

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: 31/10/2024  
 Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |       |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|------------------------|-----------------------------------|-------|-------|
|                                                                                  | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest                                            | 5.629                                                    | 100,00 | 425.626.170,94   | 100,00 | 361                                             | 100,00 | 9.109.756,54     | 100,00 | 5.608                                                    | 100,00 | 416.516.414,40   | 100,00 | 4,554%                 |                                   |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 5.629                                                    | 100,00 | 425.626.170,94   | 100,00 | 361                                             | 100,00 | 9.109.756,54     | 100,00 | 5.608                                                    | 100,00 | 416.516.414,40   | 100,00 | 4,554%                 | 0,830                             | 0,000 | 2,570 |
| Total :                                                                          | 5.629                                                    | 100,00 | 425.626.170,94   | 100,00 | 361                                             | 100,00 | 9.109.756,54     | 100,00 | 5.608                                                    | 100,00 | 416.516.414,40   | 100,00 |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 4,554%                 |                                   |       |       |
| Media Simple / Average :                                                         |                                                          |        | 75.613,11        |        |                                                 |        | 25.234,78        |        |                                                          |        | 74.271,83        |        | 4,558%                 |                                   |       |       |
| Mínimo / Minimum :                                                               |                                                          |        | 35,48            |        |                                                 |        | 54,12            |        |                                                          |        | 35,48            |        | 0,498%                 |                                   |       |       |
| Máximo / Maximum :                                                               |                                                          |        | 419.853,35       |        |                                                 |        | 380.579,30       |        |                                                          |        | 350.853,44       |        | 6,660%                 |                                   |       |       |