

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/05/2011

Divisa / Currency: EUR

| Intervalos de Tipos de Interés <i>Interest Rate 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 de Interés <i>% Interest Rate</i> | | | |
|--|---|---------------|------------------|-------------------------|--|--------------|------------------|----------------------|---|---------------|------------------|-------------------------|---|-------|-------|--------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. <i>W. Avg.</i> | Min. | Max. | |
| 1,500 | 1,999 | 1.220 | 11,16 | 180.559.200,37 | 12,26 | 34 | 2,07 | 40.131,95 | 0,38 | 1.220 | 11,32 | 180.519.068,42 | 12,34 | 1,890 | 1,625 | 1,999 |
| 2,000 | 2,499 | 6.265 | 57,30 | 854.948.221,33 | 58,05 | 679 | 41,35 | 4.077.095,51 | 38,94 | 6.211 | 57,61 | 850.871.125,82 | 58,18 | 2,260 | 2,000 | 2,499 |
| 2,500 | 2,999 | 3.143 | 28,75 | 402.820.666,58 | 27,35 | 786 | 47,87 | 4.853.156,72 | 46,35 | 3.074 | 28,51 | 397.967.509,86 | 27,21 | 2,667 | 2,500 | 2,999 |
| 3,000 | 3,499 | 303 | 2,77 | 34.292.522,32 | 2,33 | 141 | 8,59 | 1.426.272,91 | 13,62 | 276 | 2,56 | 32.866.249,41 | 2,25 | 3,118 | 3,014 | 3,474 |
| 3,500 | 3,999 | 2 | 0,02 | 223.035,98 | 0,02 | 2 | 0,12 | 74.201,43 | 0,71 | 1 | 0,01 | 148.834,55 | 0,01 | 3,674 | 3,674 | 3,674 |
| Total : | | 10.933 | 100,00 | 1.472.843.646,58 | 100,00 | 1.642 | 100,00 | 10.470.858,52 | 100,00 | 10.782 | 100,00 | 1.462.372.788,06 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | | | 2,344 |
| Media Simple / Average : | | | | 134.715,42 | | | | 6.376,89 | | | | 135.630,94 | | | | 2,365 |
| Mínimo / Minimum : | | | | 9,68 | | | | 1,22 | | | | 9,68 | | | | 1,625 |
| Máximo / Maximum : | | | | 515.762,44 | | | | 188.312,92 | | | | 515.762,44 | | | | 3,674 |