

## RURAL HIPOTECARIO XV 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 (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 31/10/2021

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  | 162                                                      | 3,72   | 906.475,17       | 0,36   | 3                                               | 2,48   | 2.893,23         | 1,70   | 161                                                      | 3,70   | 903.581,94       | 0,36   | 3,360                                            | 3,354    |
| 5,01                                   | 10,00 | 254                                                      | 5,84   | 4.100.867,44     | 1,64   | 3                                               | 2,48   | 8.120,15         | 4,76   | 254                                                      | 5,84   | 4.092.747,29     | 1,64   | 7,868                                            | 7,843    |
| 10,01                                  | 15,00 | 328                                                      | 7,54   | 8.311.949,28     | 3,33   | 3                                               | 2,48   | 749,49           | 0,44   | 328                                                      | 7,54   | 8.311.199,79     | 3,33   | 12,725                                           | 12,723   |
| 15,01                                  | 20,00 | 356                                                      | 8,18   | 12.623.333,18    | 5,05   | 10                                              | 8,26   | 1.686,59         | 0,99   | 356                                                      | 8,18   | 12.621.646,59    | 5,06   | 17,665                                           | 17,663   |
| 20,01                                  | 25,00 | 403                                                      | 9,26   | 17.237.805,48    | 6,90   | 10                                              | 8,26   | 23.367,82        | 13,71  | 403                                                      | 9,26   | 17.214.437,66    | 6,90   | 22,587                                           | 22,541   |
| 25,01                                  | 30,00 | 415                                                      | 9,53   | 21.202.820,53    | 8,49   | 14                                              | 11,57  | 32.228,75        | 18,91  | 415                                                      | 9,54   | 21.170.591,78    | 8,48   | 27,625                                           | 27,571   |
| 30,01                                  | 35,00 | 458                                                      | 10,52  | 26.398.030,76    | 10,57  | 12                                              | 9,92   | 21.166,75        | 12,42  | 458                                                      | 10,52  | 26.376.864,01    | 10,57  | 32,491                                           | 32,457   |
| 35,01                                  | 40,00 | 443                                                      | 10,18  | 28.981.988,48    | 11,60  | 15                                              | 12,40  | 14.431,35        | 8,47   | 443                                                      | 10,18  | 28.967.557,13    | 11,60  | 37,563                                           | 37,544   |
| 40,01                                  | 45,00 | 438                                                      | 10,06  | 32.256.951,62    | 12,91  | 12                                              | 9,92   | 22.292,19        | 13,08  | 438                                                      | 10,06  | 32.234.659,43    | 12,91  | 42,497                                           | 42,463   |
| 45,01                                  | 50,00 | 417                                                      | 9,58   | 35.386.653,13    | 14,16  | 14                                              | 11,57  | 12.881,57        | 7,56   | 417                                                      | 9,58   | 35.373.771,56    | 14,17  | 47,578                                           | 47,559   |
| 50,01                                  | 55,00 | 366                                                      | 8,41   | 31.808.152,91    | 12,73  | 16                                              | 13,22  | 20.609,15        | 12,09  | 366                                                      | 8,41   | 31.787.543,76    | 12,73  | 52,518                                           | 52,484   |
| 55,01                                  | 60,00 | 229                                                      | 5,26   | 21.661.271,07    | 8,67   | 4                                               | 3,31   | 854,45           | 0,50   | 229                                                      | 5,26   | 21.660.416,62    | 8,68   | 57,317                                           | 57,315   |
| 60,01                                  | 65,00 | 75                                                       | 1,72   | 7.907.245,69     | 3,17   | 4                                               | 3,31   | 8.521,46         | 5,00   | 75                                                       | 1,72   | 7.898.724,23     | 3,16   | 61,659                                           | 61,591   |
| 65,01                                  | 70,00 | 7                                                        | 0,16   | 800.285,05       | 0,32   | 1                                               | 0,83   | 662,54           | 0,39   | 7                                                        | 0,16   | 799.622,51       | 0,32   | 68,229                                           | 68,176   |
| 70,01                                  | 75,00 | 2                                                        | 0,05   | 247.375,19       | 0,10   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,05   | 247.375,19       | 0,10   | 70,845                                           | 70,845   |
| Total :                                |       | 4.353                                                    | 100,00 | 249.831.204,98   | 100,00 | 121                                             | 100,00 | 170.465,49       | 100,00 | 4.352                                                    | 100,00 | 249.660.739,49   | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 39,273                                           | 39,248   |
| Media Simple / Average :               |       |                                                          |        | 57.392,88        |        |                                                 |        | 1.408,81         |        |                                                          |        | 57.366,90        |        | 32,328                                           | 32,304   |
| Mínimo / Minimum :                     |       |                                                          |        | 0,55             |        |                                                 |        | 0,24             |        |                                                          |        | 252,36           |        | 0,000                                            | 0,153    |
| Máximo / Maximum :                     |       |                                                          |        | 289.415,55       |        |                                                 |        | 21.340,86        |        |                                                          |        | 289.415,55       |        | 71,128                                           | 71,128   |