

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 (PTCs)

Fecha / Date: 31/03/2022

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 <i>Floating Interest</i> | 9.274 | 100,00 | 522.848.060,10 | 100,00 | 546 | 100,00 | 409.254,44 | 100,00 | 9.268 | 100,00 | 522.438.805,66 | 100,00 | 0,555% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 1 | 0,01 | 11.942,99 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 11.942,99 | 0,00 | 0,190% | 0,750 | 0,750 | 0,750 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 123 | 1,33 | 5.106.584,01 | 0,98 | 2 | 0,37 | 3.982,77 | 0,97 | 123 | 1,33 | 5.102.601,24 | 0,98 | 0,736% | 0,932 | 0,400 | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 8.620 | 92,95 | 491.088.199,57 | 93,93 | 501 | 91,76 | 364.137,04 | 88,98 | 8.614 | 92,94 | 490.724.062,53 | 93,93 | 0,496% | 0,846 | -0,200 | 4,000 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 330 | 3,56 | 17.536.250,61 | 3,35 | 18 | 3,30 | 29.608,47 | 7,23 | 330 | 3,56 | 17.506.642,14 | 3,35 | 1,767% | 0,240 | 0,000 | 2,000 |
| M. Secundario Deuda Pública 2-6 años <i>Secondary Market Public Debt 2-6 years</i> | 200 | 2,16 | 9.105.082,92 | 1,74 | 25 | 4,58 | 11.526,16 | 2,82 | 200 | 2,16 | 9.093.556,76 | 1,74 | 1,285% | 1,626 | 0,000 | 2,331 |
| Total : | 9.274 | 100,00 | 522.848.060,10 | 100,00 | 546 | 100,00 | 409.254,44 | 100,00 | 9.268 | 100,00 | 522.438.805,66 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,555% | | | |
| Media Simple / Average : | | | 56.377,84 | | | | 749,55 | | | | 56.370,18 | | 0,579% | | | |
| Mínimo / Minimum : | | | 9,26 | | | | 0,04 | | | | 9,26 | | 0,000% | | | |
| Máximo / Maximum : | | | 331.795,68 | | | | 19.427,36 | | | | 331.795,68 | | 5,250% | | | |

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.