

# BANCAJA 11 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

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

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

Fecha / Date: 31/01/2016

Divisa / Currency: EUR

| Indices 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/Indice<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.  |
| Interés Variable<br>Floating Interest  | 9.110  | 100,00        | 1.039.251.765,59        | 100,00        | 1.171   | 100,00        | 22.155.185,39        | 100,00        | 8.882  | 100,00        | 1.017.096.580,20        | 100,00        | 1,008%                 |                                   |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 9.110  | 100,00        | 1.039.251.765,59        | 100,00        | 1.171   | 100,00        | 22.155.185,39        | 100,00        | 8.882  | 100,00        | 1.017.096.580,20        | 100,00        | 1,008%                 | 0,825                             | 0,350 | 2,500 |
| <b>Total :</b>   | <b>9.110</b>   | <b>100,00</b> | <b>1.039.251.765,59</b> | <b>100,00</b> | <b>1.171</b>                                    | <b>100,00</b> | <b>22.155.185,39</b> | <b>100,00</b> | <b>8.882</b>   | <b>100,00</b> | <b>1.017.096.580,20</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>                                      |  |               |                         |               |   |               |                      |               |  |               |                         |               | <b>1,008%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>  |  |               | <b>114.078,13</b>       |               |   |               | <b>18.919,89</b>     |               |  |               | <b>114.512,11</b>       |               | <b>1,026%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>  |  |               | <b>173,42</b>           |               |   |               | <b>0,05</b>          |               |  |               | <b>210,15</b>           |               | <b>0,429%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>  |  |               | <b>488.676,29</b>       |               |   |               | <b>255.973,71</b>    |               |  |               | <b>465.360,02</b>       |               | <b>2,654%</b>          |                                   |       |       |