

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 (PTCs)

Fecha / Date: 31/10/2018

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|--|--|---------------|-----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable Floating Interest | 8.395 | 100,00 | 857.065.795,15 | 100,00 | 873 | 100,00 | 24.821.698,67 | 100,00 | 8.157 | 100,00 | 832.244.096,48 | 100,00 | 0,647% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) 1-year EURIBOR/MIBOR (Mortgage Market) | 8.395 | 100,00 | 857.065.795,15 | 100,00 | 873 | 100,00 | 24.821.698,67 | 100,00 | 8.157 | 100,00 | 832.244.096,48 | 100,00 | 0,647% | 0,831 | 0,350 | 2,500 |
| Total : | 8.395 | 100,00 | 857.065.795,15 | 100,00 | 873 | 100,00 | 24.821.698,67 | 100,00 | 8.157 | 100,00 | 832.244.096,48 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,647% | | | |
| Media Simple / Average : | | | 102.092,41 | | | | 28.432,64 | | | | 102.028,21 | | 0,665% | | | |
| Mínimo / Minimum : | | | 173,42 | | | | 0,60 | | | | 474,29 | | 0,162% | | | |
| Máximo / Maximum : | | | 479.965,30 | | | | 255.973,71 | | | | 428.472,83 | | 2,381% | | | |