

# RURAL HIPOTECARIO XI Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/12/2016

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals      | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Interés<br>Interest Rate | Antigüedad<br>Age                |
|---|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 1994  | 1  | 0,01          | 29.458,27             | 0,00          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,01          | 29.458,27             | 0,00          | 0,487%                        | 273,899                          |
| 1996  | 1  | 0,01          | 116.883,85            | 0,01          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,01          | 116.883,85            | 0,01          | 1,500%                        | 240,500                          |
| 1997  | 2  | 0,02          | 84.677,85             | 0,01          | 1   | 0,08          | 1.576,14            | 0,07          | 2  | 0,02          | 83.101,71             | 0,01          | 1,964%                        | 234,191                          |
| 1998  | 2  | 0,02          | 61.960,16             | 0,01          | 0   | 0,00          | 0,00                | 0,00          | 2  | 0,02          | 61.960,16             | 0,01          | 1,459%                        | 224,912                          |
| 1999  | 46   | 0,37          | 1.519.296,74          | 0,16          | 5   | 0,40          | 1.937,46            | 0,08          | 46   | 0,37          | 1.517.359,28          | 0,16          | 1,401%                        | 209,576                          |
| 2000  | 91   | 0,74          | 3.069.081,28          | 0,32          | 29  | 2,32          | 9.042,92            | 0,38          | 91   | 0,74          | 3.060.038,36          | 0,32          | 1,187%                        | 196,874                          |
| 2001  | 236  | 1,91          | 8.500.017,80          | 0,89          | 39  | 3,12          | 10.935,77           | 0,46          | 236  | 1,91          | 8.489.082,03          | 0,90          | 1,034%                        | 185,259                          |
| 2002  | 399  | 3,23          | 16.882.264,95         | 1,78          | 32  | 2,56          | 36.847,77           | 1,55          | 399  | 3,24          | 16.845.417,18         | 1,78          | 1,235%                        | 173,082                          |
| 2003  | 690  | 5,59          | 34.083.204,49         | 3,59          | 73  | 5,84          | 36.186,04           | 1,53          | 689  | 5,59          | 34.047.018,45         | 3,59          | 1,417%                        | 161,532                          |
| 2004  | 956  | 7,74          | 56.577.272,41         | 5,95          | 115   | 9,20          | 118.647,20          | 5,00          | 954  | 7,74          | 56.458.625,21         | 5,96          | 1,536%                        | 149,258                          |
| 2005  | 1.405  | 11,38         | 93.373.319,23         | 9,82          | 149   | 11,92         | 94.406,22           | 3,98          | 1.405  | 11,39         | 93.278.913,01         | 9,84          | 1,431%                        | 137,668                          |
| 2006  | 2.085  | 16,88         | 167.539.185,63        | 17,63         | 211   | 16,88         | 540.644,53          | 22,80         | 2.081  | 16,88         | 166.998.541,10        | 17,61         | 1,285%                        | 125,348                          |
| 2007  | 3.387  | 27,43         | 299.291.804,68        | 31,49         | 342   | 27,36         | 873.440,78          | 36,83         | 3.380  | 27,41         | 298.418.363,90        | 31,48         | 1,155%                        | 113,870                          |
| 2008  | 3.049  | 24,69         | 269.326.494,34        | 28,34         | 254   | 20,32         | 648.016,82          | 27,32         | 3.043  | 24,68         | 268.678.477,52        | 28,34         | 1,258%                        | 104,207                          |
| <b>Total :</b>                              | <b>12.350</b>  | <b>100,00</b> | <b>950.454.921,68</b> | <b>100,00</b> | <b>1.250</b>                                    | <b>100,00</b> | <b>2.371.681,65</b> | <b>100,00</b> | <b>12.330</b>  | <b>100,00</b> | <b>948.083.240,03</b> | <b>100,00</b> |                               |                                  |
| <b>Media Ponderada / Weighted Average :</b> |  |               |                       |               |   |               |                     |               |  |               |                       |               | <b>1,267%</b>                 | <b>121,465</b>                   |
| <b>Media Simple / Average :</b>             |  |               | <b>76.959,91</b>      |               |   |               | <b>1.897,35</b>     |               |  |               | <b>76.892,40</b>      |               | <b>1,298%</b>                 | <b>125,327</b>                   |
| <b>Mínimo / Minimum :</b>                   |  |               | <b>2,14</b>           |               |   |               | <b>0,08</b>         |               |  |               | <b>1,71</b>           |               | <b>0,000%</b>                 | <b>10/03/1994</b>                |
| <b>Máximo / Maximum :</b>                   |  |               | <b>410.296,13</b>     |               |   |               | <b>210.609,96</b>   |               |  |               | <b>410.296,13</b>     |               | <b>5,500%</b>                 | <b>30/09/2008</b>                |