

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

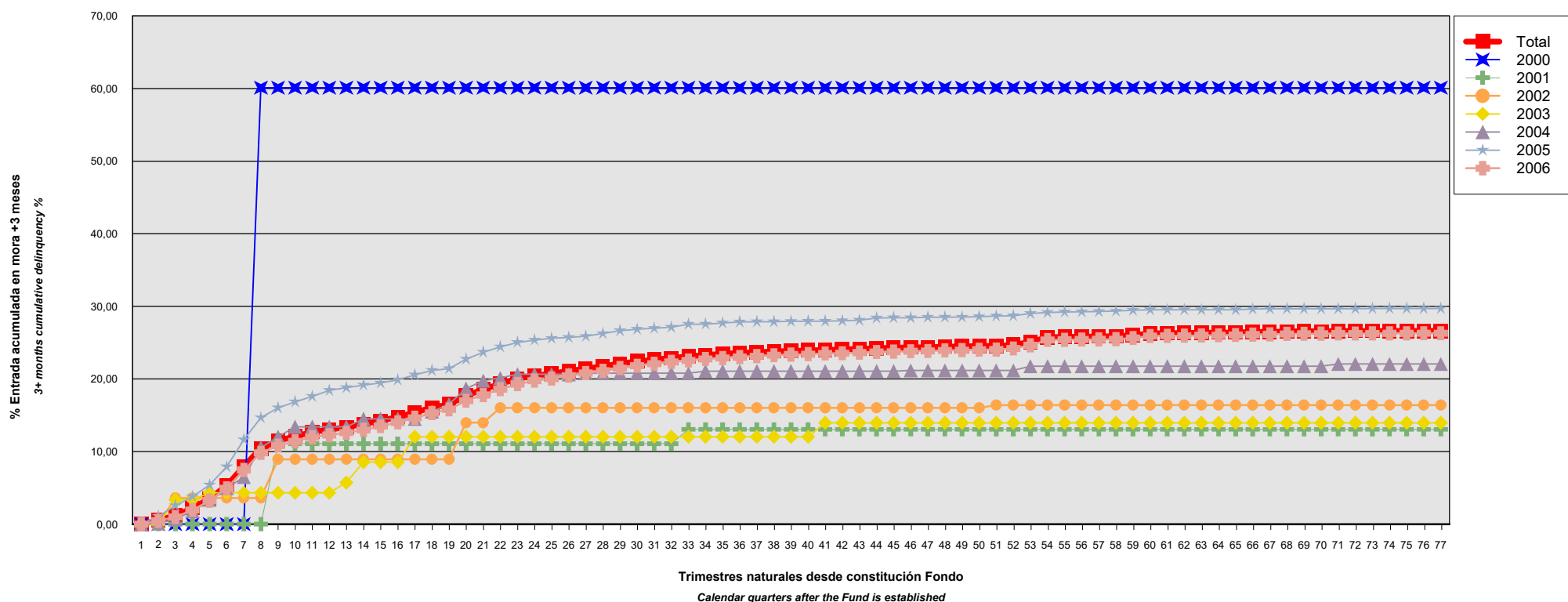
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/08/2026

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates



BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/08/2026

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Origenación activo Asset origination	Total	2000	2001	2002	2003	2004	2005	2006
Principal titulizado (mill. €) Principal securitised (€ million)	2.000,022	0,187	0,538	2,648	5,422	23,518	252,616	1.715,093
Nº activos / N°. of assets	13.162	2	5	23	47	170	1.706	11.209
1	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0
2	0,53% 81	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,10% 1	1,09% 24	0,46% 56
3	1,19% 182	0,00% 0	0,00% 0	3,62% 1	3,37% 2	0,70% 3	2,55% 50	0,99% 126
4	2,20% 317	0,00% 0	0,00% 0	3,62% 1	3,37% 2	1,78% 7	3,80% 74	1,96% 233
5	3,52% 497	0,00% 0	0,00% 0	3,62% 1	4,33% 3	3,36% 10	5,39% 105	3,24% 378
6	5,30% 737	0,00% 0	0,00% 0	3,62% 1	4,33% 3	4,95% 13	7,90% 150	4,93% 570
7	7,97%1.081	0,00% 0	0,00% 0	3,62% 1	4,33% 3	6,50% 14	11,63% 209	7,47% 854
8	10,43%1.410	60,11% 1	0,00% 0	3,62% 1	4,33% 3	10,56% 17	14,66% 266	9,83%1.122
9	11,48%1.545	60,11% 1	11,09% 1	8,94% 2	4,33% 3	12,04% 20	16,02% 290	10,83%1.232
10	12,11%1.634	60,11% 1	11,09% 1	8,94% 2	4,33% 3	13,41% 22	16,85% 308	11,42%1.297
11	12,68%1.715	60,11% 1	11,09% 1	8,94% 2	4,33% 3	13,41% 22	17,60% 321	11,98%1.365
12	13,03%1.762	60,11% 1	11,09% 1	8,94% 2	4,33% 3	13,41% 22	18,42% 336	12,26%1.397
13	13,37%1.807	60,11% 1	11,09% 1	8,94% 2	5,72% 4	13,41% 22	18,80% 343	12,60%1.434
14	13,78%1.865	60,11% 1	11,09% 1	8,94% 2	8,54% 5	14,51% 24	19,16% 350	13,00%1.482
15	14,26%1.924	60,11% 1	11,09% 1	8,94% 2	8,54% 5	14,51% 24	19,44% 357	13,51%1.534
16	14,75%1.991	60,11% 1	11,09% 1	8,94% 2	8,54% 5	14,51% 24	19,87% 366	14,02%1.592
17	15,38%2.076	60,11% 1	11,09% 1	8,94% 2	12,04% 6	14,51% 24	20,56% 376	14,65%1.666
18	16,04%2.166	60,11% 1	11,09% 1	8,94% 2	12,04% 6	15,50% 27	21,18% 386	15,31%1.743

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/08/2026

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	Total	2000	2001	2002	2003	2004	2005	2006
19	16,51%2.236	60,11% 1	11,09% 1	8,94% 2	12,04% 6	16,53% 31	21,42% 390	15,81%1.805
20	17,75%2.395	60,11% 1	11,09% 1	13,97% 3	12,04% 6	18,68% 34	22,73% 412	17,02%1.938
21	18,54%2.502	60,11% 1	11,09% 1	13,97% 3	12,04% 6	19,76% 36	23,69% 426	17,79%2.029
22	19,34%2.609	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,14% 37	24,42% 437	18,61%2.123
23	20,02%2.703	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,04% 449	19,30%2.204
24	20,46%2.762	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,35% 453	19,77%2.259
25	20,74%2.807	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,59% 456	20,06%2.301
26	21,09%2.863	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,71% 459	20,46%2.354
27	21,42%2.907	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	25,87% 461	20,81%2.395
28	21,75%2.954	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,25% 469	21,13%2.434
29	22,10%3.001	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,65% 474	21,49%2.476
30	22,42%3.051	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,85% 480	21,83%2.520
31	22,66%3.091	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,97% 484	22,09%2.556
32	22,90%3.130	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	27,12% 488	22,35%2.591
33	23,11%3.166	60,11% 1	13,06% 2	16,03% 4	12,04% 6	20,79% 39	27,54% 497	22,54%2.617
34	23,30%3.198	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,55% 498	22,75%2.647
35	23,43%3.218	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,71% 501	22,88%2.664
36	23,57%3.239	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,85% 503	23,02%2.683
37	23,67%3.258	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,89% 504	23,14%2.701
38	23,79%3.273	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,89% 504	23,27%2.716
39	23,87%3.292	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,93% 506	23,36%2.733
40	23,93%3.302	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,96% 507	23,42%2.742
41	24,01%3.316	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	27,96% 507	23,51%2.755

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/08/2026

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	Total	2000	2001	2002	2003	2004	2005	2006
42	24,05%3.326	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	28,02% 509	23,55%2.763
43	24,13%3.337	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	28,08% 511	23,63%2.772
44	24,24%3.354	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	28,40% 516	23,71%2.784
45	24,29%3.364	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	28,44% 517	23,76%2.793
46	24,33%3.373	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,17% 41	28,44% 517	23,82%2.801
47	24,37%3.383	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,17% 41	28,51% 520	23,85%2.808
48	24,44%3.395	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,17% 41	28,51% 520	23,93%2.820
49	24,48%3.401	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,17% 41	28,52% 521	23,97%2.825
50	24,53%3.412	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,17% 41	28,58% 523	24,03%2.834
51	24,56%3.420	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,17% 41	28,66% 525	24,05%2.839
52	24,69%3.445	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,17% 41	28,70% 527	24,20%2.862
53	25,11%3.510	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,01% 534	24,63%2.919
54	25,76%3.625	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,15% 538	25,36%3.030
55	25,79%3.631	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,21% 539	25,39%3.035
56	25,83%3.639	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,26% 540	25,44%3.042
57	25,85%3.643	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,29% 541	25,45%3.045
58	25,88%3.649	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,34% 543	25,48%3.049
59	26,03%3.681	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,47% 547	25,64%3.077
60	26,27%3.726	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	25,91%3.120
61	26,30%3.730	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	25,94%3.124
62	26,32%3.735	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	25,96%3.129
63	26,35%3.742	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	26,00%3.136
64	26,37%3.746	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	26,02%3.140

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/08/2026

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	Total	2000		2001		2002		2003		2004		2005		2006
65	26,40%3.753	60,11%	1	13,06%	2	16,40%	5	13,96%	7	21,76%	42	29,54%	550	26,06%3.146
66	26,46%3.766	60,11%	1	13,06%	2	16,40%	5	13,96%	7	21,76%	42	29,63%	553	26,11%3.156
67	26,48%3.772	60,11%	1	13,06%	2	16,40%	5	13,96%	7	21,76%	42	29,66%	554	26,14%3.161
68	26,54%3.781	60,11%	1	13,06%	2	16,40%	5	13,96%	7	21,76%	42	29,66%	554	26,20%3.170
69	26,56%3.787	60,11%	1	13,06%	2	16,40%	5	13,96%	7	21,76%	42	29,66%	554	26,23%3.176
70	26,57%3.789	60,11%	1	13,06%	2	16,40%	5	13,96%	7	21,76%	42	29,66%	554	26,24%3.178
71	26,59%3.793	60,11%	1	13,06%	2	16,40%	5	13,96%	7	22,07%	43	29,66%	554	26,26%3.181
72	26,60%3.794	60,11%	1	13,06%	2	16,40%	5	13,96%	7	22,07%	43	29,68%	555	26,26%3.181
73	26,61%3.799	60,11%	1	13,06%	2	16,40%	5	13,96%	7	22,07%	43	29,71%	556	26,27%3.185
74	26,62%3.800	60,11%	1	13,06%	2	16,40%	5	13,96%	7	22,07%	43	29,71%	556	26,28%3.186
75	26,62%3.801	60,11%	1	13,06%	2	16,40%	5	13,96%	7	22,07%	43	29,71%	556	26,28%3.187
76	26,62%3.802	60,11%	1	13,06%	2	16,40%	5	13,96%	7	22,07%	43	29,71%	556	26,29%3.188
77	26,63%3.805	60,11%	1	13,06%	2	16,40%	5	13,96%	7	22,07%	43	29,71%	556	26,30%3.191