

## 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*: 31/12/2022

Divisa / *Currency*: EUR

| Indices 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/Indice<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>  | 4.753   | 100,00        | 253.533.509,05          | 100,00        | 471  | 100,00        | 479.978,76              | 100,00        | 4.746   | 100,00        | 253.053.530,29          | 100,00        | 2,249%                        |  |        |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 18  | 0,38          | 1.127.625,31            | 0,44          | 0  | 0,00          | 0,00                    | 0,00          | 18  | 0,38          | 1.127.625,31            | 0,45          | 0,976%                        | 0,951                                    | 0,500  | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 4.579   | 96,34         | 247.663.106,06          | 97,68         | 459  | 97,45         | 474.121,91              | 98,78         | 4.572   | 96,33         | 247.188.984,15          | 97,68         | 2,253%                        | 0,802                                    | -0,250 | 3,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 28  | 0,59          | 1.007.123,40            | 0,40          | 3  | 0,64          | 899,58                  | 0,19          | 28  | 0,59          | 1.006.223,82            | 0,40          | 2,359%                        | 0,406                                    | 0,000  | 1,000 |
| M. Secundario Deuda Pública 2-6 años<br><i>Secondary Market Public Debt 2-6 years</i>   | 128   | 2,69          | 3.735.654,28            | 1,47          | 9  | 1,91          | 4.957,27                | 1,03          | 128   | 2,70          | 3.730.697,01            | 1,47          | 2,349%                        | 1,595                                    | 0,000  | 2,500 |
| <b>Total :</b>  | <b>4.753</b>  | <b>100,00</b> | <b>253.533.509,05</b>   | <b>100,00</b> | <b>471</b>   | <b>100,00</b> | <b>479.978,76</b>       | <b>100,00</b> | <b>4.746</b>  | <b>100,00</b> | <b>253.053.530,29</b>   | <b>100,00</b> |                               |  |        |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>                                      |   |               |                         |               |  |               |                         |               |   |               |                         |               | <b>2,249%</b>                 |  |        |       |
| <b>Media Simple / <i>Average</i> :</b>  |   |               | <b>53.341,79</b>        |               |  |               | <b>1.019,06</b>         |               |   |               | <b>53.319,33</b>        |               | <b>2,436%</b>                 |  |        |       |
| <b>Mínimo / <i>Minimum</i> :</b>  |   |               | <b>0,66</b>             |               |  |               | <b>0,25</b>             |               |   |               | <b>24,20</b>            |               | <b>0,000%</b>                 |  |        |       |
| <b>Máximo / <i>Maximum</i> :</b>  |   |               | <b>316.781,14</b>       |               |  |               | <b>179.491,09</b>       |               |   |               | <b>316.781,14</b>       |               | <b>5,629%</b>                 |  |        |       |

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.*