

## BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 30/06/2024

Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|-------------------------------|------------------------------------------|-------|-------|
|                                                                                         | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>                                            | 5.769                                                           | 100,00 | 443.674.189,87          | 100,00 | 381                                                    | 100,00 | 9.562.824,67            | 100,00 | 5.742                                                           | 100,00 | 434.111.365,20          | 100,00 | 4,710%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 5.769                                                           | 100,00 | 443.674.189,87          | 100,00 | 381                                                    | 100,00 | 9.562.824,67            | 100,00 | 5.742                                                           | 100,00 | 434.111.365,20          | 100,00 | 4,710%                        | 0,830                                    | 0,000 | 2,570 |
| Total :                                                                                 | 5.769                                                           | 100,00 | 443.674.189,87          | 100,00 | 381                                                    | 100,00 | 9.562.824,67            | 100,00 | 5.742                                                           | 100,00 | 434.111.365,20          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 4,710%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 76.906,60               |        |                                                        |        | 25.099,28               |        |                                                                 |        | 75.602,82               |        | 4,720%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 41,33                   |        |                                                        |        | 27,37                   |        |                                                                 |        | 41,33                   |        | 0,498%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 419.853,35              |        |                                                        |        | 371.117,18              |        |                                                                 |        | 353.834,81              |        | 6,660%                        |                                          |       |       |