

## RURAL HIPOTECARIO XI Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 30/06/2023

Divisa / Currency : EUR

| Intervalos de %CLTV<br>%CLTV Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|----------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| 0,01                                   | 5,00  | 512                                                      | 6,21   | 3.050.958,71     | 0,70   | 22                                              | 3,79   | 14.430,79        | 3,95   | 503                                                      | 6,11   | 3.036.527,92     | 0,70   | 3,541                                            | 3,546    |
| 5,01                                   | 10,00 | 630                                                      | 7,65   | 9.795.342,11     | 2,26   | 24                                              | 4,14   | 48.993,77        | 13,40  | 630                                                      | 7,65   | 9.746.348,34     | 2,25   | 7,874                                            | 7,800    |
| 10,01                                  | 15,00 | 827                                                      | 10,04  | 21.226.066,49    | 4,90   | 46                                              | 7,93   | 17.955,37        | 4,91   | 827                                                      | 10,05  | 21.208.111,12    | 4,90   | 12,728                                           | 12,716   |
| 15,01                                  | 20,00 | 875                                                      | 10,62  | 29.280.494,05    | 6,76   | 58                                              | 10,00  | 36.416,47        | 9,96   | 875                                                      | 10,63  | 29.244.077,58    | 6,76   | 17,634                                           | 17,612   |
| 20,01                                  | 25,00 | 919                                                      | 11,15  | 41.559.812,28    | 9,59   | 59                                              | 10,17  | 24.750,21        | 6,77   | 919                                                      | 11,17  | 41.535.062,07    | 9,60   | 22,608                                           | 22,595   |
| 25,01                                  | 30,00 | 861                                                      | 10,45  | 46.997.117,45    | 10,85  | 48                                              | 8,28   | 17.116,27        | 4,68   | 861                                                      | 10,46  | 46.980.001,18    | 10,85  | 27,667                                           | 27,657   |
| 30,01                                  | 35,00 | 899                                                      | 10,91  | 56.269.235,12    | 12,99  | 57                                              | 9,83   | 39.318,96        | 10,75  | 899                                                      | 10,92  | 56.229.916,16    | 12,99  | 32,451                                           | 32,427   |
| 35,01                                  | 40,00 | 786                                                      | 9,54   | 56.209.917,10    | 12,97  | 66                                              | 11,38  | 67.739,86        | 18,52  | 786                                                      | 9,55   | 56.142.177,24    | 12,97  | 37,550                                           | 37,502   |
| 40,01                                  | 45,00 | 870                                                      | 10,56  | 68.628.972,00    | 15,84  | 84                                              | 14,48  | 46.136,46        | 12,61  | 870                                                      | 10,57  | 68.582.835,54    | 15,84  | 42,579                                           | 42,550   |
| 45,01                                  | 50,00 | 520                                                      | 6,31   | 46.151.225,16    | 10,65  | 63                                              | 10,86  | 33.780,28        | 9,24   | 520                                                      | 6,32   | 46.117.444,88    | 10,65  | 47,592                                           | 47,557   |
| 50,01                                  | 55,00 | 318                                                      | 3,86   | 30.443.699,23    | 7,03   | 26                                              | 4,48   | 12.068,06        | 3,30   | 318                                                      | 3,86   | 30.431.631,17    | 7,03   | 52,172                                           | 52,151   |
| 55,01                                  | 60,00 | 129                                                      | 1,57   | 13.039.471,29    | 3,01   | 14                                              | 2,41   | 3.965,33         | 1,08   | 129                                                      | 1,57   | 13.035.505,96    | 3,01   | 56,973                                           | 56,956   |
| 60,01                                  | 65,00 | 65                                                       | 0,79   | 6.919.195,43     | 1,60   | 12                                              | 2,07   | 2.785,77         | 0,76   | 65                                                       | 0,79   | 6.916.409,66     | 1,60   | 61,934                                           | 61,909   |
| 65,01                                  | 70,00 | 25                                                       | 0,30   | 3.266.757,66     | 0,75   | 1                                               | 0,17   | 287,10           | 0,08   | 25                                                       | 0,30   | 3.266.470,56     | 0,75   | 66,864                                           | 66,858   |
| 70,01                                  | 75,00 | 2                                                        | 0,02   | 248.210,74       | 0,06   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,02   | 248.210,74       | 0,06   | 71,075                                           | 71,075   |
| 75,01                                  | 80,00 | 1                                                        | 0,01   | 140.599,11       | 0,03   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,01   | 140.599,11       | 0,03   | 76,505                                           | 76,505   |
| Total :                                |       | 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 |                                                  |          |
| Media Ponderada / Weighted Average :   |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 35,030                                           | 35,009   |
| Media Simple / Average :               |       |                                                          |        | 52.582,48        |        |                                                 |        | 630,59           |        |                                                          |        | 52.595,54        |        | 27,483                                           | 27,460   |
| Mínimo / Minimum :                     |       |                                                          |        | 1,79             |        |                                                 |        | 0,02             |        |                                                          |        | 1,79             |        | 0,001                                            | 0,001    |
| Máximo / Maximum :                     |       |                                                          |        | 314.138,84       |        |                                                 |        | 34.451,46        |        |                                                          |        | 314.138,84       |        | 76,505                                           | 76,505   |