

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: 30/06/2022

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2015 | 1 | 0,01 | 17.448,74 | 0,00 | 1 | 0,18 | 17.448,74 | 0,08 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2021 | 3 | 0,04 | 55.898,97 | 0,01 | 3 | 0,55 | 55.898,97 | 0,26 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2022 | 17 | 0,25 | 116.626,77 | 0,02 | 1 | 0,18 | 91.845,57 | 0,43 | 16 | 0,24 | 24.781,20 | 0,00 | 0,264% | 3,878 |
| 2023 | 34 | 0,50 | 308.140,12 | 0,05 | 2 | 0,37 | 37.648,46 | 0,18 | 34 | 0,52 | 270.491,66 | 0,05 | 0,327% | 13,454 |
| 2024 | 60 | 0,89 | 792.973,21 | 0,14 | 3 | 0,55 | 95.896,96 | 0,45 | 58 | 0,88 | 697.076,25 | 0,12 | 0,349% | 24,304 |
| 2025 | 80 | 1,18 | 2.227.304,64 | 0,38 | 7 | 1,28 | 331.079,97 | 1,55 | 80 | 1,21 | 1.896.224,67 | 0,34 | 0,388% | 38,197 |
| 2026 | 247 | 3,66 | 5.918.679,17 | 1,02 | 7 | 1,28 | 578.075,48 | 2,70 | 247 | 3,75 | 5.340.603,69 | 0,95 | 0,404% | 48,912 |
| 2027 | 57 | 0,84 | 1.747.438,58 | 0,30 | 1 | 0,18 | 50.779,11 | 0,24 | 56 | 0,85 | 1.696.659,47 | 0,30 | 0,331% | 58,696 |
| 2028 | 66 | 0,98 | 2.354.324,85 | 0,41 | 1 | 0,18 | 15.765,64 | 0,07 | 66 | 1,00 | 2.338.559,21 | 0,42 | 0,414% | 71,724 |
| 2029 | 89 | 1,32 | 3.702.557,75 | 0,64 | 1 | 0,18 | 236,44 | 0,00 | 89 | 1,35 | 3.702.321,31 | 0,66 | 0,375% | 84,712 |
| 2030 | 117 | 1,73 | 5.852.748,44 | 1,01 | 8 | 1,47 | 587.957,28 | 2,75 | 114 | 1,73 | 5.264.791,16 | 0,94 | 0,391% | 96,642 |
| 2031 | 439 | 6,50 | 21.957.238,87 | 3,78 | 27 | 4,95 | 624.122,94 | 2,91 | 435 | 6,60 | 21.333.115,93 | 3,81 | 0,417% | 108,763 |
| 2032 | 80 | 1,18 | 4.386.310,97 | 0,75 | 1 | 0,18 | 59.839,60 | 0,28 | 79 | 1,20 | 4.326.471,37 | 0,77 | 0,359% | 119,073 |
| 2033 | 97 | 1,44 | 6.440.708,57 | 1,11 | 9 | 1,65 | 307.885,06 | 1,44 | 96 | 1,46 | 6.132.823,51 | 1,10 | 0,398% | 132,839 |
| 2034 | 131 | 1,94 | 8.894.241,28 | 1,53 | 6 | 1,10 | 221.745,78 | 1,04 | 130 | 1,97 | 8.672.495,50 | 1,55 | 0,407% | 145,011 |
| 2035 | 360 | 5,33 | 28.406.592,21 | 4,89 | 33 | 6,04 | 1.575.534,20 | 7,36 | 352 | 5,34 | 26.831.058,01 | 4,79 | 0,405% | 157,474 |
| 2036 | 1.277 | 18,91 | 98.433.628,93 | 16,94 | 95 | 17,40 | 4.280.023,07 | 19,99 | 1.246 | 18,90 | 94.153.605,86 | 16,82 | 0,366% | 168,481 |
| 2037 | 69 | 1,02 | 5.621.194,46 | 0,97 | 4 | 0,73 | 59.223,63 | 0,28 | 69 | 1,05 | 5.561.970,83 | 0,99 | 0,380% | 177,967 |
| 2038 | 42 | 0,62 | 3.548.488,47 | 0,61 | 2 | 0,37 | 30.635,94 | 0,14 | 42 | 0,64 | 3.517.852,53 | 0,63 | 0,517% | 193,744 |
| 2039 | 67 | 0,99 | 6.475.613,07 | 1,11 | 1 | 0,18 | 19.912,59 | 0,09 | 67 | 1,02 | 6.455.700,48 | 1,15 | 0,424% | 204,524 |
| 2040 | 215 | 3,18 | 21.439.387,79 | 3,69 | 34 | 6,23 | 1.683.099,05 | 7,86 | 203 | 3,08 | 19.756.288,74 | 3,53 | 0,522% | 218,708 |
| 2041 | 1.437 | 21,28 | 142.385.443,39 | 24,50 | 130 | 23,81 | 5.404.242,69 | 25,24 | 1.386 | 21,03 | 136.981.200,70 | 24,47 | 0,464% | 228,156 |
| 2042 | 54 | 0,80 | 5.311.538,97 | 0,91 | 5 | 0,92 | 75.716,03 | 0,35 | 54 | 0,82 | 5.235.822,94 | 0,94 | 0,436% | 237,887 |
| 2043 | 31 | 0,46 | 3.051.651,25 | 0,53 | 1 | 0,18 | 73.341,73 | 0,34 | 30 | 0,46 | 2.978.309,52 | 0,53 | 0,433% | 253,254 |
| 2044 | 45 | 0,67 | 5.393.130,30 | 0,93 | 2 | 0,37 | 27.722,92 | 0,13 | 45 | 0,68 | 5.365.407,38 | 0,96 | 0,427% | 265,575 |
| 2045 | 70 | 1,04 | 7.693.883,31 | 1,32 | 5 | 0,92 | 125.339,93 | 0,59 | 69 | 1,05 | 7.568.543,38 | 1,35 | 0,455% | 278,090 |
| 2046 | 1.442 | 21,35 | 172.221.244,46 | 29,63 | 155 | 28,39 | 4.982.470,34 | 23,27 | 1.402 | 21,27 | 167.238.774,12 | 29,88 | 0,491% | 291,010 |
| 2047 | 126 | 1,87 | 16.295.174,35 | 2,80 | 1 | 0,18 | 1.147,18 | 0,01 | 126 | 1,91 | 16.294.027,17 | 2,91 | 0,315% | 294,357 |
| 2049 | 1 | 0,01 | 102.693,13 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,02 | 102.693,13 | 0,02 | 0,848% | 320,194 |

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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Fecha / *Date*: 30/06/2022

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| Intervalos anuales <i>Annual 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 Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|--------|-------------------------|--------|--|--------|-------------------------|--------|---|--------|-------------------------|--------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| Total : | 6.754 | 100,00 | 581.152.305,02 | 100,00 | 546 | 100,00 | 21.414.635,30 | 100,00 | 6.592 | 100,00 | 559.737.669,72 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 0,442% | 221,591 |
| Media Simple / <i>Average</i> : | | | 86.045,65 | | | | 39.220,94 | | | | 84.911,66 | | 0,457% | 200,673 |
| Mínimo / <i>Minimum</i> : | | | 7,81 | | | | 6,90 | | | | 7,81 | | 0,000% | 01/07/2022 |
| Máximo / <i>Maximum</i> : | | | 419.853,35 | | | | 315.449,26 | | | | 376.071,07 | | 2,263% | 05/03/2049 |