

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

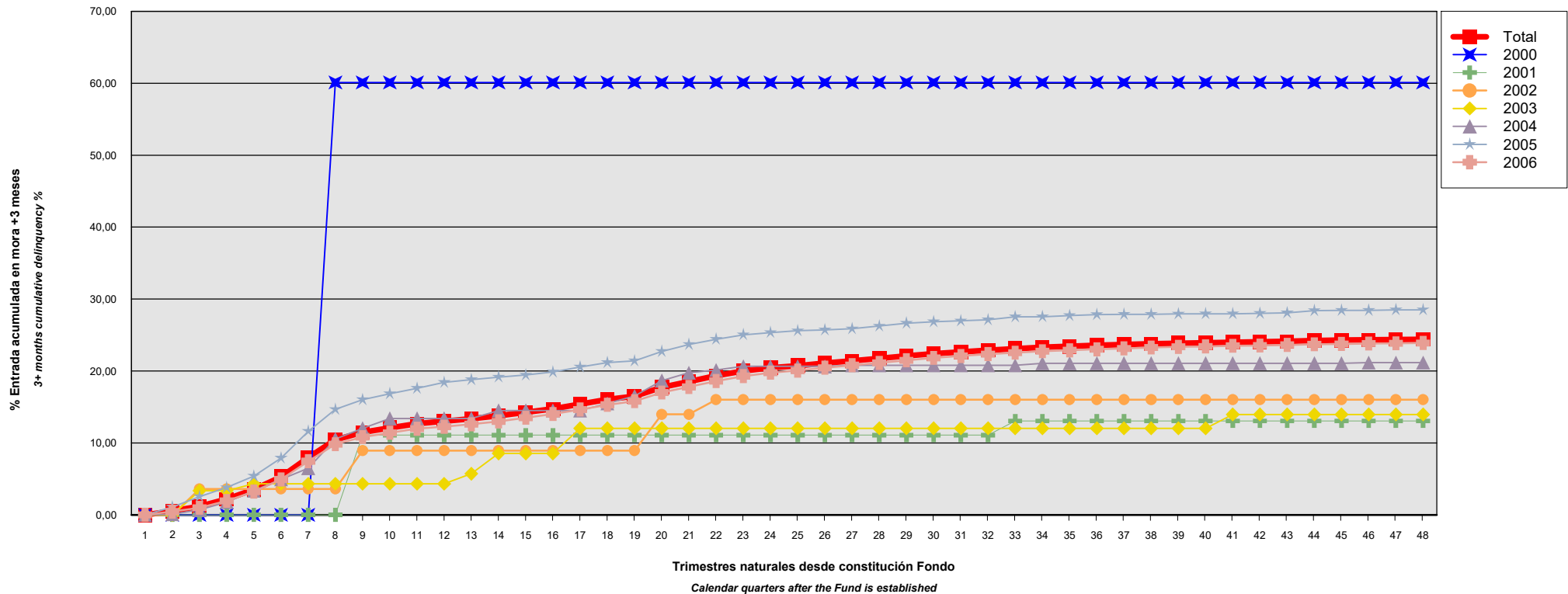
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/05/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitized assets communicated or modified by the relevant Servicer after their effective dates



BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/05/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Origenación activo Asset origination	Total	2000	2001	2002	2003	2004	2005	2006
Principal titulizado (mill. €) Principal securitised (€ million)	2.000,022	0,187	0,538	2,648	5,422	23,518	252,616	1.715,093
Nº activos / Nº. of assets	13.162	2	5	23	47	170	1.706	11.209
1	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0
2	0,53% 81	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,10% 1	1,09% 24	0,46% 56
3	1,19% 182	0,00% 0	0,00% 0	3,62% 1	3,37% 2	0,70% 3	2,55% 50	0,99% 126
4	2,20% 317	0,00% 0	0,00% 0	3,62% 1	3,37% 2	1,78% 7	3,80% 74	1,96% 233
5	3,52% 497	0,00% 0	0,00% 0	3,62% 1	4,33% 3	3,36% 10	5,39% 105	3,24% 378
6	5,30% 737	0,00% 0	0,00% 0	3,62% 1	4,33% 3	4,95% 13	7,90% 150	4,93% 570
7	7,97% 1.081	0,00% 0	0,00% 0	3,62% 1	4,33% 3	6,50% 14	11,63% 209	7,47% 854
8	10,43% 1.410	60,11% 1	0,00% 0	3,62% 1	4,33% 3	10,56% 17	14,66% 266	9,83% 1.122
9	11,48% 1.549	60,11% 1	11,09% 1	8,94% 2	4,33% 3	12,04% 20	16,02% 290	10,83% 1.232
10	12,11% 1.634	60,11% 1	11,09% 1	8,94% 2	4,33% 3	13,41% 22	16,85% 308	11,42% 1.297
11	12,68% 1.715	60,11% 1	11,09% 1	8,94% 2	4,33% 3	13,41% 22	17,60% 321	11,98% 1.365
12	13,03% 1.762	60,11% 1	11,09% 1	8,94% 2	4,33% 3	13,41% 22	18,42% 336	12,26% 1.397
13	13,37% 1.807	60,11% 1	11,09% 1	8,94% 2	5,72% 4	13,41% 22	18,80% 343	12,60% 1.434
14	13,78% 1.865	60,11% 1	11,09% 1	8,94% 2	8,54% 5	14,51% 24	19,16% 350	13,00% 1.482
15	14,26% 1.924	60,11% 1	11,09% 1	8,94% 2	8,54% 5	14,51% 24	19,44% 357	13,51% 1.534
16	14,75% 1.991	60,11% 1	11,09% 1	8,94% 2	8,54% 5	14,51% 24	19,87% 366	14,02% 1.592
17	15,38% 2.076	60,11% 1	11,09% 1	8,94% 2	12,04% 6	14,51% 24	20,56% 376	14,65% 1.666
18	16,04% 2.166	60,11% 1	11,09% 1	8,94% 2	12,04% 6	15,50% 27	21,18% 386	15,31% 1.743

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/05/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	Total	2000	2001	2002	2003	2004	2005	2006
19	16,51%2.236	60,11% 1	11,09% 1	8,94% 2	12,04% 6	16,53% 31	21,42% 390	15,81%1.805
20	17,75%2.395	60,11% 1	11,09% 1	13,97% 3	12,04% 6	18,68% 34	22,73% 412	17,02%1.938
21	18,54%2.502	60,11% 1	11,09% 1	13,97% 3	12,04% 6	19,76% 36	23,69% 426	17,79%2.029
22	19,34%2.609	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,14% 37	24,42% 437	18,61%2.123
23	20,02%2.703	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,04% 449	19,30%2.204
24	20,46%2.762	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,35% 453	19,77%2.259
25	20,74%2.807	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,59% 456	20,06%2.301
26	21,09%2.863	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,71% 459	20,46%2.354
27	21,42%2.907	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	25,87% 461	20,81%2.395
28	21,75%2.954	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,25% 469	21,13%2.434
29	22,10%3.001	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,65% 474	21,49%2.476
30	22,42%3.051	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,85% 480	21,83%2.520
31	22,66%3.091	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,97% 484	22,09%2.556
32	22,90%3.130	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	27,12% 488	22,35%2.591
33	23,11%3.166	60,11% 1	13,06% 2	16,03% 4	12,04% 6	20,79% 39	27,54% 497	22,54%2.617
34	23,30%3.198	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,55% 498	22,75%2.647
35	23,43%3.218	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,71% 501	22,88%2.664
36	23,57%3.235	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,85% 503	23,02%2.683
37	23,67%3.258	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,89% 504	23,14%2.701
38	23,79%3.273	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,89% 504	23,27%2.716
39	23,87%3.292	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,93% 506	23,36%2.733
40	23,93%3.302	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,96% 507	23,42%2.742
41	24,01%3.316	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	27,96% 507	23,51%2.755
42	24,05%3.326	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	28,02% 509	23,55%2.763

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/05/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	Total	2000	2001	2002	2003	2004	2005	2006
43	24,13%3.337	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	28,08% 511	23,63%2.772
44	24,24%3.354	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	28,40% 516	23,71%2.784
45	24,29%3.364	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	28,44% 517	23,76%2.793
46	24,33%3.373	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,17% 41	28,44% 517	23,82%2.801
47	24,37%3.383	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,17% 41	28,51% 520	23,85%2.808
48	24,41%3.389	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,17% 41	28,51% 520	23,90%2.814