

# 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*: 30/11/2023

Divisa / *Currency*: EUR

| Intervalos anuales<br><i>Annual Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |       |                         |       | Principal Vencido Impagado<br><i>Overdue Principal</i> |       |                         |       | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |       |                         |       | Tipo Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|---|---|-------|-------------------------|-------|--|-------|-------------------------|-------|---|-------|-------------------------|-------|--------------------------------------|---|
|   | Num.  | %     | Importe / <i>Amount</i> | %     | Num.   | %     | Importe / <i>Amount</i> | %     | Num.  | %     | Importe / <i>Amount</i> | %     | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2015  | 1   | 0,02  | 2.771,61                | 0,00  | 1  | 0,25  | 2.771,61                | 0,03  | 0   | 0,00  | 0,00                    | 0,00  | 0,000%                               | 0,000                                   |
| 2021  | 2   | 0,03  | 54.212,83               | 0,01  | 2  | 0,51  | 54.212,83               | 0,57  | 0   | 0,00  | 0,00                    | 0,00  | 0,000%                               | 0,000                                   |
| 2023  | 6   | 0,10  | 45.906,99               | 0,01  | 2  | 0,51  | 42.891,18               | 0,45  | 4   | 0,07  | 3.015,81                | 0,00  | 3,716%                               | 0,140                                   |
| 2024  | 51  | 0,84  | 204.103,05              | 0,04  | 1  | 0,25  | 26.068,72               | 0,27  | 51  | 0,85  | 178.034,33              | 0,04  | 4,388%                               | 8,408                                   |
| 2025  | 80  | 1,32  | 1.315.795,71            | 0,27  | 7  | 1,78  | 316.673,95              | 3,31  | 80  | 1,33  | 999.121,76              | 0,21  | 4,356%                               | 21,365                                  |
| 2026  | 228   | 3,77  | 3.622.581,32            | 0,76  | 8  | 2,04  | 480.204,53              | 5,01  | 228   | 3,78  | 3.142.376,79            | 0,67  | 4,426%                               | 31,869                                  |
| 2027  | 55  | 0,91  | 1.176.768,39            | 0,25  | 0  | 0,00  | 0,00                    | 0,00  | 55  | 0,91  | 1.176.768,39            | 0,25  | 4,311%                               | 42,525                                  |
| 2028  | 62  | 1,02  | 1.734.326,14            | 0,36  | 1  | 0,25  | 22.218,80               | 0,23  | 62  | 1,03  | 1.712.107,34            | 0,36  | 4,351%                               | 55,168                                  |
| 2029  | 89  | 1,47  | 2.961.121,76            | 0,62  | 2  | 0,51  | 313,95                  | 0,00  | 89  | 1,48  | 2.960.807,81            | 0,63  | 4,266%                               | 67,935                                  |
| 2030  | 107   | 1,77  | 4.355.388,46            | 0,91  | 6  | 1,53  | 334.987,25              | 3,50  | 106   | 1,76  | 4.020.401,21            | 0,86  | 4,425%                               | 79,959                                  |
| 2031  | 388   | 6,41  | 16.464.235,41           | 3,44  | 22   | 5,60  | 418.337,33              | 4,37  | 388   | 6,44  | 16.045.898,08           | 3,42  | 4,462%                               | 91,833                                  |
| 2032  | 74  | 1,22  | 3.054.120,92            | 0,64  | 0  | 0,00  | 0,00                    | 0,00  | 74  | 1,23  | 3.054.120,92            | 0,65  | 4,340%                               | 101,950                                 |
| 2033  | 100   | 1,65  | 5.826.285,29            | 1,22  | 8  | 2,04  | 236.883,06              | 2,47  | 100   | 1,66  | 5.589.402,23            | 1,19  | 4,428%                               | 115,422                                 |
| 2034  | 120   | 1,98  | 7.359.398,10            | 1,54  | 5  | 1,27  | 248.858,38              | 2,60  | 119   | 1,97  | 7.110.539,72            | 1,52  | 4,546%                               | 128,028                                 |
| 2035  | 319   | 5,27  | 21.837.564,25           | 4,56  | 22   | 5,60  | 785.444,53              | 8,20  | 319   | 5,29  | 21.052.119,72           | 4,49  | 4,484%                               | 140,475                                 |
| 2036  | 1.128   | 18,65 | 78.292.713,55           | 16,35 | 67   | 17,05 | 2.241.429,94            | 23,40 | 1.122   | 18,62 | 76.051.283,61           | 16,21 | 4,389%                               | 151,537                                 |
| 2037  | 63  | 1,04  | 4.676.596,70            | 0,98  | 6  | 1,53  | 75.947,50               | 0,79  | 63  | 1,05  | 4.600.649,20            | 0,98  | 4,352%                               | 161,097                                 |
| 2038  | 45  | 0,74  | 3.519.058,69            | 0,73  | 2  | 0,51  | 36.864,66               | 0,38  | 45  | 0,75  | 3.482.194,03            | 0,74  | 4,609%                               | 175,577                                 |
| 2039  | 64  | 1,06  | 5.418.286,98            | 1,13  | 1  | 0,25  | 25.328,08               | 0,26  | 64  | 1,06  | 5.392.958,90            | 1,15  | 4,448%                               | 187,339                                 |
| 2040  | 203   | 3,36  | 19.070.673,38           | 3,98  | 26   | 6,62  | 639.428,30              | 6,67  | 202   | 3,35  | 18.431.245,08           | 3,93  | 4,493%                               | 201,480                                 |
| 2041  | 1.256   | 20,76 | 115.935.583,17          | 24,21 | 85   | 21,63 | 1.808.129,62            | 18,87 | 1.251   | 20,76 | 114.127.453,55          | 24,32 | 4,459%                               | 211,136                                 |
| 2042  | 51  | 0,84  | 4.584.209,67            | 0,96  | 4  | 1,02  | 56.053,65               | 0,59  | 51  | 0,85  | 4.528.156,02            | 0,97  | 4,310%                               | 220,816                                 |
| 2043  | 27  | 0,45  | 2.503.733,03            | 0,52  | 0  | 0,00  | 0,00                    | 0,00  | 27  | 0,45  | 2.503.733,03            | 0,53  | 4,346%                               | 235,566                                 |
| 2044  | 43  | 0,71  | 4.955.999,77            | 1,04  | 3  | 0,76  | 39.614,33               | 0,41  | 43  | 0,71  | 4.916.385,44            | 1,05  | 4,494%                               | 247,980                                 |
| 2045  | 71  | 1,17  | 7.506.083,62            | 1,57  | 4  | 1,02  | 3.961,12                | 0,04  | 71  | 1,18  | 7.502.122,50            | 1,60  | 4,534%                               | 261,124                                 |
| 2046  | 1.300   | 21,49 | 148.523.545,12          | 31,02 | 105  | 26,72 | 1.680.969,19            | 17,55 | 1.297   | 21,52 | 146.842.575,93          | 31,30 | 4,522%                               | 274,007                                 |
| 2047  | 115   | 1,90  | 13.697.798,07           | 2,86  | 3  | 0,76  | 2.449,61                | 0,03  | 115   | 1,91  | 13.695.348,46           | 2,92  | 4,323%                               | 277,315                                 |
| 2049  | 1   | 0,02  | 93.064,49               | 0,02  | 0  | 0,00  | 0,00                    | 0,00  | 1   | 0,02  | 93.064,49               | 0,02  | 4,368%                               | 303,194                                 |

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|---|---|--------|-------------------------|--------|--|--------|-------------------------|--------|---|--------|-------------------------|--------|--------------------------------------|---|
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| Total :                                       | 6.049   | 100,00 | 478.791.926,47          | 100,00 | 393  | 100,00 | 9.580.042,12            | 100,00 | 6.027   | 100,00 | 469.211.884,35          | 100,00 |                                      |   |
| Media Ponderada / <i>Weighted Average</i> :   |   |        |                         |        |  |        |                         |        |   |        |                         |        | 4,463%                               | 208,040                                 |
| Media Simple / <i>Average</i> :               |   |        | 79.152,24               |        |  |        | 24.376,70               |        |   |        | 77.851,65               |        | 4,475%                               | 180,267                                 |
| Mínimo / <i>Minimum</i> :                     |   |        | 51,34                   |        |  |        | 2,11                    |        |   |        | 51,34                   |        | 0,498%                               | 01/12/2023                              |
| Máximo / <i>Maximum</i> :                     |   |        | 419.853,35              |        |  |        | 354.838,38              |        |   |        | 359.176,11              |        | 6,719%                               | 05/03/2049                              |