

## RURAL HIPOTECARIO VIII Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

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

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

**Fecha / Date:** 31/12/2009

**Divisa / Currency:** EUR

| Índices de Referencia<br>Reference Indexes                                              | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |        |       |
|-----------------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|-------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------|-----------------------------------|--------|-------|
|                                                                                         | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount  | %             | Num.                                                     | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.   | Max.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>                                     | <b>11.079</b>                                            | <b>100,00</b> | <b>843.429.050,40</b> | <b>100,00</b> | <b>897</b>                                      | <b>100,00</b> | <b>966.126,12</b> | <b>100,00</b> | <b>11.078</b>                                            | <b>100,00</b> | <b>842.462.924,28</b> | <b>100,00</b> | <b>3,184%</b>          |                                   |        |       |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 1                                                        | 0,01          | 72.145,90             | 0,01          | 0                                               | 0,00          | 0,00              | 0,00          | 1                                                        | 0,01          | 72.145,90             | 0,01          | 1,820%                 | 0,700                             | 0,700  | 0,700 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 1.243                                                    | 11,22         | 85.534.665,23         | 10,14         | 81                                              | 9,03          | 97.326,51         | 10,07         | 1.243                                                    | 11,22         | 85.437.338,72         | 10,14         | 3,089%                 | 0,855                             | 0,100  | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 8.749                                                    | 78,97         | 677.088.300,41        | 80,28         | 657                                             | 73,24         | 664.500,60        | 68,78         | 8.749                                                    | 78,98         | 676.423.799,81        | 80,29         | 3,071%                 | 0,830                             | -0,500 | 4,999 |
| M. Hipotecario Bancos<br><i>Mortgage Market: Banks</i>                                  | 4                                                        | 0,04          | 238.192,94            | 0,03          | 1                                               | 0,11          | 62,75             | 0,01          | 4                                                        | 0,04          | 238.130,19            | 0,03          | 4,215%                 | 0,232                             | 0,000  | 0,750 |
| M. Hipotecario Cajas de Ahorro<br><i>Mortgage Market: Savings Banks</i>                 | 378                                                      | 3,41          | 42.522.016,46         | 5,04          | 76                                              | 8,47          | 93.285,09         | 9,66          | 378                                                      | 3,41          | 42.428.731,37         | 5,04          | 4,199%                 | 0,165                             | 0,000  | 1,500 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 694                                                      | 6,26          | 37.703.084,13         | 4,47          | 81                                              | 9,03          | 110.724,87        | 11,46         | 693                                                      | 6,26          | 37.592.359,26         | 4,46          | 4,289%                 | 0,351                             | -0,250 | 2,500 |
| MIBOR a 6 meses<br><i>6-month MIBOR</i>                                                 | 10                                                       | 0,09          | 270.645,33            | 0,03          | 1                                               | 0,11          | 226,30            | 0,02          | 10                                                       | 0,09          | 270.419,03            | 0,03          | 2,538%                 | 1,500                             | 1,500  | 1,500 |
| <b>Total :</b>                                                                          | <b>11.079</b>                                            | <b>100,00</b> | <b>843.429.050,40</b> | <b>100,00</b> | <b>897</b>                                      | <b>100,00</b> | <b>966.126,12</b> | <b>100,00</b> | <b>11.078</b>                                            | <b>100,00</b> | <b>842.462.924,28</b> | <b>100,00</b> |                        |                                   |        |       |
| <b>Media Ponderada / Weighted Average :</b>                                             |                                                          |               |                       |               |                                                 |               |                   |               |                                                          |               |                       |               | <b>3,184%</b>          |                                   |        |       |
| <b>Media Simple / Average :</b>                                                         |                                                          |               | <b>76.128,63</b>      |               |                                                 |               | <b>1.077,06</b>   |               |                                                          |               | <b>76.048,29</b>      |               | <b>3,273%</b>          |                                   |        |       |
| <b>Mínimo / Minimum :</b>                                                               |                                                          |               | <b>372,27</b>         |               |                                                 |               | <b>0,44</b>       |               |                                                          |               | <b>372,27</b>         |               | <b>1,331%</b>          |                                   |        |       |
| <b>Máximo / Maximum :</b>                                                               |                                                          |               | <b>415.768,40</b>     |               |                                                 |               | <b>58.040,98</b>  |               |                                                          |               | <b>415.768,40</b>     |               | <b>8,500%</b>          |                                   |        |       |