

## RURAL HIPOTECARIO XVI Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/12/2015

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000                                                     | 0,499 | 2                                                        | 0,17   | 220.447,58       | 0,18   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,17   | 220.447,58       | 0,18   | 0,403                                | 0,398 | 0,410 |
| 0,500                                                     | 0,999 | 532                                                      | 46,46  | 58.180.441,35    | 48,36  | 16                                              | 32,00  | 15.544,64        | 38,29  | 532                                                      | 46,46  | 58.164.896,71    | 48,37  | 0,723                                | 0,505 | 0,998 |
| 1,000                                                     | 1,499 | 142                                                      | 12,40  | 14.178.379,00    | 11,79  | 8                                               | 16,00  | 7.655,56         | 18,86  | 142                                                      | 12,40  | 14.170.723,44    | 11,78  | 1,160                                | 1,005 | 1,479 |
| 1,500                                                     | 1,999 | 24                                                       | 2,10   | 2.461.840,13     | 2,05   | 0                                               | 0,00   | 0,00             | 0,00   | 24                                                       | 2,10   | 2.461.840,13     | 2,05   | 1,645                                | 1,500 | 1,817 |
| 2,000                                                     | 2,499 | 27                                                       | 2,36   | 3.042.515,34     | 2,53   | 0                                               | 0,00   | 0,00             | 0,00   | 27                                                       | 2,36   | 3.042.515,34     | 2,53   | 2,105                                | 2,000 | 2,300 |
| 2,500                                                     | 2,999 | 63                                                       | 5,50   | 6.799.204,44     | 5,65   | 2                                               | 4,00   | 1.170,46         | 2,88   | 63                                                       | 5,50   | 6.798.033,98     | 5,65   | 2,628                                | 2,500 | 2,990 |
| 3,000                                                     | 3,499 | 264                                                      | 23,06  | 26.767.462,71    | 22,25  | 16                                              | 32,00  | 8.840,88         | 21,78  | 264                                                      | 23,06  | 26.758.621,83    | 22,25  | 3,016                                | 3,000 | 3,250 |
| 3,500                                                     | 3,999 | 41                                                       | 3,58   | 4.080.116,38     | 3,39   | 3                                               | 6,00   | 1.357,73         | 3,34   | 41                                                       | 3,58   | 4.078.758,65     | 3,39   | 3,517                                | 3,500 | 3,750 |
| 4,000                                                     | 4,499 | 47                                                       | 4,10   | 4.296.491,73     | 3,57   | 4                                               | 8,00   | 1.501,18         | 3,70   | 47                                                       | 4,10   | 4.294.990,55     | 3,57   | 4,003                                | 4,000 | 4,250 |
| 4,500                                                     | 4,999 | 3                                                        | 0,26   | 268.301,98       | 0,22   | 1                                               | 2,00   | 4.530,60         | 11,16  | 3                                                        | 0,26   | 263.771,38       | 0,22   | 4,500                                | 4,500 | 4,500 |
| Total :                                                   |       | 1.145                                                    | 100,00 | 120.295.200,64   | 100,00 | 50                                              | 100,00 | 40.601,05        | 100,00 | 1.145                                                    | 100,00 | 120.254.599,59   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,666                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 105.061,31       |        | 812,02                                          |        |                  |        | 105.025,85                                               |        |                  |        | 1,708                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 5.898,58         |        | 21,25                                           |        |                  |        | 5.898,58                                                 |        |                  |        | 0,398                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 447.060,08       |        | 4.530,60                                        |        |                  |        | 447.060,08                                               |        |                  |        | 4,500                                |       |       |