

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: 30/09/2011

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media POND. W. Average | M. POND. Meses W. Avg. Months |
| 2011 | 1 | 0,01 | 872,58 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 872,58 | 0,00 | 2,226% | 1,194 |
| 2012 | 9 | 0,08 | 44.317,30 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 9 | 0,08 | 44.317,30 | 0,00 | 2,497% | 11,378 |
| 2013 | 18 | 0,17 | 193.917,90 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 18 | 0,17 | 193.917,90 | 0,01 | 2,553% | 21,506 |
| 2014 | 20 | 0,19 | 452.078,97 | 0,03 | 1 | 0,06 | 8.328,17 | 0,14 | 20 | 0,19 | 443.750,80 | 0,03 | 2,379% | 34,501 |
| 2015 | 34 | 0,32 | 1.039.690,12 | 0,07 | 1 | 0,06 | 505,76 | 0,01 | 34 | 0,32 | 1.039.184,36 | 0,07 | 2,596% | 46,483 |
| 2016 | 66 | 0,62 | 2.550.978,63 | 0,18 | 2 | 0,12 | 5.816,75 | 0,10 | 66 | 0,62 | 2.545.161,88 | 0,18 | 2,547% | 57,984 |
| 2017 | 25 | 0,23 | 961.475,66 | 0,07 | 1 | 0,06 | 613,82 | 0,01 | 25 | 0,23 | 960.861,84 | 0,07 | 2,637% | 70,648 |
| 2018 | 40 | 0,37 | 1.886.289,06 | 0,13 | 2 | 0,12 | 1.034,13 | 0,02 | 40 | 0,38 | 1.885.254,93 | 0,13 | 2,538% | 81,366 |
| 2019 | 55 | 0,51 | 3.267.834,59 | 0,23 | 1 | 0,06 | 135,88 | 0,00 | 55 | 0,52 | 3.267.698,71 | 0,23 | 2,543% | 93,316 |
| 2020 | 94 | 0,88 | 5.545.458,38 | 0,38 | 7 | 0,44 | 6.811,02 | 0,12 | 94 | 0,88 | 5.538.647,36 | 0,39 | 2,612% | 106,883 |
| 2021 | 164 | 1,53 | 10.836.129,23 | 0,75 | 8 | 0,50 | 27.548,06 | 0,47 | 164 | 1,54 | 10.808.581,17 | 0,75 | 2,557% | 117,615 |
| 2022 | 44 | 0,41 | 2.757.972,26 | 0,19 | 2 | 0,12 | 18.286,48 | 0,31 | 44 | 0,41 | 2.739.685,78 | 0,19 | 2,641% | 128,183 |
| 2023 | 50 | 0,47 | 4.425.898,19 | 0,31 | 4 | 0,25 | 56.121,14 | 0,95 | 50 | 0,47 | 4.369.777,05 | 0,30 | 2,414% | 141,941 |
| 2024 | 79 | 0,74 | 6.985.739,81 | 0,48 | 4 | 0,25 | 19.525,48 | 0,33 | 79 | 0,74 | 6.966.214,33 | 0,49 | 2,441% | 154,192 |
| 2025 | 133 | 1,24 | 13.154.687,03 | 0,91 | 8 | 0,50 | 24.335,00 | 0,41 | 133 | 1,25 | 13.130.352,03 | 0,91 | 2,551% | 166,889 |
| 2026 | 408 | 3,81 | 34.113.873,64 | 2,37 | 35 | 2,18 | 116.203,21 | 1,97 | 407 | 3,82 | 33.997.670,43 | 2,37 | 2,576% | 177,896 |
| 2027 | 64 | 0,60 | 6.590.258,35 | 0,46 | 6 | 0,37 | 7.754,05 | 0,13 | 64 | 0,60 | 6.582.504,30 | 0,46 | 2,544% | 187,385 |
| 2028 | 71 | 0,66 | 6.972.109,13 | 0,48 | 2 | 0,12 | 1.334,35 | 0,02 | 71 | 0,67 | 6.970.774,78 | 0,49 | 2,558% | 201,073 |
| 2029 | 104 | 0,97 | 11.525.011,17 | 0,80 | 10 | 0,62 | 34.251,35 | 0,58 | 104 | 0,98 | 11.490.759,82 | 0,80 | 2,635% | 213,582 |
| 2030 | 155 | 1,45 | 17.368.886,14 | 1,21 | 25 | 1,55 | 34.450,56 | 0,58 | 155 | 1,45 | 17.334.435,58 | 1,21 | 2,552% | 226,423 |
| 2031 | 684 | 6,38 | 74.122.773,68 | 5,14 | 63 | 3,92 | 198.266,56 | 3,36 | 683 | 6,41 | 73.924.507,12 | 5,15 | 2,587% | 237,561 |
| 2032 | 89 | 0,83 | 10.989.753,60 | 0,76 | 6 | 0,37 | 29.427,19 | 0,50 | 89 | 0,83 | 10.960.326,41 | 0,76 | 2,575% | 247,915 |
| 2033 | 102 | 0,95 | 13.525.274,82 | 0,94 | 13 | 0,81 | 29.778,06 | 0,50 | 102 | 0,96 | 13.495.496,76 | 0,94 | 2,589% | 261,797 |
| 2034 | 161 | 1,50 | 22.350.207,97 | 1,55 | 23 | 1,43 | 22.162,87 | 0,38 | 161 | 1,51 | 22.328.045,10 | 1,56 | 2,621% | 274,054 |
| 2035 | 566 | 5,28 | 77.783.321,89 | 5,40 | 109 | 6,78 | 397.847,13 | 6,74 | 561 | 5,26 | 77.385.474,76 | 5,39 | 2,642% | 286,805 |
| 2036 | 2.169 | 20,24 | 290.716.517,06 | 20,17 | 316 | 19,65 | 1.320.148,90 | 22,37 | 2.155 | 20,22 | 289.396.368,16 | 20,16 | 2,597% | 297,242 |
| 2037 | 101 | 0,94 | 13.806.293,50 | 0,96 | 12 | 0,75 | 72.465,67 | 1,23 | 100 | 0,94 | 13.733.827,83 | 0,96 | 2,645% | 306,364 |
| 2038 | 48 | 0,45 | 7.859.934,97 | 0,55 | 6 | 0,37 | 2.409,60 | 0,04 | 48 | 0,45 | 7.857.525,37 | 0,55 | 2,606% | 322,954 |
| 2039 | 66 | 0,62 | 10.939.050,22 | 0,76 | 5 | 0,31 | 7.371,96 | 0,12 | 66 | 0,62 | 10.931.678,26 | 0,76 | 2,560% | 334,737 |
| 2040 | 352 | 3,28 | 51.853.293,94 | 3,60 | 89 | 5,53 | 180.383,91 | 3,06 | 351 | 3,29 | 51.672.910,03 | 3,60 | 2,685% | 347,891 |

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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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*: 30/09/2011

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2041 | 2.353 | 21,95 | 345.538.251,76 | 23,97 | 446 | 27,74 | 1.692.748,91 | 28,68 | 2.335 | 21,90 | 343.845.502,85 | 23,96 | 2,689% | 357,088 |
| 2042 | 74 | 0,69 | 10.457.925,89 | 0,73 | 15 | 0,93 | 90.174,13 | 1,53 | 73 | 0,68 | 10.367.751,76 | 0,72 | 2,638% | 366,267 |
| 2043 | 44 | 0,41 | 6.841.102,60 | 0,47 | 5 | 0,31 | 12.628,62 | 0,21 | 44 | 0,41 | 6.828.473,98 | 0,48 | 2,552% | 382,557 |
| 2044 | 51 | 0,48 | 8.783.153,41 | 0,61 | 8 | 0,50 | 19.806,60 | 0,34 | 51 | 0,48 | 8.763.346,81 | 0,61 | 2,545% | 395,057 |
| 2045 | 65 | 0,61 | 10.442.511,75 | 0,72 | 8 | 0,50 | 14.989,41 | 0,25 | 65 | 0,61 | 10.427.522,34 | 0,73 | 2,562% | 407,345 |
| 2046 | 2.000 | 18,66 | 326.545.233,59 | 22,66 | 344 | 21,39 | 1.307.328,31 | 22,15 | 1.984 | 18,61 | 325.237.905,28 | 22,66 | 2,623% | 420,254 |
| 2047 | 160 | 1,49 | 28.035.186,80 | 1,95 | 21 | 1,31 | 140.951,65 | 2,39 | 159 | 1,49 | 27.894.235,15 | 1,94 | 2,680% | 423,207 |
| Total : | 10.719 | 100,00 | 1.441.263.265,59 | 100,00 | 1.608 | 100,00 | 5.901.944,69 | 100,00 | 10.660 | 100,00 | 1.435.361.320,90 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,628% | 330,106 |
| Media Simple / <i>Average</i> : | | | 134.458,74 | | | | 3.670,36 | | | | 134.649,28 | | 2,650% | 313,515 |
| Mínimo / <i>Minimum</i> : | | | 606,18 | | | | 0,01 | | | | 606,18 | | 1,820% | 05/11/2011 |
| Máximo / <i>Maximum</i> : | | | 512.700,52 | | | | 122.699,25 | | | | 512.700,52 | | 4,097% | 15/01/2047 |