

## 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: 31/10/2016

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.  |
| 0,000                                                     | 0,499 | 597                                                      | 6,71   | 70.340.223,62    | 7,11   | 15                                              | 1,50   | 396.375,32       | 1,68   | 592                                                      | 6,83   | 69.943.848,30    | 7,24   | 0,465                                | 0,337 | 0,494 |
| 0,500                                                     | 0,999 | 6.272                                                    | 70,52  | 711.183.574,78   | 71,86  | 470                                             | 46,91  | 8.796.756,66     | 37,29  | 6.202                                                    | 71,59  | 702.386.818,12   | 72,71  | 0,797                                | 0,502 | 0,994 |
| 1,000                                                     | 1,499 | 1.965                                                    | 22,09  | 202.440.812,90   | 20,46  | 486                                             | 48,50  | 13.147.013,70    | 55,73  | 1.824                                                    | 21,06  | 189.293.799,20   | 19,59  | 1,130                                | 1,000 | 1,492 |
| 1,500                                                     | 1,999 | 57                                                       | 0,64   | 5.570.661,00     | 0,56   | 29                                              | 2,89   | 1.251.414,61     | 5,30   | 43                                                       | 0,50   | 4.319.246,39     | 0,45   | 1,625                                | 1,500 | 1,937 |
| 2,000                                                     | 2,499 | 2                                                        | 0,02   | 68.482,01        | 0,01   | 1                                               | 0,10   | 173,42           | 0,00   | 1                                                        | 0,01   | 68.308,59        | 0,01   | 2,443                                | 2,381 | 2,443 |
| 2,500                                                     | 2,999 | 1                                                        | 0,01   | 35.563,53        | 0,00   | 1                                               | 0,10   | 567,26           | 0,00   | 1                                                        | 0,01   | 34.996,27        | 0,00   | 2,628                                | 2,628 | 2,628 |
| Total :                                                   |       | 8.894                                                    | 100,00 | 989.639.317,84   | 100,00 | 1.002                                           | 100,00 | 23.592.300,97    | 100,00 | 8.663                                                    | 100,00 | 966.047.016,87   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,842                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 111.270,44       |        | 23.545,21                                       |        |                  |        | 111.514,14                                               |        |                  |        | 0,860                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 173,42           |        | 0,10                                            |        |                  |        | 242,86                                                   |        |                  |        | 0,337                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 488.676,29       |        | 255.973,71                                      |        |                  |        | 455.594,03                                               |        |                  |        | 2,628                                |       |       |