

RURAL HIPOTECARIO XII Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/03/2022

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|--------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 4.989 | 100,00 | 278.892.900,95 | 100,00 | 466 | 100,00 | 425.161,91 | 100,00 | 4.981 | 100,00 | 278.467.739,04 | 100,00 | 0,455% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 19 | 0,38 | 1.229.999,31 | 0,44 | 2 | 0,43 | 10.802,75 | 2,54 | 19 | 0,38 | 1.219.196,56 | 0,44 | 0,699% | 0,979 | 0,500 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 4.804 | 96,29 | 272.424.573,91 | 97,68 | 446 | 95,71 | 401.446,01 | 94,42 | 4.796 | 96,29 | 272.023.127,90 | 97,69 | 0,435% | 0,806 | -0,250 | 3,000 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 30 | 0,60 | 1.097.000,24 | 0,39 | 3 | 0,64 | 837,26 | 0,20 | 30 | 0,60 | 1.096.162,98 | 0,39 | 1,974% | 0,410 | 0,000 | 1,000 |
| M. Secundario Deuda Pública 2-6 años <i>Secondary Market Public Debt 2-6 years</i> | 136 | 2,73 | 4.141.327,49 | 1,48 | 15 | 3,22 | 12.075,89 | 2,84 | 136 | 2,73 | 4.129.251,60 | 1,48 | 1,266% | 1,591 | 0,000 | 2,500 |
| Total : | 4.989 | 100,00 | 278.892.900,95 | 100,00 | 466 | 100,00 | 425.161,91 | 100,00 | 4.981 | 100,00 | 278.467.739,04 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 0,455% | | | |
| Media Simple / <i>Average</i> : | | | 55.901,56 | | | | 912,36 | | | | 55.905,99 | | 0,523% | | | |
| Mínimo / <i>Minimum</i> : | | | 0,66 | | | | 0,66 | | | | 95,80 | | 0,000% | | | |
| Máximo / <i>Maximum</i> : | | | 327.761,18 | | | | 179.491,09 | | | | 327.761,18 | | 4,500% | | | |

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.*