

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

Fecha / *Date*: 30/09/2023

Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |        |       |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|-------------------------------|------------------------------------------|--------|-------|
|                                                                                         | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.   | Max.  |
| Interés Variable<br><i>Floating Interest</i>                                            | 720                                                             | 100,00 | 44.560.498,42           | 100,00 | 27                                                     | 100,00 | 66.101,93               | 100,00 | 719                                                             | 100,00 | 44.494.396,49           | 100,00 | 4,279%                        |                                          |        |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 125                                                             | 17,36  | 7.866.184,93            | 17,65  | 3                                                      | 11,11  | 1.134,30                | 1,72   | 125                                                             | 17,39  | 7.865.050,63            | 17,68  | 4,088%                        | 0,624                                    | -2,000 | 1,850 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 595                                                             | 82,64  | 36.694.313,49           | 82,35  | 24                                                     | 88,89  | 64.967,63               | 98,28  | 594                                                             | 82,61  | 36.629.345,86           | 82,32  | 4,320%                        | 0,835                                    | 0,000  | 2,900 |
| Total :                                                                                 | 720                                                             | 100,00 | 44.560.498,42           | 100,00 | 27                                                     | 100,00 | 66.101,93               | 100,00 | 719                                                             | 100,00 | 44.494.396,49           | 100,00 |                               |                                          |        |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 4,279%                        |                                          |        |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 61.889,58               |        |                                                        |        | 2.448,22                |        |                                                                 |        | 61.883,72               |        | 4,254%                        |                                          |        |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 386,93                  |        |                                                        |        | 1,29                    |        |                                                                 |        | 386,93                  |        | 0,311%                        |                                          |        |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 215.773,59              |        |                                                        |        | 21.511,95               |        |                                                                 |        | 215.773,59              |        | 6,507%                        |                                          |        |       |

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.*