

## 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: 31/12/2016

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                        | 832                           | 251.310,93          | 44.697,83             | 0,00           | 296.008,76          | 11,19         | 58.487.319,36                                 | 62,03         | 0,00           | 58.738.630,29             | 60,77         | 58.783.328,12             | 145.012.489,90        | 40,5059                             | 40,5367            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 194                           | 133.434,74          | 38.793,21             | 0,00           | 172.227,95          | 6,51          | 17.056.182,82                                 | 18,09         | 0,00           | 17.189.617,56             | 17,78         | 17.228.410,77             | 37.575.339,90         | 45,7471                             | 45,8503            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 106                           | 121.598,20          | 41.403,47             | 0,00           | 163.001,67          | 6,16          | 9.870.887,89                                  | 10,47         | 0,00           | 9.992.486,09              | 10,34         | 10.033.889,56             | 20.520.864,52         | 48,6943                             | 48,8960            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 36                            | 60.461,14           | 19.599,72             | 0,00           | 80.060,86           | 3,03          | 3.041.566,01                                  | 3,23          | 0,00           | 3.102.027,15              | 3,21          | 3.121.626,87              | 8.186.541,17          | 37,8918                             | 38,1312            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 44                            | 191.917,61          | 56.162,82             | 0,00           | 248.080,43          | 9,37          | 4.227.030,29                                  | 4,48          | 0,00           | 4.418.947,90              | 4,57          | 4.475.110,72              | 8.266.383,86          | 53,4568                             | 54,1363            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 36                            | 1.533.406,47        | 57.218,94             | 0,00           | 1.590.625,41        | 60,11         | 1.371.131,09                                  | 1,45          | 0,00           | 2.904.537,56              | 3,01          | 2.961.756,50              | 6.832.950,15          | 42,5078                             | 43,3452            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 4                             | 79.453,39           | 16.711,87             | 0,00           | 96.165,26           | 3,63          | 228.539,57                                    | 0,24          | 0,00           | 307.992,96                | 0,32          | 324.704,83                | 733.972,95            | 41,9624                             | 44,2393            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 2                             | 99,16               | 27,50                 | 0,00           | 126,66              | 0,00          | 0,00                                          | 0,00          | 0,00           | 99,16                     | 0,00          | 126,66                    | 372.797,45            | 0,0266                              | 0,0340             |
| <b>Subtotal :</b>                                        | <b>1.254</b>                  | <b>2.371.681,64</b> | <b>274.615,36</b>     | <b>0,00</b>    | <b>2.646.297,00</b> | <b>100,00</b> | <b>94.282.657,03</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>96.654.338,67</b>      | <b>100,00</b> | <b>96.928.954,03</b>      | <b>227.501.339,90</b> | <b>42,4852</b>                      | <b>42,6059</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>1.254</b>                  | <b>2.371.681,64</b> | <b>274.615,36</b>     | <b>0,00</b>    | <b>2.646.297,00</b> |               | <b>94.282.657,03</b>                          |               | <b>0,00</b>    | <b>96.654.338,67</b>      |               | <b>96.928.954,03</b>      | <b>227.501.339,90</b> | <b>42,4852</b>                      | <b>42,6059</b>     |