

## RURAL HIPOTECARIO XI Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

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

Fecha / *Date*: 31/10/2023

Divisa / *Currency*: EUR

| Intervalos anuales<br><i>Annual Intervals</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 Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|-----------------------------------------------|-----------------------------------------------------------------|-------|-------------------------|-------|--------------------------------------------------------|-------|-------------------------|-------|-----------------------------------------------------------------|-------|-------------------------|-------|--------------------------------------|-----------------------------------------|
|                                               | Num.                                                            | %     | Importe / <i>Amount</i> | %     | Num.                                                   | %     | Importe / <i>Amount</i> | %     | Num.                                                            | %     | Importe / <i>Amount</i> | %     | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2022                                          | 2                                                               | 0,03  | 530,04                  | 0,00  | 2                                                      | 0,32  | 530,04                  | 0,13  | 0                                                               | 0,00  | 0,00                    | 0,00  | 0,000%                               | 0,000                                   |
| 2023                                          | 27                                                              | 0,34  | 13.272,59               | 0,00  | 2                                                      | 0,32  | 1.022,14                | 0,26  | 26                                                              | 0,33  | 12.250,45               | 0,00  | 4,298%                               | 1,055                                   |
| 2024                                          | 181                                                             | 2,26  | 671.139,96              | 0,16  | 8                                                      | 1,28  | 5.658,21                | 1,43  | 181                                                             | 2,26  | 665.481,75              | 0,16  | 4,441%                               | 9,346                                   |
| 2025                                          | 241                                                             | 3,01  | 1.966.199,38            | 0,48  | 15                                                     | 2,40  | 40.497,84               | 10,20 | 241                                                             | 3,02  | 1.925.701,54            | 0,47  | 4,460%                               | 20,716                                  |
| 2026                                          | 335                                                             | 4,19  | 4.705.892,86            | 1,14  | 18                                                     | 2,88  | 7.291,45                | 1,84  | 334                                                             | 4,18  | 4.698.601,41            | 1,14  | 4,419%                               | 32,967                                  |
| 2027                                          | 426                                                             | 5,33  | 7.455.613,26            | 1,81  | 23                                                     | 3,69  | 11.236,45               | 2,83  | 426                                                             | 5,33  | 7.444.376,81            | 1,81  | 4,419%                               | 44,568                                  |
| 2028                                          | 515                                                             | 6,44  | 11.478.220,73           | 2,78  | 40                                                     | 6,41  | 34.578,66               | 8,71  | 515                                                             | 6,44  | 11.443.642,07           | 2,78  | 4,448%                               | 55,590                                  |
| 2029                                          | 317                                                             | 3,96  | 8.686.744,06            | 2,11  | 18                                                     | 2,88  | 6.105,85                | 1,54  | 317                                                             | 3,97  | 8.680.638,21            | 2,11  | 4,475%                               | 68,796                                  |
| 2030                                          | 398                                                             | 4,98  | 12.606.768,35           | 3,06  | 28                                                     | 4,49  | 13.057,94               | 3,29  | 398                                                             | 4,98  | 12.593.710,41           | 3,06  | 4,432%                               | 80,368                                  |
| 2031                                          | 454                                                             | 5,68  | 17.565.231,10           | 4,26  | 16                                                     | 2,56  | 12.204,80               | 3,08  | 454                                                             | 5,68  | 17.553.026,30           | 4,26  | 4,468%                               | 92,238                                  |
| 2032                                          | 493                                                             | 6,16  | 20.378.208,09           | 4,94  | 35                                                     | 5,61  | 16.557,47               | 4,17  | 493                                                             | 6,17  | 20.361.650,62           | 4,94  | 4,431%                               | 104,531                                 |
| 2033                                          | 453                                                             | 5,66  | 21.880.012,82           | 5,31  | 29                                                     | 4,65  | 21.597,56               | 5,44  | 453                                                             | 5,67  | 21.858.415,26           | 5,31  | 4,497%                               | 115,092                                 |
| 2034                                          | 289                                                             | 3,61  | 14.657.926,84           | 3,56  | 23                                                     | 3,69  | 36.821,38               | 9,28  | 288                                                             | 3,60  | 14.621.105,46           | 3,55  | 4,505%                               | 129,106                                 |
| 2035                                          | 436                                                             | 5,45  | 25.125.073,62           | 6,10  | 39                                                     | 6,25  | 24.181,16               | 6,09  | 436                                                             | 5,46  | 25.100.892,46           | 6,10  | 4,460%                               | 140,432                                 |
| 2036                                          | 585                                                             | 7,31  | 35.844.264,75           | 8,70  | 42                                                     | 6,73  | 18.905,00               | 4,76  | 584                                                             | 7,31  | 35.825.359,75           | 8,70  | 4,431%                               | 152,576                                 |
| 2037                                          | 871                                                             | 10,89 | 58.346.293,05           | 14,16 | 77                                                     | 12,34 | 51.125,35               | 12,88 | 871                                                             | 10,90 | 58.295.167,70           | 14,16 | 4,441%                               | 164,027                                 |
| 2038                                          | 675                                                             | 8,44  | 46.761.082,41           | 11,35 | 71                                                     | 11,38 | 30.771,61               | 7,75  | 675                                                             | 8,45  | 46.730.310,80           | 11,35 | 4,494%                               | 174,009                                 |
| 2039                                          | 45                                                              | 0,56  | 3.621.339,59            | 0,88  | 7                                                      | 1,12  | 9.197,25                | 2,32  | 45                                                              | 0,56  | 3.612.142,34            | 0,88  | 4,389%                               | 187,131                                 |
| 2040                                          | 53                                                              | 0,66  | 4.397.650,06            | 1,07  | 5                                                      | 0,80  | 2.289,71                | 0,58  | 53                                                              | 0,66  | 4.395.360,35            | 1,07  | 4,456%                               | 200,464                                 |
| 2041                                          | 117                                                             | 1,46  | 10.612.931,26           | 2,57  | 7                                                      | 1,12  | 3.559,64                | 0,90  | 117                                                             | 1,46  | 10.609.371,62           | 2,58  | 4,263%                               | 212,936                                 |
| 2042                                          | 376                                                             | 4,70  | 34.439.764,96           | 8,36  | 43                                                     | 6,89  | 22.615,66               | 5,70  | 376                                                             | 4,70  | 34.417.149,30           | 8,36  | 4,411%                               | 223,961                                 |
| 2043                                          | 344                                                             | 4,30  | 31.210.551,05           | 7,57  | 39                                                     | 6,25  | 16.145,88               | 4,07  | 344                                                             | 4,30  | 31.194.405,17           | 7,58  | 4,341%                               | 234,014                                 |
| 2044                                          | 31                                                              | 0,39  | 2.683.689,29            | 0,65  | 7                                                      | 1,12  | 1.604,49                | 0,40  | 31                                                              | 0,39  | 2.682.084,80            | 0,65  | 4,591%                               | 246,292                                 |
| 2045                                          | 29                                                              | 0,36  | 2.972.926,89            | 0,72  | 2                                                      | 0,32  | 198,02                  | 0,05  | 29                                                              | 0,36  | 2.972.728,87            | 0,72  | 4,592%                               | 260,007                                 |
| 2046                                          | 48                                                              | 0,60  | 5.780.644,83            | 1,40  | 5                                                      | 0,80  | 2.097,15                | 0,53  | 48                                                              | 0,60  | 5.778.547,68            | 1,40  | 4,557%                               | 273,088                                 |
| 2047                                          | 130                                                             | 1,63  | 14.361.773,97           | 3,48  | 11                                                     | 1,76  | 3.526,82                | 0,89  | 130                                                             | 1,63  | 14.358.247,15           | 3,49  | 4,483%                               | 284,761                                 |
| 2048                                          | 110                                                             | 1,38  | 12.255.313,25           | 2,97  | 10                                                     | 1,60  | 3.233,64                | 0,81  | 110                                                             | 1,38  | 12.252.079,61           | 2,98  | 4,585%                               | 294,437                                 |
| 2049                                          | 17                                                              | 0,21  | 1.684.384,55            | 0,41  | 2                                                      | 0,32  | 270,36                  | 0,07  | 17                                                              | 0,21  | 1.684.114,19            | 0,41  | 4,521%                               | 306,589                                 |

## RURAL HIPOTECARIO XI Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

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

Fecha / *Date*: 31/10/2023

Divisa / *Currency*: EUR

| Intervalos anuales<br><i>Annual Intervals</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 Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|-----------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------|-----------------------------------------|
|                                               | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| Total :                                       | 7.998                                                           | 100,00 | 412.163.443,61          | 100,00 | 624                                                    | 100,00 | 396.881,53              | 100,00 | 7.992                                                           | 100,00 | 411.766.562,08          | 100,00 |                                      |                                         |
| Media Ponderada / <i>Weighted Average</i> :   |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 4,448%                               | 164,321                                 |
| Media Simple / <i>Average</i> :               |                                                                 |        | 51.533,31               |        |                                                        |        | 636,03                  |        |                                                                 |        | 51.522,34               |        | 4,462%                               | 128,065                                 |
| Mínimo / <i>Minimum</i> :                     |                                                                 |        | 1,75                    |        |                                                        |        | 0,10                    |        |                                                                 |        | 1,75                    |        | 0,000%                               | 03/11/2023                              |
| Máximo / <i>Maximum</i> :                     |                                                                 |        | 309.976,51              |        |                                                        |        | 36.385,80               |        |                                                                 |        | 309.976,51              |        | 7,362%                               | 24/07/2049                              |