

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: 28/02/2014

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 | 277 | 2,84 | 12.515.510,34 | 1,04 | 209 | 14,09 | 12.039.126,06 | 70,87 | 72 | 0,75 | 476.384,28 | 0,04 | 39,690 | 3,464 |
| 5,01 10,00 | 113 | 1,16 | 2.145.556,24 | 0,18 | 7 | 0,47 | 17.391,44 | 0,10 | 113 | 1,18 | 2.128.164,80 | 0,18 | 8,009 | 7,912 |
| 10,01 15,00 | 167 | 1,71 | 4.748.910,73 | 0,40 | 12 | 0,81 | 24.085,86 | 0,14 | 167 | 1,75 | 4.724.824,87 | 0,40 | 12,834 | 12,749 |
| 15,01 20,00 | 206 | 2,11 | 9.131.237,70 | 0,76 | 26 | 1,75 | 48.925,89 | 0,29 | 206 | 2,16 | 9.082.311,81 | 0,77 | 17,793 | 17,698 |
| 20,01 25,00 | 249 | 2,55 | 13.408.638,65 | 1,12 | 16 | 1,08 | 24.138,57 | 0,14 | 249 | 2,61 | 13.384.500,08 | 1,13 | 22,854 | 22,811 |
| 25,01 30,00 | 268 | 2,75 | 17.536.926,76 | 1,46 | 25 | 1,69 | 67.618,08 | 0,40 | 268 | 2,81 | 17.469.308,68 | 1,48 | 27,789 | 27,676 |
| 30,01 35,00 | 319 | 3,27 | 24.893.571,94 | 2,08 | 18 | 1,21 | 79.464,33 | 0,47 | 319 | 3,34 | 24.814.107,61 | 2,10 | 32,754 | 32,629 |
| 35,01 40,00 | 431 | 4,42 | 40.451.264,27 | 3,38 | 33 | 2,23 | 87.401,99 | 0,51 | 431 | 4,51 | 40.363.862,28 | 3,42 | 37,730 | 37,643 |
| 40,01 45,00 | 482 | 4,94 | 51.259.802,55 | 4,28 | 42 | 2,83 | 123.757,33 | 0,73 | 482 | 5,05 | 51.136.045,22 | 4,33 | 42,694 | 42,568 |
| 45,01 50,00 | 548 | 5,62 | 64.100.149,80 | 5,35 | 54 | 3,64 | 214.974,41 | 1,27 | 548 | 5,74 | 63.885.175,39 | 5,41 | 47,877 | 47,692 |
| 50,01 55,00 | 659 | 6,75 | 81.125.592,19 | 6,77 | 72 | 4,86 | 418.750,65 | 2,47 | 659 | 6,90 | 80.706.841,54 | 6,83 | 52,866 | 52,564 |
| 55,01 60,00 | 779 | 7,98 | 98.844.943,74 | 8,25 | 92 | 6,20 | 323.028,66 | 1,90 | 779 | 8,16 | 98.521.915,08 | 8,34 | 57,745 | 57,544 |
| 60,01 65,00 | 999 | 10,24 | 137.450.236,58 | 11,47 | 147 | 9,91 | 636.846,45 | 3,75 | 999 | 10,46 | 136.813.390,13 | 11,58 | 62,858 | 62,545 |
| 65,01 70,00 | 1.380 | 14,15 | 190.304.644,95 | 15,88 | 278 | 18,75 | 1.178.851,39 | 6,94 | 1.380 | 14,45 | 189.125.793,56 | 16,01 | 68,072 | 67,621 |
| 70,01 75,00 | 949 | 9,73 | 141.682.355,44 | 11,82 | 150 | 10,11 | 599.740,78 | 3,53 | 949 | 9,94 | 141.082.614,66 | 11,94 | 72,469 | 72,149 |
| 75,01 80,00 | 534 | 5,47 | 81.510.523,65 | 6,80 | 71 | 4,79 | 310.522,06 | 1,83 | 534 | 5,59 | 81.200.001,59 | 6,87 | 77,812 | 77,497 |
| 80,01 85,00 | 623 | 6,39 | 98.099.858,99 | 8,18 | 102 | 6,88 | 445.181,44 | 2,62 | 623 | 6,52 | 97.654.677,55 | 8,26 | 82,876 | 82,474 |
| 85,01 90,00 | 634 | 6,50 | 106.231.795,42 | 8,86 | 101 | 6,81 | 279.191,08 | 1,64 | 634 | 6,64 | 105.952.604,34 | 8,97 | 87,756 | 87,517 |
| 90,01 95,00 | 139 | 1,42 | 23.112.719,08 | 1,93 | 28 | 1,89 | 68.579,41 | 0,40 | 139 | 1,46 | 23.044.139,67 | 1,95 | 91,218 | 90,940 |
| Total : | 9.756 | 100,00 | 1.198.554.239,02 | 100,00 | 1.483 | 100,00 | 16.987.575,88 | 100,00 | 9.551 | 100,00 | 1.181.566.663,14 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 64,154 | 64,095 |
| Media Simple / Average : | | | 122.853,04 | | | | 11.454,87 | | | | 123.711,30 | | 58,065 | 57,147 |
| Mínimo / Minimum : | | | 7,28 | | | | 0,37 | | | | 7,28 | | 0,002 | 0,000 |
| Máximo / Maximum : | | | 488.676,29 | | | | 255.973,71 | | | | 488.586,79 | | 97,070 | 93,814 |