

## 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: 31/05/2013

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |  | Principal Vencido Impagado<br>Overdue Principal |        |                  |  | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |  | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--|-------------------------------------------------|--------|------------------|--|----------------------------------------------------------|--------|------------------|--|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount |  | Num.                                            | %      | Importe / Amount |  | Num.                                                     | %      | Importe / Amount |  | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,500                                                     | 0,999 | 53                                                       | 0,53   | 7.481.665,34     |  | 0                                               | 0,00   | 0,00             |  | 53                                                       | 0,53   | 7.481.665,34     |  | 0,976                                | 0,938 | 0,999 |
| 1,000                                                     | 1,499 | 3.939                                                    | 39,39  | 527.806.972,88   |  | 269                                             | 18,76  | 901.913,43       |  | 3.938                                                    | 39,47  | 526.905.059,45   |  | 1,315                                | 1,025 | 1,499 |
| 1,500                                                     | 1,999 | 4.101                                                    | 41,01  | 503.711.471,95   |  | 763                                             | 53,21  | 2.682.223,76     |  | 4.088                                                    | 40,97  | 501.029.248,19   |  | 1,707                                | 1,500 | 1,994 |
| 2,000                                                     | 2,499 | 1.806                                                    | 18,06  | 217.965.814,23   |  | 360                                             | 25,10  | 1.217.651,90     |  | 1.799                                                    | 18,03  | 216.748.162,33   |  | 2,186                                | 2,000 | 2,499 |
| 2,500                                                     | 2,999 | 97                                                       | 0,97   | 10.348.158,66    |  | 39                                              | 2,72   | 301.772,74       |  | 94                                                       | 0,94   | 10.046.385,92    |  | 2,606                                | 2,504 | 2,868 |
| 3,000                                                     | 3,499 | 5                                                        | 0,05   | 431.486,89       |  | 3                                               | 0,21   | 6.655,68         |  | 5                                                        | 0,05   | 424.831,21       |  | 3,104                                | 3,017 | 3,216 |
| Total :                                                   |       | 10.001                                                   | 100,00 | 1.267.745.569,95 |  | 1.434                                           | 100,00 | 5.110.217,51     |  | 9.977                                                    | 100,00 | 1.262.635.352,44 |  |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |  |                                                 |        |                  |  |                                                          |        |                  |  | 1,629                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 126.761,88       |  |                                                 |        | 3.563,61         |  |                                                          |        | 126.554,61       |  | 1,648                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 8,61             |  |                                                 |        | 0,03             |  |                                                          |        | 8,61             |  | 0,938                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 497.251,23       |  |                                                 |        | 122.699,25       |  |                                                          |        | 497.251,23       |  | 3,216                                |       |       |