

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: 31/12/2014

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 | 173,42 | 0,00 | 1 | 0,07 | 173,42 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2015 | 29 | 0,30 | 139.607,44 | 0,01 | 1 | 0,07 | 11.374,39 | 0,05 | 29 | 0,31 | 128.233,05 | 0,01 | 1,222% | 8,439 |
| 2016 | 53 | 0,55 | 595.299,99 | 0,05 | 1 | 0,07 | 930,31 | 0,00 | 53 | 0,57 | 594.369,68 | 0,05 | 1,277% | 19,452 |
| 2017 | 32 | 0,33 | 477.469,09 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 32 | 0,35 | 477.469,09 | 0,04 | 1,246% | 31,133 |
| 2018 | 46 | 0,48 | 1.165.791,25 | 0,10 | 1 | 0,07 | 554,95 | 0,00 | 46 | 0,50 | 1.165.236,30 | 0,11 | 1,225% | 43,032 |
| 2019 | 46 | 0,48 | 1.417.381,24 | 0,13 | 0 | 0,00 | 0,00 | 0,00 | 46 | 0,50 | 1.417.381,24 | 0,13 | 1,195% | 54,527 |
| 2020 | 87 | 0,91 | 3.133.597,64 | 0,28 | 2 | 0,15 | 16.639,71 | 0,07 | 86 | 0,93 | 3.116.957,93 | 0,28 | 1,247% | 67,874 |
| 2021 | 146 | 1,52 | 6.313.503,00 | 0,56 | 12 | 0,87 | 110.948,36 | 0,45 | 146 | 1,57 | 6.202.554,64 | 0,56 | 1,276% | 78,712 |
| 2022 | 50 | 0,52 | 2.022.848,57 | 0,18 | 3 | 0,22 | 39.257,38 | 0,16 | 50 | 0,54 | 1.983.591,19 | 0,18 | 1,295% | 88,989 |
| 2023 | 50 | 0,52 | 2.865.312,25 | 0,25 | 4 | 0,29 | 22.841,36 | 0,09 | 50 | 0,54 | 2.842.470,89 | 0,26 | 1,237% | 102,570 |
| 2024 | 73 | 0,76 | 4.461.676,74 | 0,39 | 7 | 0,51 | 94.555,75 | 0,38 | 70 | 0,76 | 4.367.120,99 | 0,39 | 1,197% | 114,692 |
| 2025 | 117 | 1,22 | 8.414.880,58 | 0,74 | 7 | 0,51 | 110.649,26 | 0,45 | 116 | 1,25 | 8.304.231,32 | 0,75 | 1,281% | 127,866 |
| 2026 | 354 | 3,68 | 22.648.687,69 | 2,00 | 25 | 1,82 | 358.450,02 | 1,45 | 351 | 3,79 | 22.290.237,67 | 2,01 | 1,296% | 138,916 |
| 2027 | 67 | 0,70 | 5.514.780,41 | 0,49 | 3 | 0,22 | 57.737,24 | 0,23 | 66 | 0,71 | 5.457.043,17 | 0,49 | 1,221% | 148,767 |
| 2028 | 82 | 0,85 | 6.225.216,53 | 0,55 | 1 | 0,07 | 1.676,90 | 0,01 | 82 | 0,88 | 6.223.539,63 | 0,56 | 1,260% | 162,184 |
| 2029 | 90 | 0,94 | 7.718.866,21 | 0,68 | 4 | 0,29 | 14.282,87 | 0,06 | 90 | 0,97 | 7.704.583,34 | 0,69 | 1,311% | 174,574 |
| 2030 | 132 | 1,37 | 12.248.348,97 | 1,08 | 13 | 0,94 | 210.938,91 | 0,85 | 131 | 1,41 | 12.037.410,06 | 1,09 | 1,288% | 187,306 |
| 2031 | 599 | 6,23 | 54.102.395,23 | 4,77 | 60 | 4,36 | 811.086,08 | 3,29 | 587 | 6,33 | 53.291.309,15 | 4,81 | 1,305% | 198,624 |
| 2032 | 91 | 0,95 | 9.330.671,03 | 0,82 | 3 | 0,22 | 72.371,15 | 0,29 | 90 | 0,97 | 9.258.299,88 | 0,84 | 1,234% | 209,094 |
| 2033 | 116 | 1,21 | 13.396.088,66 | 1,18 | 6 | 0,44 | 166.539,20 | 0,67 | 115 | 1,24 | 13.229.549,46 | 1,19 | 1,256% | 222,818 |
| 2034 | 154 | 1,60 | 17.443.675,03 | 1,54 | 11 | 0,80 | 153.178,56 | 0,62 | 150 | 1,62 | 17.290.496,47 | 1,56 | 1,257% | 234,930 |
| 2035 | 498 | 5,18 | 59.325.857,55 | 5,23 | 88 | 6,39 | 1.940.314,44 | 7,86 | 474 | 5,11 | 57.385.543,11 | 5,18 | 1,296% | 247,684 |
| 2036 | 1.885 | 19,61 | 220.157.540,96 | 19,42 | 264 | 19,17 | 4.506.501,06 | 18,25 | 1.834 | 19,78 | 215.651.039,90 | 19,45 | 1,284% | 258,295 |
| 2037 | 94 | 0,98 | 11.129.691,39 | 0,98 | 15 | 1,09 | 109.613,98 | 0,44 | 92 | 0,99 | 11.020.077,41 | 0,99 | 1,345% | 268,228 |
| 2038 | 56 | 0,58 | 8.175.552,10 | 0,72 | 6 | 0,44 | 14.545,54 | 0,06 | 56 | 0,60 | 8.161.006,56 | 0,74 | 1,301% | 282,960 |
| 2039 | 79 | 0,82 | 11.566.749,43 | 1,02 | 6 | 0,44 | 89.270,95 | 0,36 | 78 | 0,84 | 11.477.478,48 | 1,04 | 1,303% | 295,069 |
| 2040 | 315 | 3,28 | 41.117.663,09 | 3,63 | 81 | 5,88 | 1.656.232,65 | 6,71 | 292 | 3,15 | 39.461.430,44 | 3,56 | 1,399% | 308,604 |
| 2041 | 2.051 | 21,34 | 270.827.799,95 | 23,89 | 399 | 28,98 | 7.154.378,34 | 28,98 | 1.943 | 20,96 | 263.673.421,61 | 23,78 | 1,391% | 318,069 |
| 2042 | 68 | 0,71 | 8.970.053,84 | 0,79 | 11 | 0,80 | 198.362,97 | 0,80 | 65 | 0,70 | 8.771.690,87 | 0,79 | 1,303% | 327,232 |
| 2043 | 40 | 0,42 | 5.228.555,80 | 0,46 | 5 | 0,36 | 112.798,04 | 0,46 | 38 | 0,41 | 5.115.757,76 | 0,46 | 1,253% | 342,978 |

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. W. Average | M. Pond. Meses W. Avg. Months |
| 2044 | 52 | 0,54 | 8.152.049,71 | 0,72 | 5 | 0,36 | 18.941,49 | 0,08 | 52 | 0,56 | 8.133.108,22 | 0,73 | 1,249% | 355,955 |
| 2045 | 67 | 0,70 | 9.684.425,01 | 0,85 | 8 | 0,58 | 315.638,22 | 1,28 | 64 | 0,69 | 9.368.786,79 | 0,85 | 1,304% | 368,001 |
| 2046 | 1.843 | 19,18 | 274.976.498,90 | 24,26 | 309 | 22,44 | 6.050.309,46 | 24,51 | 1.752 | 18,90 | 268.926.189,44 | 24,26 | 1,365% | 381,128 |
| 2047 | 148 | 1,54 | 24.465.722,61 | 2,16 | 15 | 1,09 | 268.226,14 | 1,09 | 144 | 1,55 | 24.197.496,47 | 2,18 | 1,330% | 384,169 |
| Total : | 9.611 | 100,00 | 1.133.414.431,31 | 100,00 | 1.377 | 100,00 | 24.689.319,10 | 100,00 | 9.270 | 100,00 | 1.108.725.112,21 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,334% | 296,109 |
| Media Simple / Average : | | | 117.928,88 | | | | 17.929,79 | | | | 119.603,57 | | 1,356% | 283,971 |
| Mínimo / Minimum : | | | 5,88 | | | | 0,19 | | | | 5,88 | | 0,762% | 01/02/2015 |
| Máximo / Maximum : | | | 488.676,29 | | | | 255.973,71 | | | | 478.717,07 | | 2,862% | 10/01/2047 |

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.