <b>100,00</b> |                               |                                          |        |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>                                      |                                                                 |               |                         |               |                                                        |               |                         |               |                                                                 |               |                         |               | <b>0,894%</b>                 |                                          |        |       |
| <b>Media Simple / <i>Average</i> :</b>                                                  |                                                                 |               | <b>30.194,48</b>        |               |                                                        |               | <b>8.483,44</b>         |               |                                                                 |               | <b>29.937,39</b>        |               | <b>0,974%</b>                 |                                          |        |       |
| <b>Mínimo / <i>Minimum</i> :</b>                                                        |                                                                 |               | <b>23,02</b>            |               |                                                        |               | <b>1,61</b>             |               |                                                                 |               | <b>23,02</b>            |               | <b>0,000%</b>                 |                                          |        |       |
| <b>Máximo / <i>Maximum</i> :</b>                                                        |                                                                 |               | <b>173.148,14</b>       |               |                                                        |               | <b>112.810,98</b>       |               |                                                                 |               | <b>173.148,14</b>       |               | <b>4,850%</b>                 |                                          |        |       |