

## BANCAJA 11 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/10/2020

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2011                                   | 1                                                        | 0,01  | 173,42           | 0,00  | 1                                               | 0,10  | 173,42           | 0,00  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2015                                   | 1                                                        | 0,01  | 17.448,74        | 0,00  | 1                                               | 0,10  | 17.448,74        | 0,07  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2020                                   | 18                                                       | 0,24  | 15.584,75        | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 18                                                       | 0,24  | 15.584,75        | 0,00  | 0,461%                        | 1,202                            |
| 2021                                   | 103                                                      | 1,35  | 669.351,09       | 0,09  | 9                                               | 0,93  | 114.886,12       | 0,45  | 102                                                      | 1,38  | 554.464,97       | 0,08  | 0,533%                        | 9,748                            |
| 2022                                   | 46                                                       | 0,60  | 475.519,69       | 0,07  | 2                                               | 0,21  | 81.931,02        | 0,32  | 46                                                       | 0,62  | 393.588,67       | 0,06  | 0,480%                        | 19,717                           |
| 2023                                   | 45                                                       | 0,59  | 879.031,00       | 0,12  | 3                                               | 0,31  | 56.663,09        | 0,22  | 45                                                       | 0,61  | 822.367,91       | 0,12  | 0,472%                        | 33,355                           |
| 2024                                   | 65                                                       | 0,85  | 1.367.277,06     | 0,19  | 5                                               | 0,52  | 91.748,58        | 0,36  | 63                                                       | 0,85  | 1.275.528,48     | 0,19  | 0,480%                        | 44,110                           |
| 2025                                   | 92                                                       | 1,21  | 3.395.427,51     | 0,48  | 9                                               | 0,93  | 253.772,21       | 0,99  | 92                                                       | 1,25  | 3.141.655,30     | 0,46  | 0,536%                        | 57,964                           |
| 2026                                   | 276                                                      | 3,63  | 9.057.438,39     | 1,28  | 18                                              | 1,87  | 553.702,73       | 2,16  | 276                                                      | 3,74  | 8.503.735,66     | 1,25  | 0,554%                        | 68,979                           |
| 2027                                   | 61                                                       | 0,80  | 2.600.801,28     | 0,37  | 1                                               | 0,10  | 50.779,11        | 0,20  | 60                                                       | 0,81  | 2.550.022,17     | 0,37  | 0,483%                        | 78,927                           |
| 2028                                   | 71                                                       | 0,93  | 3.148.783,37     | 0,45  | 1                                               | 0,10  | 7.806,44         | 0,03  | 71                                                       | 0,96  | 3.140.976,93     | 0,46  | 0,548%                        | 91,748                           |
| 2029                                   | 78                                                       | 1,03  | 3.923.899,14     | 0,56  | 3                                               | 0,31  | 7.026,24         | 0,03  | 78                                                       | 1,06  | 3.916.872,90     | 0,58  | 0,558%                        | 104,611                          |
| 2030                                   | 121                                                      | 1,59  | 7.163.250,90     | 1,01  | 7                                               | 0,73  | 525.107,02       | 2,05  | 118                                                      | 1,60  | 6.638.143,88     | 0,98  | 0,544%                        | 117,026                          |
| 2031                                   | 494                                                      | 6,49  | 29.278.007,20    | 4,15  | 45                                              | 4,66  | 758.843,44       | 2,96  | 488                                                      | 6,62  | 28.519.163,76    | 4,19  | 0,574%                        | 128,633                          |
| 2032                                   | 94                                                       | 1,24  | 6.211.894,20     | 0,88  | 5                                               | 0,52  | 108.636,67       | 0,42  | 93                                                       | 1,26  | 6.103.257,53     | 0,90  | 0,505%                        | 139,020                          |
| 2033                                   | 93                                                       | 1,22  | 7.450.330,34     | 1,06  | 8                                               | 0,83  | 257.690,31       | 1,01  | 92                                                       | 1,25  | 7.192.640,03     | 1,06  | 0,550%                        | 152,942                          |
| 2034                                   | 129                                                      | 1,70  | 9.986.974,50     | 1,41  | 10                                              | 1,04  | 201.836,82       | 0,79  | 128                                                      | 1,74  | 9.785.137,68     | 1,44  | 0,561%                        | 164,999                          |
| 2035                                   | 392                                                      | 5,15  | 34.396.308,22    | 4,87  | 51                                              | 5,28  | 1.697.373,43     | 6,63  | 379                                                      | 5,14  | 32.698.934,79    | 4,81  | 0,564%                        | 177,473                          |
| 2036                                   | 1.426                                                    | 18,75 | 122.068.134,14   | 17,29 | 162                                             | 16,79 | 4.495.140,36     | 17,56 | 1.384                                                    | 18,78 | 117.572.993,78   | 17,28 | 0,537%                        | 188,467                          |
| 2037                                   | 75                                                       | 0,99  | 6.733.162,39     | 0,95  | 6                                               | 0,62  | 56.436,99        | 0,22  | 75                                                       | 1,02  | 6.676.725,40     | 0,98  | 0,595%                        | 197,609                          |
| 2038                                   | 48                                                       | 0,63  | 4.726.286,33     | 0,67  | 4                                               | 0,41  | 48.713,41        | 0,19  | 48                                                       | 0,65  | 4.677.572,92     | 0,69  | 0,595%                        | 213,137                          |
| 2039                                   | 68                                                       | 0,89  | 7.132.001,30     | 1,01  | 4                                               | 0,41  | 114.876,22       | 0,45  | 66                                                       | 0,90  | 7.017.125,08     | 1,03  | 0,557%                        | 224,424                          |
| 2040                                   | 240                                                      | 3,15  | 25.716.120,97    | 3,64  | 51                                              | 5,28  | 1.814.824,59     | 7,09  | 225                                                      | 3,05  | 23.901.296,38    | 3,51  | 0,657%                        | 238,462                          |
| 2041                                   | 1.607                                                    | 21,13 | 171.760.877,53   | 24,33 | 246                                             | 25,49 | 6.725.356,71     | 26,28 | 1.535                                                    | 20,83 | 165.035.520,82   | 24,26 | 0,639%                        | 248,189                          |
| 2042                                   | 63                                                       | 0,83  | 6.832.222,06     | 0,97  | 12                                              | 1,24  | 65.810,90        | 0,26  | 63                                                       | 0,85  | 6.766.411,16     | 0,99  | 0,579%                        | 257,524                          |
| 2043                                   | 31                                                       | 0,41  | 3.339.418,73     | 0,47  | 3                                               | 0,31  | 169.736,21       | 0,66  | 29                                                       | 0,39  | 3.169.682,52     | 0,47  | 0,524%                        | 273,576                          |
| 2044                                   | 47                                                       | 0,62  | 5.914.928,99     | 0,84  | 4                                               | 0,41  | 13.235,81        | 0,05  | 47                                                       | 0,64  | 5.901.693,18     | 0,87  | 0,527%                        | 285,616                          |
| 2045                                   | 76                                                       | 1,00  | 8.820.988,67     | 1,25  | 8                                               | 0,83  | 215.039,33       | 0,84  | 74                                                       | 1,00  | 8.605.949,34     | 1,27  | 0,566%                        | 297,793                          |
| 2046                                   | 1.567                                                    | 20,60 | 197.818.881,01   | 28,03 | 238                                             | 24,66 | 6.923.411,59     | 27,05 | 1.497                                                    | 20,31 | 190.895.469,42   | 28,06 | 0,608%                        | 311,007                          |
| 2047                                   | 178                                                      | 2,34  | 24.842.245,23    | 3,52  | 48                                              | 4,97  | 165.990,60       | 0,65  | 177                                                      | 2,40  | 24.676.254,63    | 3,63  | 0,611%                        | 314,527                          |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2049                                   | 1                                                        | 0,01   | 108.321,22       | 0,02   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,01   | 108.321,22       | 0,02   | 1,089%                        | 340,161                          |
| Total :                                | 7.607                                                    | 100,00 | 705.851.089,37   | 100,00 | 965                                             | 100,00 | 25.593.998,11    | 100,00 | 7.370                                                    | 100,00 | 680.257.091,26   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,594%                        | 238,604                          |
| Media Simple / Average :               |                                                          |        | 92.789,68        |        |                                                 |        | 26.522,28        |        |                                                          |        | 92.300,83        |        | 0,612%                        | 219,147                          |
| Mínimo / Minimum :                     |                                                          |        | 14,63            |        |                                                 |        | 1,38             |        |                                                          |        | 14,63            |        | 0,041%                        | 05/11/2020                       |
| Máximo / Maximum :                     |                                                          |        | 419.853,35       |        |                                                 |        | 268.369,85       |        |                                                          |        | 400.485,22       |        | 2,381%                        | 05/03/2049                       |