

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/12/2010

Divisa / Currency: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | %CLTV Media Ponderada Weighted Average % CLTV | |
|---|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|--|---------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| 0,01 5,00 | 67 | 0,59 | 343.984,37 | 0,02 | 20 | 1,13 | 1.829,74 | 0,06 | 67 | 0,59 | 342.154,63 | 0,02 | 3,394 | 3,386 |
| 5,01 10,00 | 118 | 1,04 | 2.061.203,79 | 0,14 | 56 | 3,15 | 10.940,16 | 0,36 | 118 | 1,04 | 2.050.263,63 | 0,13 | 8,192 | 8,151 |
| 10,01 15,00 | 235 | 2,06 | 6.385.689,73 | 0,42 | 120 | 6,76 | 27.142,74 | 0,89 | 235 | 2,06 | 6.358.546,99 | 0,42 | 12,619 | 12,569 |
| 15,01 20,00 | 198 | 1,74 | 7.511.190,80 | 0,49 | 48 | 2,70 | 33.041,05 | 1,09 | 198 | 1,74 | 7.478.149,75 | 0,49 | 17,615 | 17,534 |
| 20,01 25,00 | 202 | 1,77 | 10.803.556,85 | 0,71 | 26 | 1,46 | 20.488,79 | 0,67 | 202 | 1,77 | 10.783.068,06 | 0,71 | 22,566 | 22,520 |
| 25,01 30,00 | 307 | 2,69 | 20.263.639,50 | 1,33 | 64 | 3,61 | 67.050,39 | 2,21 | 307 | 2,69 | 20.196.589,11 | 1,33 | 27,654 | 27,564 |
| 30,01 35,00 | 295 | 2,59 | 23.124.603,93 | 1,52 | 47 | 2,65 | 71.203,62 | 2,34 | 295 | 2,59 | 23.053.400,31 | 1,51 | 32,778 | 32,677 |
| 35,01 40,00 | 375 | 3,29 | 32.719.336,83 | 2,14 | 51 | 2,87 | 47.784,42 | 1,57 | 375 | 3,29 | 32.671.552,41 | 2,15 | 37,690 | 37,634 |
| 40,01 45,00 | 414 | 3,63 | 45.099.765,88 | 2,96 | 42 | 2,37 | 38.098,46 | 1,25 | 414 | 3,63 | 45.061.667,42 | 2,96 | 42,643 | 42,607 |
| 45,01 50,00 | 462 | 4,06 | 54.925.153,16 | 3,60 | 32 | 1,80 | 40.055,70 | 1,32 | 462 | 4,06 | 54.885.097,46 | 3,60 | 47,576 | 47,541 |
| 50,01 55,00 | 590 | 5,18 | 75.655.480,92 | 4,96 | 41 | 2,31 | 47.165,81 | 1,55 | 590 | 5,18 | 75.608.315,11 | 4,97 | 52,664 | 52,630 |
| 55,01 60,00 | 688 | 6,04 | 91.155.477,13 | 5,97 | 73 | 4,11 | 157.282,75 | 5,18 | 688 | 6,04 | 90.998.194,38 | 5,98 | 57,651 | 57,548 |
| 60,01 65,00 | 862 | 7,57 | 120.169.278,21 | 7,88 | 98 | 5,52 | 236.465,43 | 7,78 | 862 | 7,57 | 119.932.812,78 | 7,88 | 62,858 | 62,729 |
| 65,01 70,00 | 1.053 | 9,24 | 150.939.922,82 | 9,89 | 144 | 8,11 | 252.934,39 | 8,32 | 1.053 | 9,24 | 150.686.988,43 | 9,90 | 67,711 | 67,593 |
| 70,01 75,00 | 1.799 | 15,79 | 269.733.589,81 | 17,68 | 349 | 19,66 | 847.300,85 | 27,88 | 1.799 | 15,79 | 268.886.288,96 | 17,66 | 73,059 | 72,819 |
| 75,01 80,00 | 1.327 | 11,65 | 207.123.748,94 | 13,57 | 251 | 14,14 | 494.584,97 | 16,27 | 1.327 | 11,65 | 206.629.163,97 | 13,57 | 77,007 | 76,819 |
| 80,01 85,00 | 601 | 5,28 | 98.082.804,28 | 6,43 | 62 | 3,49 | 152.964,36 | 5,03 | 601 | 5,28 | 97.929.839,92 | 6,43 | 82,743 | 82,610 |
| 85,01 90,00 | 594 | 5,21 | 99.506.187,39 | 6,52 | 82 | 4,62 | 162.957,00 | 5,36 | 594 | 5,21 | 99.343.230,39 | 6,52 | 87,691 | 87,540 |
| 90,01 95,00 | 884 | 7,76 | 151.404.191,17 | 9,92 | 121 | 6,82 | 278.660,12 | 9,17 | 884 | 7,76 | 151.125.531,05 | 9,92 | 92,759 | 92,584 |
| 95,01 100,00 | 321 | 2,82 | 58.838.016,72 | 3,86 | 48 | 2,70 | 51.238,50 | 1,69 | 321 | 2,82 | 58.786.778,22 | 3,86 | 95,911 | 95,826 |
| Total : | 11.392 | 100,00 | 1.525.846.822,23 | 100,00 | 1.775 | 100,00 | 3.039.189,25 | 100,00 | 11.392 | 100,00 | 1.522.807.632,98 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 69,968 | 69,825 |
| Media Simple / Average : | | | 133.940,21 | | | | 1.712,22 | | | | 133.673,42 | | 63,927 | 63,785 |
| Mínimo / Minimum : | | | 0,01 | | | | 0,23 | | | | 0,01 | | 0,000 | 0,000 |
| Máximo / Maximum : | | | 524.155,57 | | | | 34.599,34 | | | | 519.602,17 | | 100,000 | 97,878 |