

# BANCAJA 11 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/08/2011

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
|  | Num.   | %     | Importe / Amount | %     | Num.  | %     | Importe / Amount | %     | Num.   | %     | Importe / Amount | %     | Media POND.<br>W. Average     | M. POND. Meses<br>W. Avg. Months |
| 2011                                   | 5  | 0,05  | 4.242,21         | 0,00  | 0   | 0,00  | 0,00             | 0,00  | 5  | 0,05  | 4.242,21         | 0,00  | 2,482%                        | 1,899                            |
| 2012                                   | 7  | 0,07  | 33.162,24        | 0,00  | 0   | 0,00  | 0,00             | 0,00  | 7  | 0,07  | 33.162,24        | 0,00  | 2,599%                        | 10,921                           |
| 2013                                   | 19   | 0,18  | 224.381,41       | 0,02  | 0   | 0,00  | 0,00             | 0,00  | 19   | 0,18  | 224.381,41       | 0,02  | 2,435%                        | 22,804                           |
| 2014                                   | 20   | 0,19  | 463.812,73       | 0,03  | 1   | 0,06  | 7.742,33         | 0,13  | 20   | 0,19  | 456.070,40       | 0,03  | 2,330%                        | 35,463                           |
| 2015                                   | 34   | 0,32  | 1.072.339,04     | 0,07  | 1   | 0,06  | 504,74           | 0,01  | 34   | 0,32  | 1.071.834,30     | 0,07  | 2,460%                        | 47,959                           |
| 2016                                   | 67   | 0,62  | 2.599.458,08     | 0,18  | 4   | 0,25  | 3.986,01         | 0,07  | 67   | 0,63  | 2.595.472,07     | 0,18  | 2,473%                        | 58,931                           |
| 2017                                   | 25   | 0,23  | 973.353,64       | 0,07  | 0   | 0,00  | 0,00             | 0,00  | 25   | 0,23  | 973.353,64       | 0,07  | 2,554%                        | 71,616                           |
| 2018                                   | 39   | 0,36  | 1.893.043,44     | 0,13  | 1   | 0,06  | 730,78           | 0,01  | 39   | 0,37  | 1.892.312,66     | 0,13  | 2,528%                        | 82,381                           |
| 2019                                   | 54   | 0,50  | 3.281.970,30     | 0,23  | 1   | 0,06  | 50,59            | 0,00  | 54   | 0,51  | 3.281.919,71     | 0,23  | 2,500%                        | 94,278                           |
| 2020                                   | 94   | 0,88  | 5.542.297,19     | 0,38  | 7   | 0,44  | 5.447,71         | 0,09  | 94   | 0,88  | 5.536.849,48     | 0,38  | 2,564%                        | 107,856                          |
| 2021                                   | 163  | 1,52  | 10.905.156,29    | 0,75  | 11  | 0,68  | 38.166,65        | 0,66  | 163  | 1,53  | 10.866.989,64    | 0,75  | 2,516%                        | 118,583                          |
| 2022                                   | 45   | 0,42  | 2.666.532,07     | 0,18  | 3   | 0,19  | 17.819,62        | 0,31  | 45   | 0,42  | 2.648.712,45     | 0,18  | 2,579%                        | 129,106                          |
| 2023                                   | 52   | 0,48  | 4.691.382,86     | 0,32  | 5   | 0,31  | 54.322,40        | 0,94  | 52   | 0,49  | 4.637.060,46     | 0,32  | 2,362%                        | 142,595                          |
| 2024                                   | 79   | 0,74  | 7.026.575,26     | 0,49  | 5   | 0,31  | 18.578,79        | 0,32  | 79   | 0,74  | 7.007.996,47     | 0,49  | 2,411%                        | 155,225                          |
| 2025                                   | 133  | 1,24  | 13.261.452,45    | 0,92  | 9   | 0,56  | 22.316,02        | 0,38  | 133  | 1,25  | 13.239.136,43    | 0,92  | 2,481%                        | 167,908                          |
| 2026                                   | 409  | 3,81  | 34.371.233,37    | 2,38  | 37  | 2,30  | 118.682,20       | 2,04  | 408  | 3,82  | 34.252.551,17    | 2,38  | 2,511%                        | 178,863                          |
| 2027                                   | 65   | 0,61  | 6.697.833,89     | 0,46  | 4   | 0,25  | 6.796,15         | 0,12  | 65   | 0,61  | 6.691.037,74     | 0,46  | 2,502%                        | 188,399                          |
| 2028                                   | 70   | 0,65  | 6.888.693,03     | 0,48  | 2   | 0,12  | 1.294,00         | 0,02  | 70   | 0,66  | 6.887.399,03     | 0,48  | 2,484%                        | 202,005                          |
| 2029                                   | 103  | 0,96  | 11.406.432,33    | 0,79  | 11  | 0,68  | 35.184,68        | 0,61  | 103  | 0,96  | 11.371.247,65    | 0,79  | 2,604%                        | 214,684                          |
| 2030                                   | 156  | 1,45  | 17.591.987,04    | 1,22  | 25  | 1,55  | 33.204,96        | 0,57  | 156  | 1,46  | 17.558.782,08    | 1,22  | 2,517%                        | 227,473                          |
| 2031                                   | 682  | 6,35  | 74.207.497,93    | 5,13  | 63  | 3,92  | 190.333,72       | 3,28  | 681  | 6,38  | 74.017.164,21    | 5,14  | 2,537%                        | 238,543                          |
| 2032                                   | 88   | 0,82  | 10.857.430,99    | 0,75  | 7   | 0,44  | 27.950,23        | 0,48  | 88   | 0,82  | 10.829.480,76    | 0,75  | 2,538%                        | 248,992                          |
| 2033                                   | 104  | 0,97  | 13.879.977,82    | 0,96  | 12  | 0,75  | 28.198,97        | 0,49  | 104  | 0,97  | 13.851.778,85    | 0,96  | 2,541%                        | 262,686                          |
| 2034                                   | 162  | 1,51  | 22.562.429,16    | 1,56  | 24  | 1,49  | 19.859,31        | 0,34  | 162  | 1,52  | 22.542.569,85    | 1,56  | 2,572%                        | 275,049                          |
| 2035                                   | 564  | 5,26  | 77.923.391,75    | 5,38  | 114   | 7,09  | 401.430,43       | 6,91  | 559  | 5,24  | 77.521.961,32    | 5,38  | 2,576%                        | 287,789                          |
| 2036                                   | 2.173  | 20,25 | 291.994.008,65   | 20,18 | 305   | 18,96 | 1.265.631,88     | 21,79 | 2.160  | 20,24 | 290.728.376,77   | 20,17 | 2,546%                        | 298,214                          |
| 2037                                   | 101  | 0,94  | 13.791.496,59    | 0,95  | 13  | 0,81  | 70.364,84        | 1,21  | 100  | 0,94  | 13.721.131,75    | 0,95  | 2,624%                        | 307,321                          |
| 2038                                   | 48   | 0,45  | 7.879.396,49     | 0,54  | 4   | 0,25  | 1.146,16         | 0,02  | 48   | 0,45  | 7.878.250,33     | 0,55  | 2,533%                        | 323,920                          |
| 2039                                   | 66   | 0,61  | 10.968.613,16    | 0,76  | 5   | 0,31  | 6.265,02         | 0,11  | 66   | 0,62  | 10.962.348,14    | 0,76  | 2,497%                        | 335,707                          |
| 2040                                   | 351  | 3,27  | 51.830.223,33    | 3,58  | 84  | 5,22  | 171.663,15       | 2,96  | 350  | 3,28  | 51.658.560,18    | 3,58  | 2,637%                        | 348,863                          |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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|--|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount        | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount        | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2041                                   | 2.357  | 21,96         | 346.912.344,65          | 23,97         | 448   | 27,84         | 1.669.982,30        | 28,75         | 2.339  | 21,91         | 345.242.362,35          | 23,95         | 2,649%                        | 358,055                          |
| 2042                                   | 74   | 0,69          | 10.482.839,70           | 0,72          | 16  | 0,99          | 88.801,33           | 1,53          | 73   | 0,68          | 10.394.038,37           | 0,72          | 2,621%                        | 367,154                          |
| 2043                                   | 45   | 0,42          | 7.039.387,92            | 0,49          | 6   | 0,37          | 11.595,78           | 0,20          | 45   | 0,42          | 7.027.792,14            | 0,49          | 2,492%                        | 383,585                          |
| 2044                                   | 52   | 0,48          | 9.115.921,92            | 0,63          | 9   | 0,56          | 24.490,92           | 0,42          | 52   | 0,49          | 9.091.431,00            | 0,63          | 2,434%                        | 395,839                          |
| 2045                                   | 64   | 0,60          | 10.207.677,29           | 0,71          | 7   | 0,44          | 14.366,87           | 0,25          | 64   | 0,60          | 10.193.310,42           | 0,71          | 2,531%                        | 408,463                          |
| 2046                                   | 2.002  | 18,65         | 327.790.000,42          | 22,65         | 347   | 21,57         | 1.311.801,18        | 22,59         | 1.986  | 18,61         | 326.478.199,24          | 22,65         | 2,569%                        | 421,215                          |
| 2047                                   | 160  | 1,49          | 28.072.312,91           | 1,94          | 18  | 1,12          | 139.089,28          | 2,39          | 159  | 1,49          | 27.933.223,63           | 1,94          | 2,680%                        | 424,175                          |
| <b>Total :</b>                         | <b>10.732</b>  | <b>100,00</b> | <b>1.447.110.289,55</b> | <b>100,00</b> | <b>1.609</b>                                    | <b>100,00</b> | <b>5.807.799,00</b> | <b>100,00</b> | <b>10.674</b>  | <b>100,00</b> | <b>1.441.302.490,55</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                         |               |   |               |                     |               |  |               |                         |               | 2,580%                        | 331,022                          |
| Media Simple / Average :               |  |               | 134.840,69              |               |   |               | 3.609,57            |               |  |               | 135.029,28              |               | 2,599%                        | 314,393                          |
| Mínimo / Minimum :                     |  |               | 374,94                  |               |   |               | 0,01                |               |  |               | 374,94                  |               | 1,773%                        | 05/09/2011                       |
| Máximo / Maximum :                     |  |               | 513.468,43              |               |   |               | 122.699,25          |               |  |               | 513.468,43              |               | 4,097%                        | 15/01/2047                       |