

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/10/2020

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|--|--|---------------|-----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable Floating Interest | 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 | 0,594% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) 1-year EURIBOR/MIBOR (Mortgage Market) | 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 | 0,594% | 0,835 | 0,350 | 2,500 |
| 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% | | | |
| Media Simple / Average : | | | 92.789,68 | | | | 26.522,28 | | | | 92.300,83 | | 0,612% | | | |
| Mínimo / Minimum : | | | 14,63 | | | | 1,38 | | | | 14,63 | | 0,041% | | | |
| Máximo / Maximum : | | | 419.853,35 | | | | 268.369,85 | | | | 400.485,22 | | 2,381% | | | |