

RURAL HIPOTECARIO XI 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

Fecha / Date: 31/10/2017

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|--------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable Floating Interest | 11.864 | 100,00 | 871.367.998,21 | 100,00 | 997 | 100,00 | 1.447.193,00 | 100,00 | 11.853 | 100,00 | 869.920.805,21 | 100,00 | 1,079% | | | |
| EURIBOR/MIBOR a 3 meses 3-month EURIBOR/MIBOR | 1 | 0,01 | 75.364,68 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 75.364,68 | 0,01 | - % | 0,250 | 0,250 | 0,250 |
| EURIBOR/MIBOR a 1 año 1-year EURIBOR/MIBOR | 99 | 0,83 | 4.470.679,44 | 0,51 | 2 | 0,20 | 3.887,48 | 0,27 | 99 | 0,84 | 4.466.791,96 | 0,51 | 1,024% | 0,801 | 0,250 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) 1-year EURIBOR/MIBOR (Mortgage Market) | 11.059 | 93,21 | 820.478.915,72 | 94,16 | 897 | 89,97 | 1.335.334,93 | 92,27 | 11.048 | 93,21 | 819.143.580,79 | 94,16 | 1,025% | 0,834 | -0,450 | 4,000 |
| M. Hipotecario Conjunto de Entidades Mortgage Market: All Institutions | 444 | 3,74 | 29.819.228,50 | 3,42 | 48 | 4,81 | 70.975,95 | 4,90 | 444 | 3,75 | 29.748.252,55 | 3,42 | 2,217% | 0,256 | -0,119 | 2,250 |
| M. Secundario Deuda Pública 2-6 años Secondary Market Public Debt 2-6 years | 261 | 2,20 | 16.523.809,87 | 1,90 | 50 | 5,02 | 36.994,64 | 2,56 | 261 | 2,20 | 16.486.815,23 | 1,90 | 1,747% | 1,602 | 0,000 | 2,331 |
| Total : | 11.864 | 100,00 | 871.367.998,21 | 100,00 | 997 | 100,00 | 1.447.193,00 | 100,00 | 11.853 | 100,00 | 869.920.805,21 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,079% | | | |
| Media Simple / Average : | | | 73.446,39 | | | | 1.451,55 | | | | 73.392,46 | | 1,101% | | | |
| Mínimo / Minimum : | | | 3,70 | | | | 0,17 | | | | 3,70 | | 0,000% | | | |
| Máximo / Maximum : | | | 399.808,36 | | | | 211.297,15 | | | | 399.808,36 | | 5,250% | | | |