

# BANCAJA 11 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/07/2015

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |              |                  |                         | Principal Vencido Impagado<br>Overdue Principal |              |                  |                      | Principal Pendiente Vencimiento<br>Outstanding Principal |              |                  |                         | % Tipo de Interés<br>% Interest Rate |              |       |       |
|---|--|--------------|------------------|-------------------------|---|--------------|------------------|----------------------|--|--------------|------------------|-------------------------|--------------------------------------|--------------|-------|-------|
|   | Num.   | %            | Importe / Amount | %                       | Num.  | %            | Importe / Amount | %                    | Num.   | %            | Importe / Amount | %                       | Med.Pond.<br>W. Avg.                 | Min.         | Max.  |       |
| 0,500   | 0,999  | 2.370        | 24,97            | 299.268.479,04          | 27,54   | 116          | 7,96             | 1.879.597,66         | 6,56   | 2.349        | 25,92            | 297.388.881,38          | 28,11                                | 0,861        | 0,515 | 0,998 |
| 1,000   | 1,499  | 6.381        | 67,22            | 718.534.389,24          | 66,12   | 1.024        | 70,23            | 19.194.242,88        | 67,01  | 6.100        | 67,32            | 699.340.146,36          | 66,10                                | 1,218        | 1,005 | 1,498 |
| 1,500   | 1,999  | 721          | 7,60             | 67.211.196,94           | 6,19  | 305          | 20,92            | 7.235.593,49         | 25,26  | 597          | 6,59             | 59.975.603,45           | 5,67                                 | 1,608        | 1,505 | 1,988 |
| 2,000   | 2,499  | 19           | 0,20             | 1.539.660,84            | 0,14  | 12           | 0,82             | 333.661,67           | 1,16   | 13           | 0,14             | 1.205.999,17            | 0,11                                 | 2,056        | 2,000 | 2,381 |
| 2,500   | 2,999  | 2            | 0,02             | 114.477,25              | 0,01  | 1            | 0,07             | 847,24               | 0,00   | 2            | 0,02             | 113.630,01              | 0,01                                 | 2,754        | 2,712 | 2,838 |
| <b>Total :</b>  |  | <b>9.493</b> | <b>100,00</b>    | <b>1.086.668.203,31</b> | <b>100,00</b>                                   | <b>1.458</b> | <b>100,00</b>    | <b>28.643.942,94</b> | <b>100,00</b>  | <b>9.061</b> | <b>100,00</b>    | <b>1.058.024.260,37</b> | <b>100,00</b>                        |              |       |       |
| <b>Media Ponderada / Weighted Average :</b>               |  |              |                  |                         |   |              |                  |                      |  |              |                  |                         |                                      | <b>1,141</b> |       |       |
| <b>Media Simple / Average :</b>                           |  |              |                  | <b>114.470,47</b>       |   |              |                  | <b>19.646,05</b>     |  |              |                  | <b>116.766,83</b>       |                                      | <b>1,167</b> |       |       |
| <b>Mínimo / Minimum :</b>                                 |  |              |                  | <b>19,52</b>            |   |              |                  | <b>0,07</b>          |  |              |                  | <b>184,04</b>           |                                      | <b>0,515</b> |       |       |
| <b>Máximo / Maximum :</b>                                 |  |              |                  | <b>488.676,29</b>       |   |              |                  | <b>255.973,71</b>    |  |              |                  | <b>471.562,27</b>       |                                      | <b>2,838</b> |       |       |