

## RURAL HIPOTECARIO XI 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 (PTCs)

Fecha / Date: 30/06/2023

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.  |
| Interés Variable<br>Floating Interest                                            | 8.239                                                    | 100,00        | 433.227.073,93        | 100,00        | 580                                             | 100,00        | 365.744,70        | 100,00        | 8.230                                                    | 100,00        | 432.861.329,23        | 100,00        | 3,671%                 |                                   |        |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                 | 1                                                        | 0,01          | 7.010,58              | 0,00          | 0                                               | 0,00          | 0,00              | 0,00          | 1                                                        | 0,01          | 7.010,58              | 0,00          | 3,100%                 | 0,750                             | 0,750  | 0,750 |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                    | 100                                                      | 1,21          | 3.619.356,11          | 0,84          | 2                                               | 0,34          | 9.746,47          | 2,66          | 100                                                      | 1,22          | 3.609.609,64          | 0,83          | 3,833%                 | 0,943                             | 0,400  | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 7.656                                                    | 92,92         | 406.992.030,14        | 93,94         | 531                                             | 91,55         | 342.600,32        | 93,67         | 7.648                                                    | 92,93         | 406.649.429,82        | 93,94         | 3,695%                 | 0,855                             | -0,200 | 8,000 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 297                                                      | 3,60          | 14.871.553,39         | 3,43          | 21                                              | 3,62          | 7.758,49          | 2,12          | 297                                                      | 3,61          | 14.863.794,90         | 3,43          | 3,013%                 | 0,235                             | 0,000  | 2,000 |
| M. Secundario Deuda Pública 2-6 años<br>Secondary Market Public Debt 2-6 years   | 185                                                      | 2,25          | 7.737.123,71          | 1,79          | 26                                              | 4,48          | 5.639,42          | 1,54          | 184                                                      | 2,24          | 7.731.484,29          | 1,79          | 3,597%                 | 1,634                             | 0,000  | 2,331 |
| <b>Total :</b>                                                                   | <b>8.239</b>                                             | <b>100,00</b> | <b>433.227.073,93</b> | <b>100,00</b> | <b>580</b>                                      | <b>100,00</b> | <b>365.744,70</b> | <b>100,00</b> | <b>8.230</b>                                             | <b>100,00</b> | <b>432.861.329,23</b> | <b>100,00</b> |                        |                                   |        |       |
| Media Ponderada / Weighted Average :                                             |                                                          |               |                       |               |                                                 |               |                   |               |                                                          |               |                       |               | 3,671%                 |                                   |        |       |
| Media Simple / Average :                                                         |                                                          |               | 52.582,48             |               |                                                 |               | 630,59            |               |                                                          |               | 52.595,54             |               | 3,691%                 |                                   |        |       |
| Mínimo / Minimum :                                                               |                                                          |               | 1,79                  |               |                                                 |               | 0,02              |               |                                                          |               | 1,79                  |               | 0,000%                 |                                   |        |       |
| Máximo / Maximum :                                                               |                                                          |               | 314.138,84            |               |                                                 |               | 34.451,46         |               |                                                          |               | 314.138,84            |               | 7,362%                 |                                   |        |       |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.