

## RURAL HIPOTECARIO XI Fondo de Titulización de Activos

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

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/12/2011

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                     |                       |                |                     |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security  | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|---------------------|-----------------------|----------------|---------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal           | Intereses<br>Interest | Otros<br>Other | Total               | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value  | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                     |                       |                |                     |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 1.178                         | 295.345,52          | 217.633,62            | 0,00           | 512.979,14          | 17,87         | 127.710.816,88                                | 54,47         | 0,00           | 128.006.162,40            | 54,26         | 128.223.796,02            | 227.716.163,45        | 56,2130                             | 56,3086            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 404                           | 228.935,41          | 210.050,02            | 0,00           | 438.985,43          | 15,29         | 45.481.537,96                                 | 19,40         | 0,00           | 45.710.473,37             | 19,38         | 45.920.523,39             | 79.951.604,18         | 57,1727                             | 57,4354            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 206                           | 192.594,79          | 202.056,60            | 0,00           | 394.651,39          | 13,75         | 26.831.657,33                                 | 11,44         | 0,00           | 27.024.252,12             | 11,46         | 27.226.308,72             | 45.692.785,47         | 59,1434                             | 59,5856            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 127                           | 179.202,32          | 190.947,82            | 0,00           | 370.150,14          | 12,90         | 16.173.708,84                                 | 6,90          | 0,00           | 16.352.911,16             | 6,93          | 16.543.858,98             | 26.438.183,69         | 61,8534                             | 62,5756            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 94                            | 215.108,16          | 238.611,46            | 0,00           | 453.719,62          | 15,81         | 11.096.448,78                                 | 4,73          | 0,00           | 11.311.556,94             | 4,79          | 11.550.168,40             | 17.458.739,25         | 64,7902                             | 66,1569            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 45                            | 198.973,92          | 175.947,07            | 0,00           | 374.920,99          | 13,06         | 4.852.885,64                                  | 2,07          | 0,00           | 5.051.859,56              | 2,14          | 5.227.806,63              | 8.418.369,90          | 60,0099                             | 62,1000            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 17                            | 66.615,99           | 62.342,35             | 0,00           | 128.958,34          | 4,49          | 1.031.032,56                                  | 0,44          | 0,00           | 1.097.648,55              | 0,47          | 1.159.990,90              | 3.179.572,30          | 34,5219                             | 36,4826            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 12                            | 85.051,15           | 110.707,72            | 0,00           | 195.758,87          | 6,82          | 1.272.512,89                                  | 0,54          | 0,00           | 1.357.564,04              | 0,58          | 1.468.271,76              | 1.871.453,03          | 72,5406                             | 78,4562            |
| <b>Subtotal :</b>                                        | <b>2.083</b>                  | <b>1.461.827,26</b> | <b>1.408.296,66</b>   | <b>0,00</b>    | <b>2.870.123,92</b> | <b>100,00</b> | <b>234.450.600,88</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>235.912.428,14</b>     | <b>100,00</b> | <b>237.320.724,80</b>     | <b>410.726.871,27</b> | <b>57,4378</b>                      | <b>57,7807</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                     |                       |                |                     |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
|                                                          | 0                             | 0,00                | 0,00                  | 0,00           | 0,00                | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                  |                                     |                    |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>         | <b>0,00</b>           | <b>0,00</b>    | <b>0,00</b>         | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>           | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>2.083</b>                  | <b>1.461.827,26</b> | <b>1.408.296,66</b>   | <b>0,00</b>    | <b>2.870.123,92</b> |               | <b>234.450.600,88</b>                         |               | <b>0,00</b>    | <b>235.912.428,14</b>     |               | <b>237.320.724,80</b>     | <b>410.726.871,27</b> | <b>57,4378</b>                      | <b>57,7807</b>     |