

# BANCAJA 11 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 21/01/2018

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                      |                       |                |                      |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security  | % Deuda/Tasación<br>% Loan to Value |                    |
|--|-------------------------------|----------------------|-----------------------|----------------|----------------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|
|  | Num.                          | Principal            | Intereses<br>Interest | Otros<br>Other | Total                | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value  | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                      |                       |                |                      |               |   |               |                |                           |               |                           |                       |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 306                           | 96.467,12            | 17.253,92             | 0,00           | 113.721,04           | 1,19          | 37.940.167,29                                 | 39,54         | 0,00           | 38.036.634,41             | 37,02         | 38.053.888,33             | 70.898.632,83         | 53,6493                             | 53,6737            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 59                            | 39.233,74            | 8.308,24              | 0,00           | 47.541,98            | 0,50          | 7.154.951,76                                  | 7,46          | 0,00           | 7.194.185,50              | 7,00          | 7.202.493,74              | 13.276.041,65         | 54,1892                             | 54,2518            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 31                            | 33.397,52            | 7.043,90              | 0,00           | 40.441,42            | 0,42          | 3.751.443,03                                  | 3,91          | 0,00           | 3.784.840,55              | 3,68          | 3.791.884,45              | 6.454.102,97          | 58,6424                             | 58,7515            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 37                            | 58.809,18            | 13.570,39             | 0,00           | 72.379,57            | 0,76          | 3.921.543,49                                  | 4,09          | 0,00           | 3.980.352,67              | 3,87          | 3.993.923,06              | 7.172.790,66          | 55,4924                             | 55,6816            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 42                            | 144.689,67           | 29.936,74             | 0,00           | 174.626,41           | 1,83          | 4.633.557,75                                  | 4,83          | 0,00           | 4.778.247,42              | 4,65          | 4.808.184,16              | 8.398.355,27          | 56,8950                             | 57,2515            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 34                            | 157.344,54           | 42.042,26             | 0,00           | 199.386,80           | 2,09          | 3.431.685,68                                  | 3,58          | 0,00           | 3.589.030,22              | 3,49          | 3.631.072,48              | 6.505.796,89          | 55,1667                             | 55,8129            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 34                            | 292.918,86           | 69.940,48             | 0,00           | 362.859,34           | 3,81          | 4.008.238,34                                  | 4,18          | 0,00           | 4.301.157,20              | 4,19          | 4.371.097,68              | 7.402.238,39          | 58,1062                             | 59,0510            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 281                           | 5.961.444,18         | 2.552.143,35          | 0,00           | 8.513.587,53         | 89,39         | 31.113.005,03                                 | 32,42         | 0,00           | 37.074.449,21             | 36,09         | 39.626.592,56             | 57.789.902,16         | 64,1539                             | 68,5701            |
| <b>Subtotal :</b>  | <b>824</b>                    | <b>6.784.304,81</b>  | <b>2.740.239,28</b>   | <b>0,00</b>    | <b>9.524.544,09</b>  | <b>100,00</b> | <b>95.954.592,37</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>102.738.897,18</b>     | <b>100,00</b> | <b>105.479.136,46</b>     | <b>177.897.860,82</b> | <b>57,7516</b>                      | <b>59,2920</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                      |                       |                |                      |               |   |               |                |                           |               |                           |                       |                                     |                    |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 1                             | 62.425,53            | 156,61                | 0,00           | 62.582,14            | 0,34          | 0,00  | 0,00          | 0,00           | 62.425,53                 | 0,35          | 62.582,14                 | 95.062,80             | 65,6677                             | 65,8324            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 9                             | 385.588,67           | 3.849,10              | 0,00           | 389.437,77           | 2,09          | 0,00  | 0,00          | 0,00           | 385.588,67                | 2,17          | 389.437,77                | 1.760.697,06          | 21,8998                             | 22,1184            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 18                            | 923.672,32           | 12.552,92             | 0,00           | 936.225,24           | 5,02          | 0,00  | 0,00          | 0,00           | 923.672,32                | 5,20          | 936.225,24                | 3.448.482,19          | 26,7849                             | 27,1489            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 15                            | 1.231.122,94         | 22.646,79             | 0,00           | 1.253.769,73         | 6,72          | 0,00  | 0,00          | 0,00           | 1.231.122,94              | 6,94          | 1.253.769,73              | 2.640.557,36          | 46,6236                             | 47,4813            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 194                           | 15.147.512,93        | 870.012,77            | 0,00           | 16.017.525,70        | 85,84         | 0,00  | 0,00          | 0,00           | 15.147.512,93             | 85,34         | 16.017.525,70             | 38.972.132,01         | 38,8676                             | 41,0999            |
| <b>Subtotal :</b>  | <b>237</b>                    | <b>17.750.322,39</b> | <b>909.218,19</b>     | <b>0,00</b>    | <b>18.659.540,58</b> | <b>100,00</b> | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>17.750.322,39</b>      | <b>100,00</b> | <b>18.659.540,58</b>      | <b>46.916.931,42</b>  | <b>37,8335</b>                      | <b>39,7714</b>     |

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| Antigüedad<br><i>Aging</i> | Deuda Vencida<br><i>Overdue Debt</i> |               |                              |                       |               |   | Deuda Pendiente de Vencer<br><i>Outstanding Debt</i> |      |                       | Deuda total<br><i>Total Debt</i> |   | Garantía<br><i>Security</i>      | % Deuda/Tasación<br><i>% Loan to Value</i> |                                   |                           |
|----------------------------|--------------------------------------|---------------|------------------------------|-----------------------|---------------|---|--|------|-----------------------|----------------------------------|---|----------------------------------|--|-----------------------------------|---------------------------|
|                            | Num.                                 | Principal     | Intereses<br><i>Interest</i> | Otros<br><i>Other</i> | Total         | % | Principal  | %    | Otros<br><i>Other</i> | Principal                        | % | Deuda total<br><i>Total Debt</i> | V. Tasación<br><i>Value</i>                | s/Principal<br><i>o/Principal</i> | s/Total<br><i>o/Total</i> |
| Total :                    | 1.061                                | 24.534.627,20 | 3.649.457,47                 | 0,00                  | 28.184.084,67 |   | 95.954.592,37  | 0,00 |                       | 120.489.219,57                   |   | 124.138.677,04                   | 224.814.792,24                             | 53,5949                           | 55,2182                   |