

## RURAL HIPOTECARIO XI Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Índices de Referencia / Distribution by Reference Indexes

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

**Fecha / Date:** 31/12/2019

**Divisa / Currency:** EUR

| Índices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |        |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|-------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------|-----------------------------------|--------|-------|
|                                                                                  | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount  | %             | Num.                                                     | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.   | Max.  |
| <b>Interés Variable<br/>Floating Interest</b>                                    | <b>10.686</b>                                            | <b>100,00</b> | <b>687.973.950,79</b> | <b>100,00</b> | <b>803</b>                                      | <b>100,00</b> | <b>594.606,58</b> | <b>100,00</b> | <b>10.683</b>                                            | <b>100,00</b> | <b>687.379.344,21</b> | <b>100,00</b> | <b>0,872%</b>          |                                   |        |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                 | 1                                                        | 0,01          | 66.325,61             | 0,01          | 1                                               | 0,12          | 823,40            | 0,14          | 1                                                        | 0,01          | 65.502,21             | 0,01          | - %                    | 0,250                             | 0,250  | 0,250 |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                    | 162                                                      | 1,52          | 7.254.114,52          | 1,05          | 5                                               | 0,62          | 20.442,89         | 3,44          | 162                                                      | 1,52          | 7.233.671,63          | 1,05          | 1,011%                 | 0,907                             | 0,350  | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 9.898                                                    | 92,63         | 644.904.319,63        | 93,74         | 731                                             | 91,03         | 524.277,48        | 88,17         | 9.895                                                    | 92,62         | 644.380.042,15        | 93,74         | 0,806%                 | 0,841                             | -0,200 | 4,000 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 395                                                      | 3,70          | 23.388.850,88         | 3,40          | 28                                              | 3,49          | 20.849,13         | 3,51          | 395                                                      | 3,70          | 23.368.001,75         | 3,40          | 2,242%                 | 0,249                             | -0,119 | 2,250 |
| M. Secundario Deuda Pública 2-6 años<br>Secondary Market Public Debt 2-6 years   | 230                                                      | 2,15          | 12.360.340,15         | 1,80          | 38                                              | 4,73          | 28.213,68         | 4,74          | 230                                                      | 2,15          | 12.332.126,47         | 1,79          | 1,655%                 | 1,616                             | 0,000  | 2,331 |
| <b>Total :</b>                                                                   | <b>10.686</b>                                            | <b>100,00</b> | <b>687.973.950,79</b> | <b>100,00</b> | <b>803</b>                                      | <b>100,00</b> | <b>594.606,58</b> | <b>100,00</b> | <b>10.683</b>                                            | <b>100,00</b> | <b>687.379.344,21</b> | <b>100,00</b> |                        |                                   |        |       |
| <b>Media Ponderada / Weighted Average :</b>                                      |                                                          |               |                       |               |                                                 |               |                   |               |                                                          |               |                       |               | <b>0,872%</b>          |                                   |        |       |
| <b>Media Simple / Average :</b>                                                  |                                                          |               | <b>64.380,87</b>      |               |                                                 |               | <b>740,48</b>     |               |                                                          |               | <b>64.343,29</b>      |               | <b>0,896%</b>          |                                   |        |       |
| <b>Mínimo / Minimum :</b>                                                        |                                                          |               | <b>2,53</b>           |               |                                                 |               | <b>0,03</b>       |               |                                                          |               | <b>2,53</b>           |               | <b>0,000%</b>          |                                   |        |       |
| <b>Máximo / Maximum :</b>                                                        |                                                          |               | <b>365.506,08</b>     |               |                                                 |               | <b>19.647,77</b>  |               |                                                          |               | <b>365.506,08</b>     |               | <b>5,250%</b>          |                                   |        |       |